

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011
OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

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

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

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

Mail Address 3075 Sanders Road, Suite H1E (Street and Number or P.O. Box), Northbrook , IL 60062-7127 (City or Town, State and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1E (Street and Number)
Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

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

OFFICERS

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

OTHER

DONALD JAMES BAILEY, Executive Vice President	ANURAG CHANDRA, # Executive Vice President	JAMES DAVID DEVRIES, Executive Vice President
JUDITH PEPPLE GREFFIN, Executive Vice President	SUREN GUPTA # Executive Vice President	WILLIAM GUY HILL, JR., # Executive Vice President
MARK RAYMOND LANEVE, Executive Vice President	MICHELE COLEMAN MAYES, Executive Vice President	CHARLES NELSON PAUL, Senior Group Vice President
SAMUEL HENRY PILCH,* Senior Group Vice President	MICHAEL JOHN ROCHE, Executive Vice President	STEVEN PAUL SORENSON, Executive Vice President
JOAN HELENA WALKER, Executive Vice President	MATTHEW EVAN WINTER, Executive Vice President	

DIRECTORS OR TRUSTEES

DONALD JAMES BAILEY #	DOGAN CIVGIN	JAMES DAVID DEVRIES
JUDITH PEPPLE GREFFIN	SUREN GUPTA #	MARK RAYMOND LANEVE
MICHELE COLEMAN MAYES	JOAN HELENA WALKER	THOMAS JOSEPH WILSON, II
MATTHEW EVAN WINTER		

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this
23RD day of FEBRUARY 2012

Linda Schmitz
Notary
9/22/2012

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

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

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	21,747,558,999		21,747,558,999	22,345,434,429
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	93,012,737		93,012,737	155,995,400
	2.2 Common stocks	8,840,640,714	3,387,842	8,837,252,872	9,043,352,207
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	472,517,367		472,517,367	17,364,311
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	322,771,188		322,771,188	321,906,557
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)	10,704,609		10,704,609	
5.	Cash ($ (645,124,797) , Schedule E - Part 1), cash equivalents ($ 181,969,477 , Schedule E - Part 2) and short-term investments ($ 68,795,536 , Schedule DA)	(394,359,784)		(394,359,784)	(433,366,340)
6.	Contract loans (including $ premium notes)				
7.	Derivatives (Schedule DB)	4,082,304		4,082,304	68,754,456
8.	Other invested assets (Schedule BA)	3,696,701,683	12,745,894	3,683,955,789	3,253,745,702
9.	Receivable for securities	132,407,462	596,797	131,810,665	9,746,459
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	21,135,333		21,135,333	
12.	Subtotals, cash and invested assets (Lines 1 to 11)	34,947,172,613	16,730,533	34,930,442,079	34,782,933,182
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	226,969,949		226,969,949	207,737,872
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	899,812,798	11,957,565	887,855,234	758,274,710
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	2,971,627,854	3,501,820	2,968,126,035	3,033,281,082
	15.3 Accrued retrospective premiums	25,975,430	257,327	25,718,103	25,664,919
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	54,374,246		54,374,246	67,922,997
	16.2 Funds held by or deposited with reinsured companies	825,083	147,402	677,681	837,464
	16.3 Other amounts receivable under reinsurance contracts	56		56	158,044
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	1,828,655,937	351,780,856	1,476,875,081	1,361,183,023
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	271,223,281	236,494,604	34,728,676	55,825,129
21.	Furniture and equipment, including health care delivery assets ($)	199,535,566	199,535,566		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	160,136,240	634,045	159,502,195	161,701,479
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	316,020,050	58,246,354	257,773,696	330,620,391
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	41,902,329,102	879,286,073	41,023,043,030	40,786,140,291
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	41,902,329,102	879,286,073	41,023,043,030	40,786,140,291
	DETAILS OF WRITE-INS				
1101.	Securities lending collateral	16,520,333		16,520,333	
1102.	Derivatives collateral	4,615,000		4,615,000	
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	21,135,333		21,135,333	
2501.	Cash surrender value of COLI	215,503,946		215,503,946	226,459,857
2502.	Accounts receivable	37,322,080	150,997	37,171,083	49,340,677
2503.	Prepaid assessments	2,556,999		2,556,999	2,910,524
2598.	Summary of remaining write-ins for Line 25 from overflow page	60,637,024	58,095,357	2,541,667	51,909,333
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	316,020,050	58,246,354	257,773,696	330,620,391

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	11,929,026,841	11,849,054,545
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	1,402,482	961,861
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	3,155,471,434	2,931,068,752
4.	Commissions payable, contingent commissions and other similar charges	146,289,988	149,906,680
5.	Other expenses (excluding taxes, licenses and fees)	843,509,652	994,682,340
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	67,899,307	162,683,107
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	55,916,530	45,911,361
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 185,790,308 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	8,426,864,967	8,281,432,913
10.	Advance premium	241,702,127	254,305,728
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	207,129	695,382
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19)	2,982,087	3,655,856
14.	Amounts withheld or retained by company for account of others	28,811,127	25,957,557
15.	Remittances and items not allocated	14,943,875	9,097,224
16.	Provision for reinsurance (Schedule F, Part 7)	49,202,432	51,049,343
17.	Net adjustments in assets and liabilities due to foreign exchange rates	4,445	
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	79,416,480	66,530,978
20.	Derivatives	2,295,095	32,577,675
21.	Payable for securities	238,485,430	122,117,789
22.	Payable for securities lending	199,436,538	
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	412,508,356	420,636,085
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	25,896,376,325	25,402,325,178
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	25,896,376,325	25,402,325,178
29.	Aggregate write-ins for special surplus funds	397,845,208	208,446,709
30.	Common capital stock	4,200,000	4,200,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	4,459,545,389	4,238,003,444
35.	Unassigned funds (surplus)	10,265,076,109	10,933,164,960
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	15,126,666,705	15,383,815,113
38.	TOTALS (Page 2, Line 28, Col. 3)	41,023,043,030	40,786,140,291
	DETAILS OF WRITE-INS		
2501.	Accounts payable	209,381,034	230,235,240
2502.	Reserve for uncashed checks	149,438,942	136,369,560
2503.	Deferred gain on intercompany asset transfers	44,750,529	25,926,661
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,937,852	28,104,624
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	412,508,356	420,636,085
2901.	Incremental deferred tax asset	383,578,638	192,797,916
2902.	SCOR retroactive reinsurance account	14,266,570	15,648,793
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	397,845,208	208,446,709
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	23,402,358,193	23,613,935,292
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	15,271,506,027	14,526,993,662
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	3,083,362,366	2,782,094,953
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	6,040,306,759	6,027,022,864
5.	Aggregate write-ins for underwriting deductions	(113,588)	(12,785,390)
6.	Total underwriting deductions (Lines 2 through 5)	24,395,061,563	23,323,326,089
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	(992,703,370)	290,609,204
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,164,530,936	1,091,523,498
10.	Net realized capital gains or (losses) less capital gains tax of $ 38,625,277 (Exhibit of Capital Gains (Losses))	(101,040,911)	(193,888,211)
11.	Net investment gain (loss) (Lines 9 + 10)	1,063,490,025	897,635,287
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 83,357,932)	(83,357,932)	(78,689,771)
13.	Finance and service charges not included in premiums	259,514,484	273,229,115
14.	Aggregate write-ins for miscellaneous income	(5,816,017)	(8,692,973)
15.	Total other income (Lines 12 through 14)	170,340,535	185,846,372
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	241,127,190	1,374,090,862
17.	Dividends to policyholders	(90,985)	
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	241,218,175	1,374,090,862
19.	Federal and foreign income taxes incurred	18,262,740	344,953,104
20.	Net income (Line 18 minus Line 19)(to Line 22)	222,955,435	1,029,137,759
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	15,383,815,113	15,026,073,900
22.	Net income (from Line 20)	222,955,435	1,029,137,759
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ (22,567,252)	46,730,774	272,939,951
25.	Change in net unrealized foreign exchange capital gain (loss)	16,426,782	29,999,331
26.	Change in net deferred income tax	411,714,526	(8,957,814)
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	222,247,026	37,786,651
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	1,846,911	9,868,873
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles	52,373,841	
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in	221,541,944	432,173
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders	(838,000,000)	(1,300,000,000)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	(614,985,647)	286,534,289
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	(257,148,408)	357,741,213
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	15,126,666,705	15,383,815,113
	DETAILS OF WRITE-INS		
0501.	2008 NC private passenger auto escrow	(113,588)	(12,785,390)
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	(113,588)	(12,785,390)
1401.	Allocated share of loss on sale of fixed assets	(4,169,205)	(1,512,686)
1402.	Retroactive reinsurance gain	(1,279,652)	(7,048,472)
1403.	Fines and penalties	(619,704)	(39,401)
1498.	Summary of remaining write-ins for Line 14 from overflow page	252,544	(92,414)
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	(5,816,017)	(8,692,973)
3701.	Pension liability transferred to affiliate	(1,589,904,269)	
3702.	Additional minimum pension liability	784,137,900	299,464,100
3703.	Incremental deferred tax asset	190,780,722	(12,929,811)
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	(614,985,647)	286,534,289

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	23,470,517,892	23,514,867,005
2.	Net investment income	1,124,061,634	1,119,470,492
3.	Miscellaneous income	170,340,535	185,846,372
4.	Total (Lines 1 through 3)	24,764,920,061	24,820,183,869
5.	Benefit and loss related payments	15,177,896,813	14,220,951,402
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	9,133,629,727	9,085,492,940
8.	Dividends paid to policyholders	(90,985)	
9.	Federal and foreign income taxes paid (recovered) net of $ 31,308,623 tax on capital gains (losses)	46,852,848	651,140,617
10.	Total (Lines 5 through 9)	24,358,288,403	23,957,584,959
11.	Net cash from operations (Line 4 minus Line 10)	406,631,658	862,598,910
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	15,693,346,217	12,376,327,485
	12.2 Stocks	1,587,422,709	4,145,180,687
	12.3 Mortgage loans	4,856,477	46,415,574
	12.4 Real estate		670,567
	12.5 Other invested assets	1,143,701,701	132,406,139
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	94,993	471,048
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,429,422,098	16,701,471,500
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	14,843,312,935	11,999,290,255
	13.2 Stocks	1,530,786,039	3,372,620,554
	13.3 Mortgage loans	461,959,613	13,984,080
	13.4 Real estate	49,282,254	30,959,084
	13.5 Other invested assets	1,501,487,646	999,116,053
	13.6 Miscellaneous applications	99,841,396	191,872,612
	13.7 Total investments acquired (Lines 13.1 to 13.6)	18,486,669,882	16,607,842,639
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(57,247,784)	93,628,861
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	221,541,944	432,173
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	838,000,000	1,300,000,000
	16.6 Other cash provided (applied)	306,080,738	136,818,028
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(310,377,318)	(1,162,749,798)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	39,006,556	(206,522,027)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	(433,366,340)	(226,844,313)
	19.2 End of period (Line 18 plus Line 19.1)	(394,359,784)	(433,366,340)

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

20.0001. Proceeds from bonds sold, matured, or repaid	53,543,385	204,638,028
20.0002. Proceeds from equities sold	19,905,673	
20.0003. Proceeds from mortgage loans sold	3,732,212	120,315,680
20.0004. Proceeds from other assets sold	142,590,631	
20.0005. Cost of bonds acquired	470,923,424	
20.0006. Cost of equities acquired	291,384,141	
20.0007. Cost of mortgage loans acquired	43,845,000	

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

20.0008. Cost of other assets acquired	577,860,825	
20.0009. Sponsorship change of Pension plans	181,313,746	

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	24,604,595	14,557,016	13,873,386	25,288,226
2.	Allied lines	2,990,730	3,803,382	1,308,183	5,485,929
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	6,148,100,407	3,348,853,133	3,394,140,443	6,102,813,097
5.	Commercial multiple peril	649,738,674	339,329,543	343,059,777	646,008,440
6.	Mortgage guaranty				
8.	Ocean marine	5,208,023	2,452,336	2,348,701	5,311,657
9.	Inland marine	187,802,529	94,564,929	92,339,225	190,028,233
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	1,682,127	1,026,764	863,423	1,845,469
13.	Group accident and health				
14.	Credit accident and health (group and individual)				
15.	Other accident and health				
16.	Workers' compensation	25,689	(702,472)	(694,784)	18,001
17.1	Other liability - occurrence	277,840,337	139,633,927	137,417,206	280,057,057
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	915,945	89,672	26,061	979,556
18.2	Products liability - claims-made				
19.1, 19.2	Private passenger auto liability	9,243,647,580	2,390,768,344	2,508,063,416	9,126,352,508
19.3, 19.4	Commercial auto liability	219,923,726	121,244,936	109,518,577	231,650,085
21.	Auto physical damage	6,770,752,424	1,792,337,870	1,791,366,793	6,771,723,501
22.	Aircraft (all perils)	(2,977)			(2,977)
23.	Fidelity	273,255	137,335	132,033	278,557
24.	Surety	2,799	1,999	1,480	3,318
26.	Burglary and theft	105,410	57,624	48,412	114,622
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty	(510)	3,176	43	2,623
31.	Reinsurance - nonproportional assumed property				
32.	Reinsurance - nonproportional assumed liability				
33.	Reinsurance - nonproportional assumed financial lines				
34.	Aggregate write-ins for other lines of business	14,129,147	7,348,308	7,077,162	14,400,293
35.	TOTALS	23,547,739,909	8,255,507,821	8,400,889,537	23,402,358,193
	DETAILS OF WRITE-INS				
3401.	Identity theft	14,129,147	7,348,308	7,077,162	14,400,293
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	14,129,147	7,348,308	7,077,162	14,400,293

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	13,873,386				13,873,386
2.	Allied lines	1,308,183				1,308,183
3.	Farmowners multiple peril					
4.	Homeowners multiple peril	3,400,226,071			(6,085,627)	3,394,140,443
5.	Commercial multiple peril	343,059,777				343,059,777
6.	Mortgage guaranty					
8.	Ocean marine	2,348,701				2,348,701
9.	Inland marine	92,339,225				92,339,225
10.	Financial guaranty					
11.1	Medical professional liability - occurrence					
11.2	Medical professional liability - claims-made					
12.	Earthquake	863,423				863,423
13.	Group accident and health					
14.	Credit accident and health (group and individual)					
15.	Other accident and health					
16.	Workers' compensation				(694,784)	(694,784)
17.1	Other liability - occurrence	138,883,972			(1,466,766)	137,417,206
17.2	Other liability - claims-made					
17.3	Excess workers' compensation					
18.1	Products liability - occurrence	437,785			(411,724)	26,061
18.2	Products liability - claims-made					
19.1, 19.2	Private passenger auto liability	2,517,169,280			(9,105,864)	2,508,063,416
19.3, 19.4	Commercial auto liability	109,518,577				109,518,577
21.	Auto physical damage	1,799,577,458			(8,210,665)	1,791,366,793
22.	Aircraft (all perils)					
23.	Fidelity	132,033				132,033
24.	Surety	1,480				1,480
26.	Burglary and theft	48,412				48,412
27.	Boiler and machinery					
28.	Credit					
29.	International					
30.	Warranty		43			43
31.	Reinsurance - nonproportional assumed property					
32.	Reinsurance - nonproportional assumed liability					
33.	Reinsurance - nonproportional assumed financial lines					
34.	Aggregate write-ins for other lines of business	7,077,162				7,077,162
35.	TOTALS	8,426,864,924	43		(25,975,430)	8,400,889,537
36.	Accrued retrospective premiums based on experience					25,975,430
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					8,426,864,967
	DETAILS OF WRITE-INS					
3401.	Identity theft	7,077,162				7,077,162
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page					
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	7,077,162				7,077,162

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1.	Fire	1,993,457	23,458,919	486,325		1,334,106	24,604,595
2.	Allied lines	306,685,213	(1,765)	419,519		304,112,237	2,990,730
3.	Farmowners multiple peril						
4.	Homeowners multiple peril	2,662,283,101	3,633,377,125	7,471,482		155,031,300	6,148,100,407
5.	Commercial multiple peril	350,462,438	307,246,216	1,177,583		9,147,563	649,738,674
6.	Mortgage guaranty						
8.	Ocean marine	1,200,520	4,006,513	1,115		126	5,208,023
9.	Inland marine	79,768,088	108,090,630	275		56,463	187,802,529
10.	Financial guaranty						
11.1	Medical professional liability - occurrence						
11.2	Medical professional liability - claims-made						
12.	Earthquake	835,596	846,531				1,682,127
13.	Group accident and health						
14.	Credit accident and health (group and individual)						
15.	Other accident and health						
16.	Workers' compensation		1,691	23,997			25,689
17.1	Other liability - occurrence	144,123,984	134,577,562	(723,069)		138,140	277,840,337
17.2	Other liability - claims-made						
17.3	Excess workers' compensation						
18.1	Products liability - occurrence	945,896				29,951	915,945
18.2	Products liability - claims-made						
19.1, 19.2	Private passenger auto liability	2,798,404,640	6,463,307,209	80,559		18,144,828	9,243,647,580
19.3, 19.4	Commercial auto liability	142,114,818	80,413,648	672,498		3,277,238	219,923,726
21.	Auto physical damage	2,213,972,562	4,556,748,830	30,980		(53)	6,770,752,424
22.	Aircraft (all perils)			(2,977)			(2,977)
23.	Fidelity	273,255					273,255
24.	Surety	2,785		17		4	2,799
26.	Burglary and theft	102,574		2,836			105,410
27.	Boiler and machinery	1,048,800				1,048,800	
28.	Credit						
29.	International						
30.	Warranty		(510)				(510)
31.	Reinsurance - nonproportional assumed property	XXX					
32.	Reinsurance - nonproportional assumed liability	XXX					
33.	Reinsurance - nonproportional assumed financial lines	XXX					
34.	Aggregate write-ins for other lines of business	3,411,969	10,717,178				14,129,147
35.	TOTALS	8,707,629,695	15,322,789,778	9,641,140		492,320,703	23,547,739,909
	DETAILS OF WRITE-INS						
3401.	Identity theft	3,411,969	10,717,178				14,129,147
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page						
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,411,969	10,717,178				14,129,147

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

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

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	1,586,131	15,440,492	(474)	17,027,097	10,751,803	14,126,574	13,652,326	54.0
2.	Allied lines	139,469,048	(65,134)	138,481,192	922,722	1,877,191	2,594,059	205,855	3.8
3.	Farmowners multiple peril					3,207	3,207		
4.	Homeowners multiple peril	2,005,615,012	3,196,794,374	436,547	5,201,972,839	1,807,649,696	1,888,094,699	5,121,527,836	83.9
5.	Commercial multiple peril	245,353,898	223,995,123	25,326,181	444,022,840	351,068,414	333,491,289	461,599,966	71.5
6.	Mortgage guaranty								
8.	Ocean marine	306,203	1,051,761	93,785	1,264,179	882,805	779,746	1,367,238	25.7
9.	Inland marine	31,196,275	46,530,118	711	77,725,682	21,906,305	20,680,226	78,951,761	41.5
10.	Financial guaranty								
11.1	Medical professional liability - occurrence		(1,493)	7,188	(8,681)	81,786	435,321	(362,216)	
11.2	Medical professional liability - claims-made								
12.	Earthquake	(9,315)	72,707		63,392	2,336,998	2,354,339	46,052	2.5
13.	Group accident and health		(995)		(995)			(995)	
14.	Credit accident and health (group and individual)					233,529	233,529		
15.	Other accident and health		(498)		(498)			(498)	
16.	Workers' compensation	3,806,773	3,568,648	1,068,216	6,307,204	113,145,321	112,958,861	6,493,664	36,074.8
17.1	Other liability - occurrence	111,903,586	50,619,071	8,567,488	153,955,168	822,679,063	775,536,756	201,097,476	71.8
17.2	Other liability - claims-made								
17.3	Excess workers' compensation								
18.1	Products liability - occurrence	29,957,374	30,505,431	27,685,443	32,777,362	957,602,555	985,783,821	4,596,096	469.2
18.2	Products liability - claims-made								
19.1, 19.2	Private passenger auto liability	1,988,511,208	3,648,223,484	88,486,322	5,548,248,370	7,348,517,424	7,199,533,297	5,697,232,497	62.4
19.3, 19.4	Commercial auto liability	115,761,636	46,033,544	2,353,489	159,441,691	326,953,067	342,795,852	143,598,905	62.0
21.	Auto physical damage	1,008,375,548	2,538,205,507	47,430	3,546,533,626	154,089,578	159,944,572	3,540,678,631	52.3
22.	Aircraft (all perils)		368,597	(116)	368,713	3,056,331	2,586,490	838,553	(28,172.4)
23.	Fidelity	22,384	72,763	85	95,062	55,916	76,771	74,208	26.6
24.	Surety		(1,228)	(3,180)	1,952	623,449	404,526	220,874	6,657.4
26.	Burglary and theft	33,755	2,319		36,075	64,313	93,898	6,490	5.7
27.	Boiler and machinery	153,969	(70,350)	153,969	(70,350)	30,755	83,074	(122,668)	
28.	Credit								
29.	International								
30.	Warranty	3,214	113		3,326	904	231	3,999	152.5
31.	Reinsurance - nonproportional assumed property	XXX	7,665		7,665	313,780	347,429	(25,984)	
32.	Reinsurance - nonproportional assumed liability	XXX	819,824		819,824	5,101,059	6,110,972	(190,089)	
33.	Reinsurance - nonproportional assumed financial lines	XXX	4,957		4,957			4,957	
34.	Aggregate write-ins for other lines of business	4,029	10,480		14,509	1,591	5,005	11,095	0.1
35.	TOTALS	5,682,050,728	9,802,187,280	292,704,277	15,191,533,731	11,929,026,841	11,849,054,545	15,271,506,027	65.3
	DETAILS OF WRITE-INS								
3401.	Identity theft	4,029	10,480		14,509	1,591	5,005	11,095	
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page								
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,029	10,480		14,509	1,591	5,005	11,095	

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable from Authorized and Unauthorized Companies	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	264,506	4,568,016	184	4,832,338	324,461	5,644,237	49,232	10,751,803	4,291,345
2.	Allied lines	10,849,678	861,514	10,897,798	813,393	16,923,497	457,018	16,316,717	1,877,191	1,170,420
3.	Farmowners multiple peril		1,688		1,688		1,519		3,207	
4.	Homeowners multiple peril	363,010,672	417,731,446	38,666	780,703,452	494,826,454	532,164,056	44,266	1,807,649,696	434,097,132
5.	Commercial multiple peril	112,133,146	28,334,817	133,080	140,334,883	177,275,630	33,458,064	163	351,068,414	107,630,201
6.	Mortgage guaranty									
8.	Ocean marine	5,962	441,338	3,323	443,978	87,490	425,367	74,029	882,805	178,361
9.	Inland marine	2,477,120	5,708,804	6,002	8,179,923	4,682,403	9,051,094	7,114	21,906,305	6,000,655
10.	Financial guaranty									
11.1	Medical professional liability - occurrence		53,063		53,063		33,937	5,214	81,786	8,891
11.2	Medical professional liability - claims-made									
12.	Earthquake	110,357	18,706		129,063	2,209,262	(1,326)		2,336,998	607,957
13.	Group accident and health								(a)	
14.	Credit accident and health (group and individual)	155,266		153,527	1,739	231,790			233,529	
15.	Other accident and health								(a)	
16.	Workers' compensation	39,723,404	37,209,275	8,589,296	68,343,383	24,291,476	22,115,541	1,605,079	113,145,321	6,880,681
17.1	Other liability - occurrence	124,213,106	138,806,507	20,678,175	242,341,438	424,504,101	188,816,021	32,982,497	822,679,063	109,189,090
17.2	Other liability - claims-made									
17.3	Excess workers' compensation									
18.1	Products liability - occurrence	394,458,800	195,117,929	211,098,358	378,478,371	409,545,773	390,730,036	221,151,625	957,602,555	207,665,493
18.2	Products liability - claims-made									
19.1, 19.2	Private passenger auto liability	3,215,895,420	3,995,772,852	1,089,556,462	6,122,111,810	767,499,986	760,704,747	301,799,119	7,348,517,424	2,109,141,821
19.3, 19.4	Commercial auto liability	174,079,483	77,699,110	7,314,898	244,463,695	57,692,911	28,260,382	3,463,921	326,953,067	57,143,765
21.	Auto physical damage	72,222,457	191,564,259		263,786,716	(41,470,463)	(68,226,675)		154,089,578	111,223,436
22.	Aircraft (all perils)		1,756,972		1,756,972		1,376,578	77,219	3,056,331	132,945
23.	Fidelity			3,168	(3,168)	59,084			55,916	3,700
24.	Surety	64,934	403,668	69,974	398,629		262,751	37,931	623,449	65,388
26.	Burglary and theft	642	68		710	63,604			64,313	7,309
27.	Boiler and machinery	22,673		2,555	20,118	10,636			30,755	11,283
28.	Credit									
29.	International									
30.	Warranty	904			904				904	
31.	Reinsurance - nonproportional assumed property	XXX	165,147		165,147	XXX	148,633		313,780	6,150
32.	Reinsurance - nonproportional assumed liability	XXX	4,671,814		4,671,814	XXX	429,245		5,101,059	15,407
33.	Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34.	Aggregate write-ins for other lines of business	700			700	234	657		1,591	4
35.	TOTALS	4,509,689,230	5,100,886,993	1,348,545,467	8,262,030,756	2,338,758,329	1,905,851,881	577,614,126	11,929,026,841	3,155,471,434
	DETAILS OF WRITE-INS									
3401.	Identity theft	700			700	234	657		1,591	4
3402.										
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page									
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	700			700	234	657		1,591	4

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	296,127,821			296,127,821
	1.2 Reinsurance assumed	417,644,929			417,644,929
	1.3 Reinsurance ceded	6,695,561			6,695,561
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	707,077,190			707,077,190
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		916,667,813		916,667,813
	2.2 Reinsurance assumed, excluding contingent		1,550,524,637		1,550,524,637
	2.3 Reinsurance ceded, excluding contingent		45,438,321		45,438,321
	2.4 Contingent - direct		90,056,718		90,056,718
	2.5 Contingent - reinsurance assumed		234,650,185		234,650,185
	2.6 Contingent - reinsurance ceded				
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		2,746,461,031		2,746,461,031
3.	Allowances to managers and agents	282,454	67,726,899		68,009,353
4.	Advertising	2,838,778	691,833,448		694,672,226
5.	Boards, bureaus and associations	164,295	14,855,594		15,019,889
6.	Surveys and underwriting reports	391	115,206,060		115,206,451
7.	Audit of assureds' records				
8.	Salary and related items:				
	8.1 Salaries	1,026,669,719	728,218,473	33,924,405	1,788,812,597
	8.2 Payroll taxes	80,051,144	52,068,450	1,874,069	133,993,663
9.	Employee relations and welfare	251,659,563	234,772,494	7,127,552	493,559,610
10.	Insurance	1,604,989	2,156,348	104,481	3,865,818
11.	Directors' fees				
12.	Travel and travel items	79,223,195	40,757,464	810,992	120,791,651
13.	Rent and rent items	92,651,746	83,481,707	(2,047,887)	174,085,565
14.	Equipment	10,093,076	27,018,968	647,552	37,759,596
15.	Cost or depreciation of EDP equipment and software	99,843,648	153,244,438	4,451,551	257,539,636
16.	Printing and stationery	9,384,604	25,145,805	2,807,942	37,338,351
17.	Postage, telephone and telegraph, exchange and express	56,558,078	124,160,588	427,812	181,146,477
18.	Legal and auditing	1,457,392	36,534,100	5,085,398	43,076,890
19.	Totals (Lines 3 to 18)	1,712,483,072	2,397,180,838	55,213,865	4,164,877,775
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 3,963,687		548,592,564		548,592,564
	20.2 Insurance department licenses and fees		16,282,984		16,282,984
	20.3 Gross guaranty association assessments		(7,661,600)		(7,661,600)
	20.4 All other (excluding federal and foreign income and real estate)		3,051,645		3,051,645
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		560,265,592		560,265,592
21.	Real estate expenses			35,688,129	35,688,129
22.	Real estate taxes			6,740,071	6,740,071
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	663,802,104	336,399,298	(363,172)	999,838,230
25.	Total expenses incurred	3,083,362,366	6,040,306,759	97,278,894	(a) 9,220,948,018
26.	Less unpaid expenses - current year	3,155,471,435	998,061,231	59,637,715	4,213,170,381
27.	Add unpaid expenses - prior year	2,931,068,752	1,232,978,725	74,293,401	4,238,340,879
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	2,858,959,683	6,275,224,253	111,934,580	9,246,118,516
	DETAILS OF WRITE-INS				
2401.	Outside clerical	604,579,672	310,091,684	9,603,356	924,274,711
2402.	Change in unallocated loss adjustment expense reserves	104,217,821			104,217,821
2403.	Miscellaneous income and expense	2,430,110	67,384,529	(9,966,528)	59,848,111
2498.	Summary of remaining write-ins for Line 24 from overflow page	(47,425,498)	(41,076,916)		(88,502,414)
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	663,802,104	336,399,298	(363,172)	999,838,230

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 36,070,526	27,344,838
1.1	Bonds exempt from U.S. tax	(a) 392,127,204	375,448,890
1.2	Other bonds (unaffiliated)	(a) 507,280,290	545,550,467
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 7,428,916	7,363,960
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	95,302,189	100,363,641
2.21	Common stocks of affiliates	44,530,896	44,531,271
3.	Mortgage loans	(c) 6,996,857	8,079,478
4.	Real estate	(d) 87,800,803	87,800,803
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 381,610	891,443
7	Derivative instruments	(f) (36,155,077)	(32,944,502)
8.	Other invested assets	148,217,212	127,042,712
9.	Aggregate write-ins for investment income	341,793	341,793
10.	Total gross investment income	1,290,323,219	1,291,814,794
11.	Investment expenses		(g) 90,538,822
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 6,740,071
13.	Interest expense		(h) 169,368
14.	Depreciation on real estate and other invested assets		(i) 29,835,596
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		127,283,858
17.	Net investment income (Line 10 minus Line 16)		1,164,530,936
	DETAILS OF WRITE-INS		
0901.	Swap collateral expense	(4,799)	(4,799)
0902.	Securities lending	346,592	346,592
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	341,793	341,793
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 69,284,376 accrual of discount less $ 91,502,938 amortization of premium and less $ 67,539,094 paid for accrued interest on purchases.

(b) Includes $ 3,595 accrual of discount less $ 202,336 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 17,748 accrual of discount less $ 37,867 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 87,800,803 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 756,999 accrual of discount less $ 190,748 amortization of premium and less $ 474,638 paid for accrued interest on purchases.

(f) Includes $ 2,074,426 accrual of discount less $ 2,849,888 amortization of premium.

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

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

(i) Includes $ 29,835,596 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	17,817,547		17,817,547	(815,053)	
1.1	Bonds exempt from U.S. tax	46,657,261	(27,653,224)	19,004,038	49,087,825	
1.2	Other bonds (unaffiliated)	218,638,387	(70,108,082)	148,530,306	45,468,516	(4,716,764)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	11,013,476	(4,850,145)	6,163,330	2,649,322	142,507
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	142,173,091	(121,946,818)	20,226,273	(362,546,149)	29,368,322
2.21	Common stocks of affiliates				91,159,542	
3.	Mortgage loans		(1,852,665)	(1,852,665)		
4.	Real estate	(56,588)	(7,820,829)	(7,877,417)		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	174,791		174,791		
7.	Derivative instruments	(260,520,136)		(260,520,136)	116,918,996	(1,654,942)
8.	Other invested assets	(7,562,097)	(1,771,340)	(9,333,437)	82,240,524	(6,633,075)
9.	Aggregate write-ins for capital gains (losses)		5,251,737	5,251,737		(79,265)
10.	Total capital gains (losses)	168,335,731	(230,751,366)	(62,415,634)	24,163,522	16,426,783
	DETAILS OF WRITE-INS					
0901.	Deferred gain from subsidiaries		5,251,737	5,251,737		
0902.	Revalue Canadian cash account					(79,265)
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		5,251,737	5,251,737		(79,265)

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	3,387,842	3,555,337	167,495
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	12,745,894	6,339,000	(6,406,894)
9.	Receivables for securities	596,797	149,175	(447,622)
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	16,730,533	10,043,513	(6,687,021)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	11,957,565	13,124,234	1,166,669
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	3,501,820	2,470,678	(1,031,142)
	15.3 Accrued retrospective premiums	257,327	260,174	2,847
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies	147,402	147,402	
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	351,780,856	264,638,515	(87,142,341)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	236,494,604	238,036,051	1,541,447
21.	Furniture and equipment, including health care delivery assets	199,535,566	174,470,576	(25,064,991)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates	634,045	2,344,435	1,710,390
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	58,246,354	395,997,521	337,751,167
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	879,286,073	1,101,533,098	222,247,026
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	879,286,073	1,101,533,098	222,247,026
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Prepaid expenses	23,902,699	379,076,500	355,173,801
2502.	Advances	34,192,658	13,107,546	(21,085,112)
2503.	Accounts receivable	150,997	171,476	20,478
2598.	Summary of remaining write-ins for Line 25 from overflow page		3,642,000	3,642,000
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	58,246,354	395,997,521	337,751,167

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

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

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

Investments

Bonds with an NAIC designation of 1 or 2, including loan-backed and other structured securities, are stated at amortized cost using the effective yield method. Bonds with an NAIC designation of 3 through 6 are carried at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus. In general, loan-backed and structured securities utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*.

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

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

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

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

Cash equivalents are carried at amortized cost. They are both readily convertible into known amounts of cash and so near to their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments are carried at cost or amortized cost that approximates fair value and includes the investment of collateral received in connection with the Company's securities lending business activities and cash collateral received from counterparties related to derivative transactions. For these transactions, the Company records an offsetting liability for the Company's obligation to return collateral or funds received.

Other invested assets consists of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments, collateral loans and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally recorded based on the underlying GAAP equity of the investee, with undistributed earnings or losses reflected in unassigned surplus. Income is recognized upon cash distribution to the extent it does not exceed undistributed earnings. LIHTC property investments are generally recorded at cost and amortized based on the utilization of tax credits. Collateral loans are carried at the outstanding principal balance and any related accrued interest. Surplus notes are carried at either their face value or at a reduced face value based on a prescribed statement factor calculation.

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

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

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

For loan-backed and structured securities, the Company first assesses whether management with the appropriate authority has made a decision to sell each loan-backed and structured security in an unrealized loss position (fair value is less than amortized cost). If the determination is made to sell a particular loan-backed or structured security in an unrealized loss position, the security's decline in fair value is other than temporary and the security is written down to fair value. The difference between the fair value and amortized cost is recognized in realized capital losses. If management has not made the decision to sell the loan-backed or structured security, then the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost and management does not have the intent and ability to retain the loan-backed and structured security for a period of the time sufficient to recover the amortized cost basis, an OTTI shall be considered to have occurred and the Company recognizes a realized loss equal to the difference between the fair value and the amortized cost. If the present value of the discounted cash flows expected to be collected is less than the amortized cost and management has the intent and ability to retain the loan-backed and

NOTES TO FINANCIAL STATEMENTS

structured security, the security is considered OTTI and the Company recognizes a realized loss for the difference between the present value of the discounted cash flows and the amortized cost.

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

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

Derivative financial instruments

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

Off-balance sheet financial instruments

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

Premium revenue

Premiums are deferred and earned on a pro-rata basis over the policy period. The portion of premiums written applicable to the unexpired periods of the policies is recorded as unearned premiums. Premiums received in advance of the policies' effective dates are recorded as advance premiums. Premiums written and not yet collected and agents' balances are shown as a receivable, with balances older than 90 days nonadmitted. The Company regularly evaluates this receivable and establishes valuation allowances, as appropriate, for items less than 90 days.

Reserves for losses and loss adjustment expenses

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

Reinsurance

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

Income taxes

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

2. Accounting Changes and Corrections of Errors

The Company did not have material accounting changes or corrections of errors for the years ended December 31, 2011 or 2010.

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

A. Statutory Purchase Method

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

On October 1, 2005, Encompass Financial Group, LLC ("Encompass"), a subsidiary dissolved into the Company in December 2006, purchased all the outstanding common stock of EICA, EPC, EIIC, EICMA and EHAIC for $60 million from Continental Casualty Company ("CCC"). The Company paid consideration in 1999 for the option to acquire these insurance companies from CCC at a future date. This consideration was recorded as an intangible asset on the Company's books. In conjunction with the purchase of these five companies, the $8 million balance of intangible asset at October 1, 2005 was reclassed to goodwill and included in common stock investments. The purchase price, which included $55 million of cash, cash equivalents and short-term investments, resulted in the recording of goodwill by Encompass, and the purchase price, goodwill and goodwill amortized in 2011 and 2010 by the Company is presented in the table below:

(in thousands)

Company Acquired	Purchase Price	Goodwill	Goodwill Amortized 2011	Goodwill Amortized 2010
EICA	$ 28,655	$ 6,475	$ 648	$ 648
EPC	14,423	900	90	90
EIIC	5,891	500	50	50
EICMA	5,546	175	18	18
EHAIC	5,372	400	40	40

Northbrook Indemnity Company ("NIC")

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

Encompass Insurance Company ("EIC")

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

B. Statutory Merger

The Company did not participate in business combinations taking the form of a statutory merger in 2011 or 2010.

C. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above in 2011 or 2010.

4. Discontinued Operations

The Company did not have discontinued operations in 2011 or 2010.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2011 and 2010 were 3.40% and 5.02%, and 6.33% and 8.00%, respectively. All new mortgage loans were commercial.

2. In 2011, one commercial mortgage loan with a carrying value of $9 million, excluding interest, was refinanced at market rates. The decline in interest rate on this loan was 2.00%. Interest rates were not reduced on commercial mortgage loans as a result of troubled debt restructuring in 2011. Interest rates were not reduced on commercial mortgage loans as a result of refinancing or troubled debt restructuring in 2010.

3. For loans acquired during 2011 and 2010, the maximum percentage of any one loan to the value of security at the time of the loan was 82.0% and 75.0%, respectively.

(in millions)	2011	2010
4. As of year end, the Company held mortgages with interest more than 180 days past due with a recorded investment, excluding accrued interest	$ -	$ -
a. Total interest due on mortgages with interest more than 180 days past due	$ -	$ -
5. Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -
6. Current year impaired loans with a related allowance for credit losses	$ -	$ -
a. Related allowance for credit losses	$ -	$ -
7. Impaired mortgage loans without an allowance for credit losses	$ -	$ 6
8. Average recorded investment in impaired loans	$ 2	$ 2
9. Interest income recognized during the period the loans were Impaired	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(in millions)	2011	2010
10. Amount of interest income recognized on a cash basis during the period the loans were impaired	$ -	$ -
11. Allowance for credit losses:		
a. Balance at beginning of period	$ -	$ 2
b. Additions charged to operations	-	-
c. Direct write-downs charged against the allowances	-	-
d. Recoveries of amounts previously charged off	-	(2)
e. Balance at end of period	$ -	$ -

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

B. Debt Restructuring

The Company did not have loan restructurings in 2011 or 2010.

C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2011 or 2010.

D. Loan-Backed Securities

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

2. The table below presents the aggregate amortized cost of loan-backed and structured securities before recognized OTTI, the amount of OTTI recognized and the fair value of those securities.

(in millions)	2011				2010			
	Amortized Cost Before	Recognized OTTI			Amortized Cost Before	Recognized OTTI		
Basis of Impairment	OTTI	Interest	Non-interest	Fair Value	OTTI	Interest	Non-interest	Fair Value
1st Quarter								
Non-interest related	$ 157	$ -	$ (13)	$ 109	$ 299	$ -	$ (35)	$ 165
Intent to sell	112	(11)	-	101	73	(1)	-	73
Total 1st Quarter	$ 269	$ (11)	$ (13)	$ 210	$ 372	$ (1)	$ (35)	$ 238
2nd Quarter								
Non-interest related	$ 190	$ -	$ (8)	$ 154	$ 186	$ -	$ (18)	$ 100
Intent to sell	87	(4)	-	83	5	(2)	-	3
Total 2nd Quarter	$ 277	$ (4)	$ (8)	$ 237	$ 191	$ (2)	$ (18)	$ 103
3rd Quarter								
Non-interest related	$ 187	$ -	$ (18)	$ 132	$ 263	$ (5)	$ (30)	$ 153
Intent to sell	103	(4)	-	99	2	-	-	2
Total 3rd Quarter	$ 290	$ (4)	$ (18)	$ 231	$ 265	$ (5)	$ (30)	$ 155
4th Quarter								
Non-interest related	$ 184	$ (2)	$ (10)	$ 138	$ 255	$ -	$ (45)	$ 152
Intent to sell	153	(1)	-	152	14	-	-	14
Total 4th Quarter	$ 337	$ (3)	$ (10)	$ 290	$ 269	$ -	$ (45)	$ 166
Year-to-date		$ (22)	$ (49)			$ (8)	$ (128)	

The Company did not have OTTI that resulted from the inability or lack of intent to retain an investment in a security for a period of time sufficient to recover the amortized cost basis in 2011 or 2010.

3. The following loan-backed and structured securities were OTTI at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

($ in millions)		Amortized Cost Before	Present Value of Projected	Recognized OTTI		Amortized Cost after	
Reporting Period	CUSIP	OTTI Adjustments	Cash Flows	Interest	Non-Interest	OTTI Adjustments	Fair Value
1st Quarter 2011	00441YAC6	$ 6	$ 5	$ -	$ (1)	$ 5	$ 5
	00442BAD3	3	3	-	-	3	2
	00442BAE1	13	13	-	-	13	7
	02151LAA4	10	9	-	(1)	9	6
	05948KF95	7	7	-	-	7	7
	126673WG3	1	1	-	-	1	1
	126673WH1	1	1	-	-	1	1
	126673WJ7	-	-	-	-	-	-
	126673ZW5	7	7	-	-	7	2
	126673ZX3	3	3	-	-	3	2
	126673ZY1	1	1	-	-	1	1
	126685CZ7	9	8	-	(1)	8	7
	14983AAA7	1	1	-	-	1	-
	152314DP2	2	2	-	-	2	2
	22944BAK4	-	-	-	-	-	-
	46629QAG1	10	9	-	(1)	9	7
	46629QAH9	-	-	-	-	-	-
	46630LAJ3	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	46630PAZ8	6	6	-	-	6	6
	52520MDR1	9	9	-	-	9	9
	52524VAL3	14	7	-	(7)	7	10
	576449AB8	6	6	-	-	6	3
	61749GAC6	8	8	-	-	8	5
	61749QAD2	11	10	-	(1)	10	7
	61750SAE2	11	10	-	(1)	10	5
	748351AR4	4	4	-	-	4	2

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	74957VAM1	9	9	-	-	9	9
	75156VAB1	1	1	-	-	1	1
	86364CAB8	-	-	-	-	-	-
	92926WAB3	1	1	-	-	1	1
Total 1st Quarter 2011		$ 157	$ 144	$ -	$ (13)	$ 144	$ 109
2nd Quarter 2011	00442BAD3	$ 3	$ 3	$ -	$ -	$ 3	$ 2
	00442BAE1	13	12	-	(1)	12	6
	02151LAA4	8	8	-	-	8	5
	05948KF95	7	7	-	-	7	6
	12544VAD1	4	4	-	-	4	4
	126685CZ7	7	7	-	-	7	7
	14983AAA7	-	-	-	-	-	-
	225470M42	7	6	-	(1)	6	7
	225470QV8	1	1	-	-	1	-
	32052JAA6	7	7	-	-	7	7
	46629CAM9	16	15	-	(1)	15	16
	52520MDR1	9	9	-	-	9	8
	52524VAL3	5	5	-	-	5	9
	576449AB8	6	5	-	(1)	5	3
	61749GAC6	8	7	-	(1)	7	4
	61750SAE2	10	10	-	-	10	4
	643528AB8	4	4	-	-	4	4
	65537MAC0	13	12	-	(1)	12	8
	73316PBT6	1	1	-	-	1	1
	748351AR4	4	4	-	-	4	2
	74957VAM1	9	9	-	-	9	8
	759950GV4	8	8	-	-	8	6
	7609854U2	4	4	-	-	4	4
	83612LAE9	-	-	-	-	-	-
	86359DSR9	15	14	-	(1)	14	14
	86359PAD2	3	3	-	-	3	1
	92926WAB3	1	1	-	-	1	1
	94985AAA7	7	6	-	(1)	6	7
	94985RAQ5	10	10	-	-	10	10
Total 2nd Quarter 2011		$ 190	$ 182	$ -	$ (8)	$ 182	$ 154
3rd Quarter 2011	00442BAD3	$ 3	$ 3	$ -	$ -	$ 3	$ 1
	00442BAE1	11	11	-	-	11	5
	02151LAA4	8	7	-	(1)	7	5
	04013BAB8	3	3	-	-	3	2
	126670QS0	6	6	-	-	6	6
	126673ZW5	7	3	-	(4)	3	2
	126673ZX3	3	2	-	(1)	2	2
	126673ZY1	1	1	-	-	1	1
	126673ZZ8	-	-	-	-	-	-
	126685CZ7	7	6	-	(1)	6	5
	17309RAA0	12	11	-	(1)	11	11
	17310NAH1	4	4	-	-	4	1
	17310NAJ7	-	-	-	-	-	-
	225470M42	6	5	-	(1)	5	5
	225470QV8	1	1	-	-	1	-
	32029GAC8	6	6	-	-	6	3
	46629BAF6	2	2	-	-	2	2
	46629CAM9	14	14	-	-	14	14
	46629QAG1	9	8	-	(1)	8	6
	46629QAH9	-	-	-	-	-	-
	46630LAH7	5	2	-	(3)	2	1
	46630LAJ3	1	-	-	(1)	-	-
	46630MAG7	2	2	-	-	2	1
	46630PAZ8	3	3	-	-	3	3
	52524VAL3	5	4	-	(1)	4	8
	576449AB8	6	5	-	(1)	5	2
	59020UH32	6	6	-	-	6	7
	61750SAE2	10	9	-	(1)	9	4
	65537MAC0	11	11	-	-	11	6
	748351AR4	4	4	-	-	4	2
	74957VAM1	9	9	-	-	9	8
	759950FX1	10	10	-	-	10	9
	76110VTA6	4	4	-	-	4	3
	86359PAD2	2	1	-	(1)	1	1
	94985AAA7	6	6	-	-	6	6
Total 3rd Quarter 2011		$ 187	$ 169	$ -	$ (18)	$ 169	$ 132
4th Quarter 2011	00442BAD3	3	3	-	-	3	1
	00442BAE1	11	11	-	-	11	5
	02151LAA4	7	6	-	(1)	6	4
	12543PAK9	7	6	-	(1)	6	7
	12544TAB0	8	8	-	-	8	8
	12544TAC8	8	8	-	-	8	8
	12544VAD1	3	3	-	-	3	3
	126670QS0	6	6	-	-	6	5
	126673ZW5	3	3	-	-	3	2
	126673ZX3	2	2	-	-	2	2
	126685AB2	2	2	-	-	2	1
	126685CZ7	5	5	-	-	5	5
	17310NAH1	4	1	-	(3)	1	1
	17310NAJ7	-	-	-	-	-	-
	225470M42	5	4	(1)	(1)	3	4
	225470QV8	1	1	-	-	1	-
	32029GAC8	6	6	-	-	6	3
	46629BAF6	2	2	-	-	2	2
	46629CAM9	13	12	-	(1)	12	13
	46629QAG1	8	8	-	-	8	6
	46629QAH9	-	-	-	-	-	-
	46630LAH7	2	1	-	(1)	1	1
	46630LAJ3	-	-	-	-	-	-
	46630MAG7	1	1	-	-	1	1
	576449AB8	5	5	-	-	5	2
	61751JAF8	5	5	-	-	5	5
	643528AB8	4	4	-	-	4	3
	65537MAC0	11	11	-	-	11	6
	69121PDE0	4	4	-	-	4	3
	73316PBT6	1	1	-	-	1	-
	74957VAM1	8	8	-	-	8	7
	749581AH7	12	11	(1)	(1)	10	10
	759950FX1	10	10	-	-	10	9

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	759950GV4	8	8	-	-	8	4
	76110VTA6	4	3	-	(1)	3	2
	93363DAE7	1	1	-	-	1	1
	94986AAE8	4	4	-	-	4	4
Total 4th Quarter 2011		$ 184	$ 174	(2)	(10)	$ 172	$ 138
2011 Year-to-date			$ (2)	$ (49)			
1st Quarter 2010	00442BAD3	$ 4	$ 4	$ -	$ -	$ 4	$ 2
	00442BAE1	16	15	-	(1)	15	7
	007037BL7	1	-	-	(1)	-	1
	02151LAA4	10	10	-	-	10	6
	04013BAB8	5	5	-	-	5	2
	05948KF95	12	12	-	-	12	11
	073873AB7	1	1	-	-	1	-
	07388AAB0	17	17	-	-	17	9
	12666RAF7	4	4	-	-	4	3
	126673WJ7	1	1	-	-	1	-
	126673ZZ8	3	2	-	(1)	2	1
	126685AB2	3	3	-	-	3	1
	126685CZ7	14	12	-	(2)	12	11
	126685DW3	14	13	-	(1)	13	11
	12668BKC6	7	7	-	-	7	6
	14983AAA7	1	1	-	-	1	-
	25151EAA1	3	3	-	-	3	4
	32029GAC8	9	8	-	(1)	8	4
	36244MAA9	1	1	-	-	1	-
	456610AC8	-	-	-	-	-	-
	46629BAF6	3	2	-	(1)	2	2
	46629QAH9	2	2	-	-	2	-
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	52522QAP7	12	9	-	(3)	9	9
	576449AB8	7	7	-	-	7	3
	59023FAB1	4	3	-	(1)	3	2
	61749QAD2	15	15	-	-	15	7
	61750SAE2	14	13	-	(1)	13	6
	61751JAF8	13	12	-	(1)	12	13
	643528AB8	10	10	-	-	10	10
	75156VAB1	5	5	-	-	5	5
	76110VSS8	9	8	-	(1)	8	3
	76110VTA6	5	5	-	-	5	2
	785778QJ3	5	4	-	(1)	4	1
	785779AA7	5	4	-	(1)	4	1
	83612LAE9	3	2	-	(1)	2	-
	84751WAD6	13	12	-	(1)	12	5
	86359PAD2	7	5	-	(2)	5	1
	86364CAB8	5	2	-	(3)	2	1
	872224AE0	30	19	-	(11)	19	12
	92926WAB3	2	2	-	-	2	2
Total 1st Quarter 2010		$ 299	$ 264	$ -	$ (35)	$ 264	$ 165
2nd Quarter 2010	007037BL7	$ -	$ -	$ -	$ -	$ -	$ -
	04013BAB8	4	3	-	(1)	3	2
	073873AB7	-	-	-	-	-	-
	07388AAB0	16	15	-	(1)	15	8
	07400WAA8	4	3	-	(1)	3	1
	12666RAF7	4	4	-	-	4	2
	126670PA0	19	16	-	(3)	16	9
	126670QS0	9	9	-	-	9	7
	14983AAA7	1	1	-	-	1	-
	22944BAF5	-	-	-	-	-	-
	22944BAK4	1	1	-	-	1	1
	36244MAA9	1	1	-	-	1	-
	40431KAG5	-	-	-	-	-	-
	456610AC8	-	-	-	-	-	-
	46629BAF6	3	3	-	-	3	2
	46629QAH9	1	1	-	-	1	-
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	52522QAP7	8	6	-	(2)	6	10
	576449AB8	7	7	-	-	7	3
	59020U6K6	4	3	-	(1)	3	3
	59023FAB1	4	3	-	(1)	3	2
	61748BAC8	16	15	-	(1)	15	11
	61749GAC6	9	9	-	-	9	5
	61749QAD2	14	13	-	(1)	13	7
	61750SAE2	13	13	-	-	13	5
	643528AB8	6	5	-	(1)	5	5
	69763NAC5	1	1	-	-	1	1
	748351AR4	5	5	-	-	5	2
	76110VTA6	5	5	-	-	5	2
	785778QJ3	4	4	-	-	4	1
	785779AA7	4	3	-	(1)	3	1
	805564PP0	2	2	-	-	2	-
	83612LAE9	2	-	-	(2)	-	-
	84751PLM9	6	6	-	-	6	5
	86359PAD2	5	4	-	(1)	4	-
	86364CAB8	2	1	-	(1)	1	3
	92926WAB3	2	2	-	-	2	1
Total 2nd Quarter 2010		$ 186	$ 168	$ -	$ (18)	$ 168	$ 100
3rd Quarter 2010	00442BAD3	$ 4	$ 4	$ -	$ -	$ 4	$ 1
	00442BAE1	15	14	-	(1)	14	6
	007037BL7	-	-	-	-	-	-
	02151LAA4	10	9	-	(1)	9	3
	04013BAB8	3	3	-	-	3	2
	073873AB7	-	-	-	-	-	-
	07388AAB0	15	13	-	(2)	13	8
	07400WAA8	3	2	(1)	(1)	1	1
	12666RAF7	4	4	-	-	4	2
	126670PA0	17	17	-	-	17	10
	126673ZY1	4	3	-	(1)	3	1
	126673ZZ8	3	2	-	(1)	2	1
	12668WAR8	6	4	-	(2)	4	5
	12668WAS6	4	3	-	(1)	3	3

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

4. The following table provides the aggregate fair value and unrealized losses for all impaired (fair value is less than cost or amortized cost) loan-backed and structured securities as of December 31 for which an OTTI has not been recognized in earnings as a realized loss by the length of time the individual securities have been in a continuous unrealized loss position.

(in millions)	**2011**		**2010**	
	Fair Value	**Unrealized Losses**	**Fair Value**	**Unrealized Losses**
Less than 12 months	$ 954	$ (10)	$ 788	$ (9)
12 months or more	570	(200)	917	(227)
Total	$ 1,524	$ (210)	$ 1,705	$ (236)

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

E. Repurchase Agreements and/or Securities Lending Transactions

The Company entered into securities lending transactions in 2011. The Company did not enter into securities lending transactions in 2010. Repurchase agreements and dollar repurchase agreements were not entered into in 2011 or 2010.

1. In 2011, the Company received cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and recorded the related obligation to return the collateral within liabilities.

NOTES TO FINANCIAL STATEMENTS

2. The Company did not pledge its assets as collateral in securities lending transactions in 2011.

3. In 2011, assets were accepted as collateral by the Company as part of its securities lending program.

   a. Cash collateral was received in connection with its securities lending program totaling $199 million at December 31, 2011. The remaining term of the open securities lending contracts related to this collateral at December 31, 2011 was 30 days or less.

   b. At December 31, 2011, the Company had securities with an aggregate fair value of $200 million that were acquired from the sale, trade or use of accepted collateral.

   c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Generally, collateral is invested in short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary to mitigate counterparty credit risk. The Company maintains the right and ability to redeem the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large brokerage firms.

4. The Company used an unaffiliated agent for its securities lending program for equity transactions in 2011.

5. None of the collateral the Company received was sold or repledged at December 31, 2011.

F. Real Estate

1. During 2011, a Company occupied building was classified as held for sale after the Company made a decision to no longer occupy the building. As a result of the change in classification to held for sale, the building was recognized at fair value less the cost to sell. The fair value was based on the appraised value. An impairment loss of $8 million was recognized as a net realized capital loss in the Statement of Income. The Company did not recognize impairment losses related to its real estate investments in 2010.

2. At December 31, 2011, two properties were classified as held for sale. As mentioned above, a Company occupied building was classified as held for sale as a result of the Company's decision to no longer occupy the building and a loss was recognized. The other Company occupied building was classified as held for sale after receiving offers from third parties to purchase the building. The Company is currently in negotiations with the third parties to enter into a sale-leaseback agreement for this property and expects to finalize the terms during the first half of 2012. As the fair value of this property, based on an appraisal, was higher than the carrying value, no gains were recognized.

   None of the Company's real estate investments were held for sale at December 31, 2010. In 2010, portions of land that are part of properties owned by the Company in Northbrook, Illinois were acquired via public condemnation actions for road improvements. The Company recognized net realized capital gains of $132 thousand in the Statement of Income related to this action.

3. The Company did not experience changes to any plans of sale for real estate investments classified as held for sale at December 31, 2011. There were no properties held for sale at December 31, 2010.

4. The Company did not engage in retail land sales operations in 2011 or 2010.

5. The Company did not hold real estate with participating mortgage loan features in 2011 or 2010.

G. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 3 to 14 years and 1 to 13 years at December 31, 2011 and 2010, respectively. These investments have a required holding period of 15 years.

2. Except for normal ongoing compliance monitoring, none of the Company's LIHTC property investments were subject to regulatory review at December 31, 2011 or 2010.

3. The Company's LIHTC property investments did not exceed 10% of total admitted assets at December 31, 2011 or 2010.

4. The Company did not recognize OTTI losses for its LIHTC property investments in 2011 or 2010.

5. In 2011 and 2010, the Company did not write-down or reclassify LIHTC property investments.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets at December 31, 2011 or 2010.

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

($ in millions)

	Number of Assets		Impairment Amount		
Asset description	**2011**	**2010**	**2011**	**2010**	**Facts and Circumstances Leading to Impairment**
Partnership	1	6	$ 2	$ 2	Investments nearing liquidation and unlikely that carrying value will be recovered
Partnership	-	5	-	15	Decrease in value due to market conditions
Partnership	-	1	-	2	Weak market conditions and near-term debt maturities
	1	12	$ 2	$ 19	

For each partnership listed above, fair value was determined by assessing the market value of the investments the partnership held.

7. Investment Income

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

B. All due and accrued investment income was admitted at December 31, 2011 and 2010.

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

A.,
B. &
C. Derivative financial instruments utilized by the Company during 2011 and 2010 included index option contracts, options on interest rate futures contracts, interest rate swaption agreements, interest rate and credit default swap agreements, foreign currency forward contracts and futures contracts. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap selling protection agreements represent the maximum amount of potential loss, assuming no recoveries.

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

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

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

The Company uses derivatives to manage risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, negative equity market valuations, increases in credit spreads and foreign currency fluctuations, and for asset replication. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instrument on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

The paragraphs below describe the derivatives the Company utilizes, including the objectives, cash requirements and accounting policies.

Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. Options on interest rate futures contracts give the holder the right, but not the obligation, to enter into futures contracts at a future date. They can be exercised on any business day prior to expiration. Purchased put and call option contracts allow the Company to offset valuation losses in the equity portfolio during periods of declining equity market values while limiting downside risk to the premium paid. Purchased put index option contracts allow the Company to limit potential losses on equities owned in exchange for a premium paid. Put option contracts on interest rate futures are used to hedge against increasing interest rates.

When the Company purchases/writes (sells) option contracts at specific prices, it is required to pay/receive a premium to/from the counterparties. The amount of premium paid/received is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. The Company receives/pays cash equal to the premium of written/purchased options when the contract is established. If the option is exercised, the Company receives/pays cash equal to the specified price in the contract (strike price) in exchange for the equity upon which the option is written/purchased. If the options are not exercised, then no additional cash is exchanged when the contract expires. Premiums paid are reported as a derivative asset and premiums received are reported as a derivative liability. The change in the fair value of purchased option contracts is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to a corresponding asset. Purchased put index option contracts and option contracts on interest rate futures are cash settled upon exercise and the gain or loss on the settlement is reported as realized capital gain/loss. If the purchased option contract expires without being exercised, the premiums paid are reported as realized capital gain/loss and the corresponding asset previously recorded is reversed. The change in the fair value of written option contracts is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to a corresponding liability. Written call index option contracts are cash settled upon exercise and the gain or loss on settlement is reported as realized capital gain/loss. If the written option contract expires without being exercised, the premiums received are reported as realized capital gains and the corresponding liability previously reported is reversed. Purchased and written option contracts are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

Interest rate swaption agreements give the holder the right, but not the obligation, to enter into an interest rate swap agreement at a future date. These agreements are primarily used to maintain the interest rate characteristics of existing investments within specified ranges and to reduce exposure to rising or falling interest rates. Typically, a premium is paid to the counterparty at the inception of a contract. Premiums paid are reported as a derivative asset. The change in fair value of open interest rate swaption agreements is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to derivatives. If an interest rate swaption agreement terminates prior to its expiration date, or if it expires, gains or losses are reported in net realized capital gains or losses. Interest rate swaption agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

Interest rate swap agreements are agreements that periodically exchange the difference between two designated sets of cash flows, (fixed to variable rate, variable to fixed rate, or variable to variable rate) based upon designated market rates or rate indices and a notional amount. The Company uses interest rate swap agreements to manage the interest rate risks of existing investments and to reduce exposure to rising or falling interest rates. Portfolio duration management is a risk management strategy that is principally employed wherein interest rates swap agreements are utilized to change the duration of the portfolio in order to offset the economic effect that interest rates would otherwise have on the fair value of its bonds. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the rate in the contract at which the Company receives cash compared to the rate at which the Company is to pay cash.

Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity, basket of entities or index. Buying credit protection requires a payment of a premium to a counterparty in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, reducing the credit risk in a particular bond or bond portfolio, while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities, or baskets of entities that may not be frequent issuers in the traditional corporate bond market and by selling protection on indices also as a less expensive alternative to the cash market.

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

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are utilized to reduce currency risk exposure arising from investments in foreign

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currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is sold, any gains and losses at closing are reported in realized capital gains or losses. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment.

The Company utilizes the following types of futures contracts: equity index and interest rate (Eurodollar). Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indices. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company primarily utilizes equity index and Eurodollar futures contracts to reduce the duration of its bonds, manage equity risk in its equity portfolio and to reduce interest rate and equity risk associated with certain deferred compensation liability contracts. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of Eurodollar and equity index futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting or non-hedge accounting treatment, depending on the strategy.

D. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2011 or 2010.

E. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualify for hedge accounting treatment in 2011 or 2010.

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

9. Income Taxes

The application of SSAP No. 10R requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of the valuation allowance, will be realized. The valuation allowance was $130 million and $156 million at December 31, 2011 and 2010, respectively.

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

(in millions)	2011			2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTAs	$ 1,720	$ 552	$ 2,272	$ 2,146	$ 636	$ 2,782	$ (426)	$ (84)	$ (510)
Valuation allowance	-	130	130	-	156	156	-	(26)	(26)
Adjusted gross DTAs	$ 1,720	$ 422	$ 2,142	$ 2,146	$ 480	$ 2,626	$ (426)	$ (58)	$ (484)
DTLs	142	171	313	706	294	1,000	(564)	(123)	(687)
Subtotal - net DTA	$ 1,578	$ 251	$ 1,829	$ 1,440	$ 186	$ 1,626	$ 138	$ 65	$ 203
Nonadmitted DTAs	260	92	352	221	44	265	39	48	87
Net admitted DTAs	$ 1,318	$ 159	$ 1,477	$ 1,219	$ 142	$ 1,361	$ 99	$ 17	$ 116

The Company elected to admit DTAs pursuant to paragraph 10e of SSAP No. 10R for the years ended December 31, 2011 and 2010.

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

(in millions)	2011			2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Paragraph 10a	$ 109	$ 6	$ 115	$ 188	$ 38	$ 226	$ (79)	$ (32)	$ (111)
Paragraph 10b (lesser of 10b.i or 10b.ii below)	$ 830	$ 148	$ 978	$ 838	$ 104	$ 942	$ (8)	$ 44	$ 36
Paragraph 10b.i	$ 830	$ 148	$ 978	$ 838	$ 104	$ 942	$ (8)	$ 44	$ 36
Paragraph 10b.ii	$ 1,134	$ 148	$ 1,282	$ 1,286	$ 104	$ 1,390	$ (152)	$ 44	$ (108)
Paragraph 10c	$ 143	$ 171	$ 314	$ 706	$ 294	$ 1,000	$ (563)	$ (123)	$ (686)
Total	$ 1,082	$ 325	$ 1,407	$ 1,732	$ 436	$ 2,168	$ (650)	$ (111)	$ (761)
Paragraph 10e.i	$ 109	$ 6	$ 115	$ 188	$ 38	$ 226	$ (79)	$ (32)	$ (111)
Paragraph 10e.ii. (lesser of 10e.ii.(a) or 10.e.ii.(b) below)	$ 1,209	$ 153	$ 1,362	$ 1,031	$ 104	$ 1,135	$ 178	$ 49	$ 227
Paragraph 10e.ii.(a)	$ 1,209	$ 153	$ 1,362	$ 1,031	$ 104	$ 1,135	$ 178	$ 49	$ 227
Paragraph 10e.ii.(b)	$ 1,771	$ 153	$ 1,924	$ 1,981	$ 104	$ 2,085	$ (210)	$ 49	$ (161)
Paragraph 10e.iii	$ 143	$ 171	$ 314	$ 706	$ 294	$ 1,000	$ (563)	$ (123)	$ (686)
Total	$ 1,461	$ 330	$ 1,791	$ 1,925	$ 436	$ 2,361	$ (464)	$ (106)	$ (570)
Increased net admitted adjusted gross DTAs from paragraph 10e	$ 379	$ 5	$ 384	$ 193	$ -	$ 193	$ 186	$ 5	$ 191

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

(in millions)	2011	2010	Change
Total adjusted capital	$ 15,340	$ 15,261	$ 79
RBC authorized control level	$ 2,506	$ 2,476	$ 30

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

	2011			2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Adjusted gross DTAs (% of total adjusted gross DTAs)	- %	11.5 %	11.5 %	- %	5.3 %	5.3 %	- %	6.2 %	6.2 %
Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	- %	10.4 %	10.4 %	- %	7.6 %	7.6 %	- %	2.8 %	2.8 %

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

(in millions)	2011			2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admitted DTAs	$ 939	$ 154	$ 1,093	$ 1,026	$ 142	$ 1,168	$ (87)	$ 12	$ (75)
Admitted assets			$ 40,639			$ 40,593			$ 46
Statutory surplus			$ 14,743			$ 15,191			$ (448)
Total adjusted capital			$ 15,340			$ 15,261			$ 79

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

(in millions)	2011			2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admitted DTAs	$ 379	$ 5	$ 384	$ 193	$ -	$ 193	$ 186	$ 5	$ 191
Admitted assets			$ 384			$ 193			$ 191
Statutory surplus			$ 384			$ 193			$ 191

B. The Company recognized all DTLs at December 31, 2011 and 2010.

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

(in millions)	2011	2010	Change
Federal income tax, excluding net capital gains (losses) and utilization of net operating loss carryforward	$ 18	$ 345	$ (327)
Federal income tax on net capital gains (losses)	39	-	39
Federal income taxes incurred	$ 57	$ 345	$ (288)

The provision for income tax incurred did not include foreign income taxes for the years ended December 31, 2011 or 2010.

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

(in millions)	2011	2010	Change
DTAs:			
Ordinary			
Adjustment for unearned premiums	$ 611	$ 601	$ 10
Reserve discounting	304	301	3
Tax credit carryforwards	272	187	85
Employee benefits	237	235	2
Nonadmitted assets	179	290	(111)
Investments	38	20	18
Additional minimum pension liability	-	422	(422)
Fixed assets	-	9	(9)
Other	79	81	(2)
Subtotal - ordinary DTAs	$ 1,720	$ 2,146	$ (426)
Valuation allowance	$ -	$ -	$ -
Nonadmitted DTAs	$ 260	$ 221	$ 39
Admitted ordinary DTAs	$ 1,460	$ 1,925	$ (465)
Capital			
Investments	$ 436	$ 445	$ (9)
Unrealized losses	117	191	(74)
Subtotal - capital DTAs	$ 553	$ 636	$ (83)
Valuation allowance	$ 130	$ 156	$ (26)
Nonadmitted DTAs	$ 92	$ 44	$ 48
Admitted capital DTAs	$ 331	$ 436	$ (105)
Admitted DTAs	$ 1,791	$ 2,361	$ (570)
DTLs:			
Ordinary			
Fixed assets	$ 72	$ 62	$ 10
Investments	38	37	1
Additional minimum pension liability	-	569	(569)
Other	32	38	(6)
Subtotal - ordinary DTLs	$ 142	$ 706	$ (564)
Capital			
Unrealized gains	$ 105	$ 202	$ (97)
Investments	67	92	(25)
Subtotal - capital DTLs	$ 172	$ 294	$ (122)
Total DTLs	$ 314	$ 1,000	$ (686)
Net admitted DTAs	$ 1,477	$ 1,361	$ 116

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

(in millions)	2011	2010	Change
Total DTAs	$ 2,142	$ 2,626	$ (484)
Total DTLs	313	1,000	(687)
Net DTAs (DTLs)	$ 1,829	$ 1,626	203
Tax effect of additional minimum pension liability			422
Tax effect on incremental DTA			(191)
Tax effect of unrealized gains (losses)			(22)
Tax effect of change in accounting principles			-
Change in net deferred income tax			412
Tax effect on incremental DTAs			191
Tax effect of nonadmitted assets			110
Surplus adjustments – including stock option forfeitures			5
Capital contribution of securities			1
Transfer of postretirement benefit plans			(627)
Change in net deferred income tax relating to the provision			$ 92

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

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

(in millions)	2011	Effective Tax Rate
Provision computed at statutory rate	$ 98	35.0 %
Change in net deferred income taxes	92	32.9
Tax-exempt interest deduction	(110)	(39.4)
Valuation allowance	(27)	(9.6)
Other	4	1.4
Total statutory income taxes	$ 57	20.3 %

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

E. 1. At December 31, 2011, the Company did not have net operating loss carryforwards available to offset future net income subject to federal income taxes. At December 31, 2011, the Company had tax credit carryforwards that will be available to offset future net income subject to federal income taxes in the amount of $9 million that originated in the years 2009-2011 that will expire in the years 2029-2031.

2. There were no income taxes incurred by the Company in 2011 that will be available for recoupment in the event of future net losses. Income taxes incurred by the Company in 2010 of $115 million will be available for recoupment in the event of future net losses.

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") at December 31, 2011 or 2010.

F. 1. The Allstate Corporation's ("Corporation") federal taxable income for the year ended December 31, 2011 is consolidated with the entities listed below:

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

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

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

A.,
B. &
C. The following transactions were entered into by the Company with related parties in 2011 and 2010 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

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

The Company paid a total of $838 million and $1.30 billion cash dividends to its parent, AIH, in 2011 and 2010, respectively. See Note 13, Part 4 for details.

On November 30, 2011, the Company recorded contributed capital of $222 million from AIH as a result of transferring the liability related to the defined benefit pension plans previously sponsored by the Company. See Note 12 for additional information.

Transactions with the Corporation

The Company entered into an Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

On July 22, 2011, the Company borrowed $400 million from the Corporation at an interest rate of 0.385% in accordance with the Intercompany Loan Agreement. The principal was repaid in full in five transactions on August 22, August 23, August 24, September 6 and September 7, 2011 along with interest expense totaling $169 thousand. At December 31, 2011 and 2010, the Company did not have outstanding intercompany loans with the Corporation.

Transactions with Allstate Equity AIC Fund, LP ("AEAIC")

On December 31, 2011, AEAIC, an affiliate, transferred ownership of 43 limited partnership investments at fair values of $303 million to the Company as a liquidating dividend. The Company recorded a reduction in its investment in AEAIC of $303 million and a deferred unrealized gain of $24 million because the fair value of the underlying limited partnerships received exceeded the Company's carrying value in AEAIC. The Company made capital contributions to AEAIC totaling $190 million and $70 million in cash, and $5 million and $21 million in the form of limited partnership investments, in 2011 and 2010, respectively. The Company also received returns of capital in cash from AEAIC of $16 million and $12 million in 2011 and 2010, respectively.

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

(in millions)	2011	2010
Allstate Life Insurance Company ("ALIC")	$ 63	$ 66
Lincoln Benefit Life Company	25	31
American Heritage Life Insurance Company	15	13
Allstate Investments, LLC ("AILLC")	8	11
Allstate Financial Services, LLC ("AFS")	8	10
Allstate Enterprises, LLC	8	9
First Colonial Insurance Company	7	3
E.R.J. Insurance Group, Inc.	7	3
Allstate Property and Casualty Insurance Company	4	2
Signature Motor Club, Inc.	3	3
Allstate Indemnity Company	2	2
Allstate Motor Club, Inc.	2	2
Allstate Life Insurance Company of New York ("ALNY")	2	2
Tech-Cor, LLC	2	-
Allstate Texas Lloyd's	1	2
Northbrook Services, Inc.	1	1
Allstate Insurance Company of Canada	1	1
Pablo Creek Services, Inc.	1	1
Total	$ 160	$ 162

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

(in millions)	2011	2010
Corporation	$ 46	$ 37
Allstate New Jersey Insurance Company	26	25
Castle Key Insurance Company	6	3
Ivantage Select Agency, Inc.	1	1
Allstate Investment Management, Ltd.	-	1
Total	$ 79	$ 67

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

E. The Company issued surety bonds to guarantee the performance of structured settlement arrangements assumed by Allstate Settlement Corporation ("ASC") (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY, subsidiaries of the Company. In addition, the Company and ALIC entered into a Capital Support Agreement. The details of the guarantee and Capital Support Agreement are disclosed in Note 14, Part A.

F. The Company, ALIC and the Corporation are parties to an Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement") which allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes. The Liquidity Agreement does not establish a commitment to advance funds on the part of any party. The Company and ALIC each serve as a lender and borrower and the Corporation serves only as a lender, with a one-year term and with the maximum amount of advances made or received limited to $1.00 billion.

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

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

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

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

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

H. At both December 31, 2011 and 2010, the Company owned 37,471 common shares of the Corporation with a cost of $1 million. The entire amount of the investment was reported as a nonadmitted asset.

I. The Company did not have investments in SCA entities that exceeded 10% of the Company's December 31, 2011 or 2010 admitted assets.

J. The Company did not recognize impairments related to its SCA entity investments in 2011. In 2010, the Company recognized a $171 thousand impairment write-down in a partnership investment, considered an SCA entity that was nearing liquidation and unlikely that the carrying value will be recovered. The fair value of the Company's investment in the partnership was determined by assessing the fair value of the assets the partnership held. The SCA entity written down in 2010 was also part of the disclosure in Note 6, Part B.

K. The Company did not have investments in foreign insurance subsidiaries that were calculated by adjusting annuity GAAP account value reserves using the Commissioners Annuity Reserve Valuation Method and the related actuarial guidelines at December 31, 2011 or 2010.

L. The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies at December 31, 2011 or 2010.

11. Debt

A. The Company did not have debt outstanding at December 31, 2011 or 2010.

B. The Company did not have funding agreements or borrowing arrangements with the Federal Home Loan Bank at December 31, 2011 or 2010.

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

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

Effective November 30, 2011, the Corporation became the sponsor of the defined benefit pension plans. Prior to November 30, 2011, the Company was the sponsor. In connection with the change in sponsorship, a liability totaling $222 million was forgiven. The forgiveness of this liability was recorded as an increase in gross paid in and contributed surplus.

The Company and the Corporation also provide certain health care subsidies for eligible claim employees hired before January 1, 2003 when they retire and their eligible dependents and certain life insurance benefits for eligible claim employees hired before January 1, 2003 when they retire ("postretirement benefits"). Qualified employees may become eligible for these benefits if they retire in accordance with the Company's established retirement policy and are continuously insured under the Company's group plans or other approved plans in accordance with the plans' participation requirements. The Company shares the cost of retiree medical benefits with non Medicare-eligible retirees based on years of service, with the Company's share being subject to a 5.0% limit on annual medical cost inflation after retirement. In 2009, the Company changed its approach for delivering benefits to Medicare-eligible retirees. The Company no longer offers medical benefits for Medicare-eligible retirees, but instead, provides a fixed company contribution (based on years of service and other factors), which is not subject to adjustments for inflation. The Company has reserved the right to modify or terminate its benefit plans at any time and for any reason.

The Company calculates its benefit obligations based upon generally accepted actuarial methodologies using the projected benefit obligation ("PBO") for pension plans and the accumulated postretirement benefit obligation ("APBO") for other postretirement plans. Pension costs at December 31, 2010, and other postretirement obligations at December 31, 2011 and 2010 were determined using a December 31 measurement date. The benefit obligations represent the actuarial present value of all benefits attributed to employee service rendered as of the measurement date. The PBO is measured using the pension benefit formula and assumptions as to future compensation levels. The plan's funded status is calculated as the difference between the benefit obligation and the fair value of plan assets. The Company's funding policy for the pension plans is to make annual contributions at a level that is in accordance with regulations under the IRC and generally accepted actuarial principles. The Company's postretirement benefit plans are not funded.

A reconciliation of the plans' funded status to amounts recognized in Liabilities, Surplus and Other Funds at December 31 is shown below. The Company was no longer the sponsor of the defined pension plans at December 31, 2011.

	Pension Benefits	Postretirement Benefits	
(in millions)	2010	2011	2010
Fair value of plan assets	$ 4,338	$ -	$ -
Benefit obligation	5,210	140	121
Funded status	(872)	(140)	(121)
Amounts not recognized:			
Unamortized prior service cost	-	(21)	(23)
Unamortized transition (asset) obligation	(114)	-	1
Unamortized net actuarial loss (gain)	2,382	(92)	(106)
Net amount recognized	$ 1,396	$ (253)	$ (249)
Prepaid benefit cost	$ 358	$ -	$ -
Accrued benefit cost	(222)	(253)	(249)
Intangible asset	53	-	-
Minimum pension liability	1,207	-	-
Net amount recognized	$ 1,396	$ (253)	$ (249)

The majority of the $2.38 billion of unrecognized net actuarial pension benefit losses in 2010 reflected the effect of unfavorable market conditions on the value of the pensions plan assets in the prior years, and to a lesser extent, decreases in the discount rate.

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

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	Pension Benefits 2011	Pension Benefits 2010	Postretirement Benefits 2011	Postretirement Benefits 2010
fit obligation, beginning of year	$ 5,210	$ 4,965	$ 121	$ 120
Service cost	137	149	9	13
Interest cost	279	302	7	7
Participant contributions	-	-	20	22
Actuarial loss (gain)	-	188	10	(13)
Benefits paid	(425)	(388)	(27)	(28)
Plan amendments	-	-	-	-
Plan transfer due to change in sponsorship	(5,193)	-	-	-
Other	(8)	(6)	-	-
Benefit obligation, end of year	$ -	$ 5,210	$ 140	$ 121

The PBO and ABO for non-vested pension participants were $6 million and $4 million, respectively, at December 31, 2010. The Company was no longer the sponsor of the defined pension plans at December 31, 2011. The postretirement benefit obligation for non-vested employees was $96 million and $75 million at December 31, 2011 and 2010, respectively.

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

(in millions)	Pension Benefits 2011	Pension Benefits 2010	Postretirement Benefits 2011	Postretirement Benefits 2010
Service cost	$ 137	$ 149	$ 9	$ 13
Interest cost	279	302	7	7
Expected return on plan assets	(318)	(313)	-	-
Amortization of:				
Unrecognized transition obligation	3	(3)	1	1
Unrecognized net actuarial gain	-	-	(4)	(4)
Prior service cost	(1)	(1)	(2)	(2)
Unrecognized prior period loss	149	173	-	-
Settlement loss	21	35	-	-
Net periodic cost	$ 270	$ 342	$ 11	$ 15

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

	Pension Benefits 2011	Pension Benefits 2010	Postretirement Benefits 2011	Postretirement Benefits 2010
Weighted average discount rate	n/a %	6.25 %	6.00 %	6.25 %
Rate of increase in compensation levels	n/a %	4.00 - 4.50 %	n/a	n/a
Expected long-term rate of return on plan assets	n/a %	8.50 %	n/a	n/a

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

	Pension Benefits 2011	Pension Benefits 2010	Postretirement Benefits 2011	Postretirement Benefits 2010
Weighted average discount rate	n/a %	6.00 %	5.25 %	6.00 %
Rate of increase in compensation levels	n/a %	4.00 - 4.50 %	n/a	n/a

The weighted average health care trend rate used in measuring the APBO was 7.30% for 2012, gradually declining to 4.50% in 2024, and remaining level thereafter.

Assumed health care cost trend rates have a significant effect on the amounts reported for the postretirement health care plans. A one percentage-point increase in assumed health care cost trend rates would increase the total of the service and interest cost components of net periodic benefit cost of other postretirement benefits and the APBO by $272 thousand and $801 thousand, respectively. A one percentage-point decrease in assumed health care cost trend rates would decrease the total of the service and interest cost components of net periodic benefit cost of other postretirement benefits and the APBO by $264 thousand and $797 thousand, respectively.

The pension plans' target asset allocation and the actual percentage of plan assets, by asset category at December 31, 2010, are shown below. The Company was no longer the sponsor of the defined pension plans at December 31, 2011.

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

The expected long-term rate of return on plan assets reflects the average rate of earnings expected on plan assets. This assumption is reviewed annually giving consideration to appropriate financial data including, but not limited to, the plan asset allocation, the period over which benefits will be paid, historical returns on plan assets and other relevant market data. A consistent method was used to determine the long-term return on plan assets assumption at December 31, 2010 of 8.50%.

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2011	2010
value of plan assets, beginning of year	$ 4,338	$ 3,848
Actual return on plan assets	232	463
Employer contributions	243	421
Benefits paid	(425)	(388)
Plan transfer due to change in sponsorship	(4,380)	-
Other	(8)	(6)
Fair value of plan assets, end of year	$ -	$ 4,338

The Company contributed $27 million and $28 million to the postretirement benefit plans in 2011 and 2010, respectively. Contributions by participants were $20 million and $22 million in 2011 and 2010, respectively.

Estimated future benefit payments expected to be paid in the next 10 years, based on the assumptions used to measure the Company's benefit obligation at December 31, 2011, are presented in the following table.

(in millions)	Postretirement Benefits
2012	$ 11
2013	11
2014	12
2015	12
2016	13
2017 - 2021	55
Total benefit payments	$ 114

Employees of the Company are eligible to become members of The Allstate 401(k) Savings Plan. The Company's contributions are based on the Company's matching obligations and certain performance measures. The cost allocated to the Company for this benefit was $37 million and $28 million in 2011 and 2010, respectively.

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

1. The Company had 42,000 common shares authorized, issued and outstanding at December 31, 2011 and 2010. All shares had a par value of $100 per share.

2. The Company did not have preferred stock outstanding at December 31, 2011 or 2010.

3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements of the Company, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except out of earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. At December 31, 2011, the maximum ordinary dividend that can be declared and paid was limited to $1.51 billion.

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

(in millions)

Date of Payment	2011	2010
January 27	$ 200	$ -
June 29	-	200
June 30	238	-
August 4	-	200
September 9	200	-
September 30	-	200
October 21	-	200
November 24	-	300
December 13	200	-
December 30	-	200
Total	$ 838	$ 1,300

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

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

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

8. The Company did not hold stock for special purposes at December 31, 2011 or 2010.

9. The special surplus funds balance of $398 million and $209 million at December 31, 2011 and 2010, respectively, was comprised of two components. The first component, which was $384 million and $193 million at December 31, 2011 and 2010, respectively, relates to the Company's election to admit a higher amount of adjusted gross DTAs per SSAP No. 10R. The second component relates to the completion of the Company's sale of its United States-based reinsurance operations for policies written after 1984 to SCOR U.S. Corporation ("SCOR") in September 1996. The transaction consisted of the sale of certain non-insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company reported a gain on the sale from retroactive reinsurance account of $14 million and $16 million at December 31, 2011 and 2010, respectively. The decrease in the balance of this component was due to lower reported reserves by a non-novated cedant and a corresponding decrease in incurred but not reported ("IBNR") reserves. The second component, which was $384 million and $193 million at December 31, 2011 and 2010, respectively, relates to the Company's election to admit a higher amount of adjusted gross DTAs per SSAP No. 10R.

10. Cumulative unrealized gains and losses reduced unassigned funds by $144 million and $207 million at December 31, 2011 and 2010, respectively.

11. The Company did not have surplus notes or similar obligations outstanding at December 31, 2011 or 2010.

12. The Company did not have restatements due to quasi-reorganizations in 2011 or 2010.

13. The Company was not quasi-reorganized.

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $1.22 billion and $740 million at December 31, 2011 and 2010, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company has made no contingent commitments or guarantees related to its investments in joint ventures, limited liability companies or LIHTC property investments.

2. The Company was a party to the following guarantee agreements at December 31, 2011:

(in millions) Nature and circumstances of guarantee and key attributes	Liability recognition of guarantee	Ultimate financial statement impact if action under guarantee required	Maximum potential amount of future payments	Current status of payment or performance risk of guarantee
With third parties				
The Company provides residual value guarantees on Company leased automobiles. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one to three years.	$ -	Expense	$ 6	Historically, there have not been any material payments pursuant to these guarantees.
The Company has certain limited rights and obligations under a capital support agreement ("Runoff Support Agreement") with PMI Mortgage Insurance Company ("PMI"), the primary operating subsidiary of PMI Group, related to the Company's disposition of PMI in prior years. Under the Runoff Support Agreement, the Company would be required to pay claims on PMI policies written prior to October 28, 1994, if PMI fails certain financial covenants and fails to pay such claims. The agreement only covers these policies and not any policies issued on or after that date. In the event any amounts are so paid, the Company would receive a commensurate amount of preferred stock or subordinated debt of PMI Group or PMI. The Runoff Support Agreement also restricts PMI's ability to write new business and pay dividends under certain circumstances.	$ -	Paid losses	See footnote (2) to table.	On October 20, 2011, the Director of the Arizona Department of Insurance took control of the PMI insurance companies; effective October 24, 2011, the Director instituted a partial claim payment plan: claim payments will be made at 50%, with the remaining amount deferred as a policyholder claim. The effect of these developments to the Company is uncertain. Management does not believe this agreement will have a material adverse effect on the net income, cash flows or financial position of the Company.
With affiliates				
The Company negotiated settlement agreements with certain claimants to pay annuities. Prior to July 1, 2001, the Company assigned its obligation to pay those claimants to ASC, a subsidiary of ALIC, who purchased structured settlement annuities from ALIC and ALNY. In addition, the Company sold surety bonds to ASC which guaranteed the payment of the structured settlement annuity in the event ALIC and ALNY could not pay. ASC conducted similar transactions with unrelated parties and acquired surety bonds from the Company to guarantee the payment of those structured settlement annuity contracts issued by ALIC and ALNY. Most of the structured settlements issued to ASC were under "qualified assignment" meaning ASC assumed the Company's obligation to make future payments.	$ n/a[1]	Expense	$ 5,045	A.M. Best ratings of both ALIC and ALNY are A+ (Stable).
The Company and ALIC entered into a Capital Support Agreement ("ALIC Agreement") effective December 14, 2007. Under the ALIC Agreement, the Company agrees to provide capital and surplus to ALIC in order for ALIC to maintain a company action level RBC ratio of at least 150%.	$ n/a	Investment in common stock of ALIC	$ 1,000	Since the inception of the ALIC Agreement, no capital has been provided by the Company.
The Company and AFS entered into a Capital Support Agreement ("AFS Agreement") effective December 31, 2003. Under the AFS Agreement, the Company agrees to provide capital contributions as necessary to enable AFS to maintain net capital of at least $10 million at all times.	$ n/a	Investment in common stock of AFS	$ Unlimited	At December 31, 2011, AFS had capital of $16 million. The Company's last payment pursuant to the AFS Agreement was $13 million in 2004.

[1] Guarantees made to/or on behalf of a wholly-owned subsidiary and intercompany and related party guarantees are not required to record a liability in accordance with SSAP 5R, *Liabilities, Contingencies and Impairments of Assets*.

[2] The maximum amount of future payments is the amount of claim payments on PMI policies written prior to October 28, 1994 that PMI fails to pay. The Company does not have access to information to develop an estimate at this time.

ASC entered into a General Indemnity Agreement pursuant to which it indemnifies the Company for any liabilities associated with the surety bonds and provided certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. None of the other agreements above contained recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements. None of the other agreements above contained a recourse provision that would enable the Company to recover amounts paid to third parties under the guarantee and there were no assets held by the Company as collateral under the agreements.

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In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

3.

a. The aggregate maximum potential amount of future payments (undiscounted) related to all guarantees was $6.05 billion at December 31, 2011.

b. The entire current liability recognized in the financial statements was related to contingent guarantees at December 31, 2011.

c. The ultimate financial statement impact if the Company had to perform on all items it guarantees, excluding the PMI guarantee for which the Company doesn not have access to information to develop an estimated amount, was as follows at December 31, 2011:

(in millions)	Debit/ (Credit)
Expense	$ 5,051
Investments in common stock of subsidiary	1,000
Total financial statement impact	$ 6,051

B. Assessments

Guaranty funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue guaranty fund assessments when the entity for which the insolvency relates has met the applicable state of domicile's statutory definition of insolvent and the amount of loss is reasonably estimable. In most states the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. At December 31, 2011 and 2010, the Company had accrued $10 million and $72 million, respectively, for future guaranty fund assessments and $4 million for the related premium tax offset expected to be realized at December 31, 2010. There were no accruals for premium tax offsets related to future guaranty fund assessments at December 31, 2011. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid.

State facilities

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

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

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2011, but prior to the issuance of the Company's Annual Statement.

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

The Company incurred direct losses of $2.1 million related to two extra contractual obligation lawsuits in 2011. The Company did not incur losses related to extra contractual obligation lawsuits in 2010.

E. Product Warranties

The Company did not have warranties on its products at December 31, 2011 or 2010.

F. All Other Contingencies

California Earthquake Authority ("CEA")

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

As of September 30, 2011, the CEA's capital balance was approximately $3.96 billion. Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $3.05 billion reinsurance layer, and finally, if needed, assessments on participating insurance companies. The authority of the CEA to assess participating insurers extends through December 1, 2018. Participating insurers are required to pay an assessment, currently estimated not to exceed $1.56 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second additional assessment, currently estimated not to exceed $804 million, if aggregate CEA earthquake losses exceed $9.69 billion and the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of $350 million. There is no provision that allows insurers to recover assessments through premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $9.69 billion as of October 31, 2011 and if an event were to result in claims greater than its capacity, affected policyholders would be paid a prorated portion of their covered losses.

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of April 1, 2011, the Company's share of the CEA was 16.2%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $382 million during 2012. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

NOTES TO FINANCIAL STATEMENTS

Shared markets

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

Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business.

As of December 31, 2011, the Company estimates that the aggregate range of reasonably possible loss in excess of the amount accrued, if any, for the following disclosed matters where such an estimate is possible is zero to $855 million pre-tax. This disclosure is not an indication of expected loss, if any. Under accounting guidance, an event is "reasonably possible" if "the chance of the future event or events occurring is more than remote but less than likely" and an event is "remote" if "the chance of the future event or events occurring is slight." This estimate is based upon currently available information and is subject to significant judgment and a variety of assumptions, and known and unknown uncertainties. The matters underlying the estimate will change from time to time, and actual results may vary significantly from the current estimate. The estimate does not include matters or losses for which an estimate is not possible. Therefore, this estimate represents an estimate of possible loss only for certain matters meeting these criteria. It does not represent the Company's maximum possible loss exposure. Information is provided below regarding the nature of all of the disclosed matters and, where specified, the amount, if any, of plaintiff claims associated with these loss contingencies.

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

Claims related proceedings

The Company is vigorously defending a putative class action lawsuit filed in the aftermath of Hurricane Katrina and currently pending in the United States District Court for the Eastern District of Louisiana ("District Court"). This matter was filed by the Louisiana Attorney General against the Company and every other homeowner insurer doing business in the state of Louisiana, on behalf of the state of Louisiana, as assignee, and on behalf of a class of Road Home fund recipients. In this matter the state alleged that the insurers failed to pay all damages owed under their policies. The claims currently pending in this matter are for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. All other claims, including extra contractual claims, have been dismissed. The Company had moved to dismiss the complaint on the grounds that the state had no standing to bring the lawsuit as an assignee of insureds because of anti-assignment language in the underlying insurance policies. Now, however, due to a ruling by the Louisiana Supreme Court, the Company will not pursue a motion to dismiss, but will preserve the anti-assignment issue in a defense.

The state has not yet identified the specific details by properly supporting its allegations of breach of contract or the alleged deficiencies in adjusting those claims. There are many potential individual claims at issue in this matter, each of which will require individual analysis, and a number of which may be subject to individual defenses, including release, accord and satisfaction, prescription, waiver and estoppel. There has been no discovery in connection with this matter. The Company has now filed a motion seeking to force the state to provide more specificity as to its claims in this matter.

The Company believes that its adjusting practices in connection with Katrina homeowners claims were sound and in accordance with industry standards and state law. There remain significant questions of Louisiana law that have yet to be decided. In the Company's judgment, given the issues discussed above, a loss is not probable.

The Company is vigorously defending a lawsuit in regards to certain claims employees involving worker classification issues. This lawsuit is a certified class action challenging a state wage and hour law. In this case, plaintiffs sought actual damages in an amount to be proven at trial, liquidated damages in an amount equal to an unspecified percentage of aggregate underpayment of wages to be proven at trial, as well as attorneys' fees and costs. Plaintiffs have not made a settlement demand nor have they alleged the amount of damages with any specificity. The case was bifurcated between liability and damages and is currently focused only on liability issues. No discovery has taken place regarding plaintiffs' alleged damages. In December 2009, the liability phase of the case was tried, and, on July 6, 2010, the court issued its decision finding in favor of the Company on all claims. The plaintiffs have appealed the decision in favor of the Company to the first level of appellate court. After concluding the current appeal, the parties may seek a subsequent appeal to the Illinois Supreme Court. Only liability issues are being addressed on appeal and no damages may be awarded at this stage of the proceedings. In the event the trial court's order were to be overturned, however, the parties would need to conduct damages discovery, and a trial on damages would have to take place before any damages could be awarded. In the Company's judgment a loss is not probable.

The Company is vigorously defending a class action lawsuit in Montana state court challenging aspects of its claim handling practices in Montana. The plaintiff alleges that the Company adjusts claims made by individuals who do not have attorneys in a manner that unfairly resulted in lower payments compared to claimants who were represented by attorneys. In January 2012, the court certified a class of Montana claimants who were not represented by attorneys with respect to the resolution of auto accident claims. The court certified the class to cover an indefinite period that commences in the mid-1990's. The certified claims include claims for declaratory judgment, injunctive relief and punitive damages in an unspecified amount. Injunctive relief may include a claim process by which unrepresented claimants could request that their claims be readjusted. No compensatory damages are sought on behalf of the class. To date no discovery has occurred related to the potential value of the class members' claims. The Company has asserted various defenses with respect to the plaintiff's claims which have not been finally resolved. The proposed injunctive relief claim process would be subject to defenses and offsets ordinarily associated with the adjustment of claims. Any differences in amounts paid to class members compared to what class members might be paid under a different process would be speculative and subject to individual variation and determination dependent upon the individual circumstances presented by each class claimant. In the Company's judgment a loss is not probable.

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The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. Although these cases have been pending for many years, they currently are in the early stages of litigation because of appellate court proceedings and threshold procedural issues.

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws ("EEOC I") and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and ERISA violations ("Romero I"). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release was voidable at the option of the release signer. The court also ordered that an agent who voided the release must return to Allstate "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court reversed its prior ruling that the release was voidable and granted the Company's motions for summary judgment, ruling that the asserted claims were barred by the release signed by most plaintiffs. Plaintiffs filed a notice of appeal with the U.S. Court of Appeals for the Third Circuit ("Third Circuit"). In July 2009, the Third Circuit vacated the trial court's entry of summary judgment in the Company's favor and remanded the cases to the trial court for additional discovery, including additional discovery related to the validity of the release and waiver. In its opinion, the Third Circuit held that if the release and waiver is held to be valid, then all of the claims in Romero I and EEOC I are barred. Thus, if the waiver and release is upheld, then only the claims in Romero I asserted by the small group of employee agents who did not sign the release and waiver would remain for adjudication. In January 2010, following the remand, the cases were assigned to a new judge for further proceedings in the trial court. Plaintiffs filed their Second Amended Complaint on July 28, 2010. Plaintiffs seek broad but unspecified "make whole relief," including back pay, compensatory and punitive damages, liquidated damages, lost investment capital, attorneys' fees and costs, and equitable relief, including reinstatement to employee agent status with all attendant benefits for up to approximately 6,500 former employee agents. Despite the length of time that these matters have been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged back pay or the alleged liquidated, compensatory or punitive damages, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the approximately 6,500 putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. Discovery limited to the validity of the waiver and release is in process. At present, no class is certified. Summary judgment proceedings on the validity of the waiver and release are expected to occur in the first half of 2012.

- A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue ("Romero II"). These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. Romero II was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in 2005. In June 2007, the court granted the Company's motion to dismiss the case. Plaintiffs filed a notice of appeal with the Third Circuit. In July 2009, the Third Circuit vacated the district court's dismissal of the case and remanded the case to the trial court for additional discovery, and directed that the case be reassigned to another trial court judge. In its opinion, the Third Circuit held that if the release and waiver is held to be valid, then one of plaintiffs' three claims asserted in Romero II is barred. The Third Circuit directed the district court to consider on remand whether the other two claims asserted in Romero II are barred by the release and waiver. In January 2010, following the remand, the case was assigned to a new judge (the same judge for the Romero I and EEOC I cases) for further proceedings in the trial court. On April 23, 2010, plaintiffs filed their First Amended Complaint. Plaintiffs seek broad but unspecified "make whole" or other equitable relief, including losses of income and benefits as a result of their decision to retire from the Company between November 1, 1999 and December 31, 2000. They also seek repeal of the challenged amendments to the Agents Pension Plan with all attendant benefits revised and recalculated for thousands of former employee agents, and attorney's fees and costs. Despite the length of time that this matter has been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged losses, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. As in Romero I and EEOC I, discovery at this time is limited to issues relating to the validity of the waiver and release. Class certification has not been decided. Summary judgment proceedings on the validity of the waiver and release are expected to occur in the first half of 2012.

In these agency program reorganization matters, the threshold issue of the validity and scope of the waiver and release is yet to be decided and, if decided in favor of the Company, would preclude any damages being awarded in Romero I and EEOC I and may also preclude damages from being awarded in Romero II. In the Company's judgment a loss is not probable. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

15. Leases

A. Lessee Operating Lease

1. The Company leases certain office facilities and computer equipment under various noncancelable operating lease agreements that expire through 2022. Total rent expense, net of sublease rental income, was $229 million and $237 million in 2011 and 2010, respectively, before allocation to affiliates. Sublease rental income was $1 million and $2 million in 2011 and 2010, respectively.

   The Company closed certain leased office facilities, which resulted in the early termination or non-use of leased property benefits. Under these lease agreements, the Company recognized a liability of $2 million at both December 31, 2011 and 2010.

2. a. At December 31, 2011, the minimum aggregate rental commitments under noncancelable operating leases with an initial or remaining term of more than one year were as follows:

(in millions)	
2012	$ 161
2013	119
2014	75
2015	54
2016	37
Thereafter	44
Total	$ 490

   b. At December 31, 2011, the total of minimum aggregate rental commitments to be received under noncancelable subleases with an initial or remaining term of more than one year was $2 million.

3. The Company was not involved in sale-leaseback transactions in 2011 or 2010.

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B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2011 or 2010.

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

Derivative financial instruments

1. The following tables summarize the volume, statement value and fair value of the Company's derivative financial instruments, including those with off-balance sheet risk at December 31:

($ in millions)	2011			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swaption agreements	$ 2,500	n/a	$ -	$ -
Options on interest rate futures	n/a	-	-	-
Interest rate swap agreements	-	n/a	-	-
Financial futures contracts	n/a	-	-	-
Total interest rate contracts	2,500	-	-	-
Equity index contracts				
Option and futures contracts	n/a	1,813	-	-
Foreign currency contracts				
Foreign currency forward contracts	-	n/a	-	-
Credit contracts				
Credit default swap agreements - buying protection	536	n/a	3	3
Credit default swap agreements - selling protection	368	n/a	(1)	(14)
Total credit contracts	904	n/a	2	(11)
Total derivative financial instruments	$ 3,404	1,813	$ 2	$ (11)

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

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

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2011 and 2010 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.

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

(in millions)	2011	2010
Credit default swap agreements - buying protection	$ 4	$ (5)
Interest rate swaption agreements	-	53
Foreign currency forward contracts	-	1
Interest rate swap agreements	-	(13)
Credit default swap agreements - selling protection	-	(1)
Total derivative credit exposure	$ 4	$ 35

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

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. At December 31, 2011, the Company pledged $5 million of securities in the form of margin deposits. At December 31, 2010, the Company pledged $19 million of cash and securities in the form of margin deposits.

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The Company uses master netting agreements for over-the-counter derivative transactions that permit either party to net payments due for transactions and collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At December 31, 2011, counterparties pledged $1 million of securities to the Company, and the Company pledged $5 million of cash to counterparties. At December 31, 2010, counterparties pledged $41 million of cash and securities to the Company, and the Company pledged $40 million of securities to counterparties.

Off-balance sheet financial instruments

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

(in millions)	2011	2010
Commitments to invest in limited partnership interests	$ 1,218	$ 740
Private placement commitments	$ 53	$ 48

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

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

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

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

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

A. The Company did not report transfers of premium receivables as sales in 2011 or 2010.

B. Transfer and Servicing of Financial Assets

1. During 2011, the Company entered into securities lending agreements. The Company was able to estimate the fair value of assets obtained and liabilities incurred in these agreements. The Company did not enter into securities lending agreements in 2010.

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds in 2011. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair value of securities loaned were $71 million at December 31, 2011. For more information on securities lending collateral please see Note 5, Part E. The Company did not enter into securities lending transactions in 2010.

3. The Company did not enter into servicing asset or liability agreements in 2011 or 2010.

4. The Company did not have securitized financial assets accounted for as sales in 2011 or 2010.

5. The Company was not the transferor of securitized financial assets in 2011 or 2010.

6. The Company did not transfer receivables with recourse in 2011 or 2010.

C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of bonds sold during 2011 and 2010 and reacquired within 30 days of the sale date were:

($ in millions)	2011			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
NAIC 3	27	$ 55	$ 56	$ 1
NAIC 4	3	$ 4	$ 5	$ -

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

The Company did not have any other wash sales in 2011 or 2010 that involved unrated securities or securities with a NAIC 3 designation or below.

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

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

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

There were no direct premiums written/produced by managing general agents/third party administrators in 2011 or 2010.

20. Fair Value Measurements

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

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

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1. The following table summarizes the Company's assets and liabilities measured and reported at fair value at December 31, 2011 and 2010:

(in millions)	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance as of December 31, 2011
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 431	$ 93	$ 524
U.S. special revenue and special assessment obligations	-	31	224	255
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	18	19	37
Hybrid securities	-	-	-	-
Credit tenant loans	-	-	-	-
Total bonds	-	480	336	816
Perpetual preferred stocks				
Industrial and miscellaneous	-	32	-	32
Redeemable preferred stocks				
Industrial and miscellaneous	-	7	-	7
Total preferred stocks	-	39	-	39
Unaffiliated common stocks				
Industrial and miscellaneous	3,103	601	28	3,732
Derivative assets				
Interest rate contracts	-	-	-	-
Equity and index contracts	-	-	-	-
Foreign currency contracts	-	-	-	-
Credit contracts	-	4	-	4
Total derivative assets	-	4	-	4
Total assets at fair value	$ 3,103	$ 1,124	$ 364	$ 4,591
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ -	$ -	$ -
Credit contracts	-	(1)	-	(1)
Foreign currency contracts	-	-	-	-
Total derivative liabilities	-	(1)	-	(1)
Total liabilities at fair value	$ -	$ (1)	$ -	$ (1)

(in millions)	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance as of December 31, 2010
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 243	$ 294	$ 537
U.S. special revenue and special assessment obligations	-	46	326	372
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	17	20	37
Hybrid securities	-	6	-	6
Credit tenant loans	-	-	2	2
Total bonds	-	312	642	954
Perpetual preferred stocks				
Industrial and miscellaneous	2	93	-	95
Redeemable preferred stocks				
Industrial and miscellaneous	-	13	-	13
Total preferred stocks	2	106	-	108
Unaffiliated common stocks				
Industrial and miscellaneous	3,770	22	31	3,823
Derivative assets				
Interest rate contracts	-	(10)	53	43
Equity and index contracts	-	31	-	31
Foreign currency contracts	-	1	-	1
Credit contracts	-	(5)	-	(5)
Total derivative assets	-	17	53	70
Total assets at fair value	$ 3,772	$ 457	$ 726	$ 4,955
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ (35)	$ 11	$ (24)
Credit contracts	-	(7)	-	(7)
Foreign currency contracts	-	1	-	1
Total derivative liabilities	-	(41)	11	(30)
Total liabilities at fair value	$ -	$ (41)	$ 11	$ (30)

There were no transfers between Level 1 and Level 2 during 2011 or 2010.

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

(in millions)	Balance at January 1, 2011	Transfers into Level 3	Transfers out of Level 3	Total gains and losses included in net income	Total gains and losses included in surplus	Purchases, issuances, sales and settlements	Balance at December 31, 2011
Bonds							
Industrial and miscellaneous	$ 294	$ 88	$ (232)	$ 8	$ (10)	$ (55)	$ 93
U.S. special revenue and special assessment obligations	326	63	(62)	(13)	12	(102)	224
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	20	-	-	(2)	2	(1)	19
Credit tenant loans	2	-	(2)	-	-	-	-
Total bonds	642	151	(296)	(7)	4	(158)	336
Perpetual preferred stocks							
Industrial and miscellaneous	-	-	-	-	-	-	-
Unaffiliated common stocks							
Industrial and miscellaneous	31	4	-	(4)	(1)	(2)	28
Derivatives, net	64	-	-	(75)	19	(8)	-
Total Level 3 assets and liabilities at fair value	$ 737	$ 155	$ (296)	$ (86)	$ 22	$ (168)	$ 364

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

During 2011, certain residential mortgage-backed securities (“RMBS”) were transferred into Level 2 from Level 3 as a result of increased liquidity in the market and a sustained increase in the market activity for these assets. When transferring these securities into Level 2, the Company did not change the source of fair value estimates or modify the estimates received from independent third-party valuation service providers or the internal valuation approach. Accordingly, for securities included within this group, there was no change in fair value in conjunction with the transfer resulting in a realized or unrealized gain or loss.

Transfers into Level 3 during 2011 and 2010 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value. In addition, transfers into Level 3 included situations where assets measured at lower of cost or market were reported at cost at December 31, 2010 and 2009 and fair value at December 31, 2011 and 2010. Transfers into Level 3 during 2011 and 2010 included situations where a fair value quote was not provided by the Company’s independent third-party valuation service provider, and as a result the price was stale or had been replaced with a broker quote where input have not been corroborated to be market observable resulting in the security being classified as Level 3. Transfers into Level 3 included situations where the fair value hierarchy of a security remained at Level 3, but the classification of the security changed.

Transfers out of Level 3 during 2011 and 2010 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company’s independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant. Additionally, transfers out of Level 3 included situations where assets measured at lower of cost or market were reported at fair value at December 31, 2010 and 2009 and cost at December 31, 2011 and 2010. In addition, transfers out of Level 3 included situations where there was a change in the NAIC designation that resulted in the asset not being reported and measured at fair value. Transfers out of Level 3 during 2010 also included situations where the fair value hierarchy of a security remained Level 3, but the classification of the security changed.

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

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

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

Level 2 measurements

Bonds

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

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

RMBS and asset-backed securities ("ABS") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads.

Commercial mortgage-backed securities ("CMBS") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads.

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

Derivatives - Exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including interest rate swap agreements, foreign exchange forward contracts, and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, currency rates, and counterparty credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

Level 3 measurements

Bonds

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

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

RMBS, CMBS and ABS - Value based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

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

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

Derivatives - Certain over-the-counter derivatives, such as certain credit default swap contracts and certain options contracts (including interest rate swaption agreements), are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

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

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

Financial assets

(in millions)	2011		2010	
	Statement Value	Fair Value	Statement Value	Fair Value
Bonds	$ 21,748	$ 22,474	$ 22,345	$ 22,701
Preferred stocks	$ 93	$ 103	$ 156	$ 168
Unaffiliated common stock	$ 3,732	$ 3,732	$ 3,822	$ 3,822
Mortgage loans on real estate	$ 473	$ 484	$ 17	$ 18
Cash equivalents	$ 182	$ 182	$ 40	$ 40
Short-term investments	$ 69	$ 69	$ 17	$ 17
Derivatives	$ 4	$ (6)	$ 69	$ 62
LIHTC property investments	$ 360	$ 360	$ 217	$ 217
Surplus notes of affiliates	$ 575	$ 562	$ 575	$ 591
Collateral loans	$ 21	$ 21	$ -	$ -

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

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

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

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

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

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

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

Financial liabilities

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

(in millions)	2011		2010	
	Statement Value	Fair Value	Statement Value	Fair Value
Securities lending collateral	$ 199	$ 199	$ -	$ -
Derivatives	$ 2	$ 5	$ 33	$ 36
Derivatives collateral	$ -	$ -	$ 19	$ 19

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

C. The Company was able to estimate the fair value of all its financial instruments in 2011 and 2010.

21. Other Items

A. Extraordinary Items

The Company did not have extraordinary items at December 31, 2011 or 2010.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings at December 31, 2011 or 2010.

C. Other Disclosures

Included in the Annual Statement is a schedule of net losses and loss expenses unpaid, as reported in Schedule P - Part 1, columns 13 through 24, for accident years 2001, 2000, 1999, 1998, 1997, and 1996 and prior, for each line of business reported.

Other expenses reported on Page 3, Line 5, Liabilities, Surplus and Other Funds, included $58 million and $41 million of reserves related to employee medical and dental plans at December 31, 2011 and 2010, respectively.

D. Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $20 million and $23 million at December 31, 2011 and 2010, respectively. Premiums and considerations older than 90 days are nonadmitted.

E. Business Interruption Insurance Recoveries

The Company did not procure business interruption insurance in 2011 or 2010.

F. State Transferable and Non-transferable Tax Credits

1. The Company did not own state tax credits at December 31, 2011. At December 31, 2010, the Company had unused transferable state tax credits in Connecticut of $2 million, with a carrying value rounded to the same amount that were recorded as an admitted asset on the Company's Asset page. The Company did not own state non-transferable tax credits at December 31, 2010.

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

3. The Company did not recognize impairment losses on the carrying values of state tax credits in 2011 or 2010.

G. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"), as well as a limited partnership investment. The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. At December 31, 2011, the ABS RMBS portfolio had net unrealized losses of $37 million, comprised of $39 million in gross unrealized losses and $2 million in gross unrealized gains. At December 31, 2010, the ABS RMBS portfolio had net unrealized losses of $34 million, comprised of $35 million in gross unrealized losses and $1 million in gross unrealized gains.

   In addition, the Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At December 31, 2011, the Alt-A portfolio had net unrealized losses of $3 million, comprised of $12 million in gross unrealized losses and $9 million in gross unrealized gains. At December 31, 2010, the Alt-A portfolio had net unrealized gains of $11 million, comprised of $23 million in gross unrealized gains and $12 million in gross unrealized losses.

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

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be OTTI. See the investments accounting policy in Note 1, Part C for more details. The Company recorded the following OTTI for the years ended December 31:

(in millions)	2011		2010	
	ABS RMBS	Alt-A	ABS RMBS	Alt-A
Related to asset impairments	$ 28	$ 14	$ 87	$ 29
Due to the potential sale of assets to meet cash flow needs	15	1	2	-
Total OTTI	$ 43	$ 15	$ 89	$ 29

NOTES TO FINANCIAL STATEMENTS

The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI, the unrealized losses should reverse over the remaining lives of the securities.

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

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

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

(in millions)	2011			
Type of Investment	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses
ABS RMBS	$ 383	$ 267	$ 230	$ 43
Other assets	65	78	78	-
Total	$ 448	$ 345	$ 308	$ 43

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

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

(in millions)	2011	2010
Actual cost	$ 174	$ 203
Book/adjusted carrying value	$ 135	$ 164
Fair value	$ 132	$ 175
OTTI losses	$ 15	$ 29

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

22. Events Subsequent

An evaluation of subsequent events was made through February 24, 2012 for the Annual Statement issued on February 28, 2012. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus of $1.31 and $1.08 billion at December 31, 2011 and 2010, respectively, with the Michigan Catastrophic Claim Association (NAIC Group Code 0000, FEIN AA-9991159).

B. Reinsurance Recoverable in Dispute

The Company did not have reinsurance recoverables on paid or unpaid (including incurred but not reported) losses in dispute by reason of notification, arbitration or litigation at December 31, 2011 or 2010, that either individually exceeded 5% of the Company's policyholders surplus, or in the aggregate exceeded 10% of the Company's policyholders surplus.

C. Reinsurance Assumed and Ceded

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

(in millions)	2011					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 5,450	$ 658	$ -	$ -	$ 5,450	$ 658
(ii) All other	7	-	(186)	(28)	(179)	(28)
(iii) Total	$ 5,457	$ 658	$ (186)	$ (28)	$ 5,271	$ 630

(iv) Direct Unearned Premium Reserve $3.15 billion

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

(iv) Direct Unearned Premium Reserve $3.32 billion

2. The Company had no additional or return commission, predicated on loss experience or any other form of profit sharing arrangement as a result of existing contractual arrangements at December 31, 2011 or 2010.

NOTES TO FINANCIAL STATEMENTS

3. The Company had no protected cells at December 31, 2011 or 2010.

D. Uncollectible Reinsurance

The Company did not have uncollectible amounts due from reinsurers in 2011.

The Company wrote-off reinsurance balances for the following companies that impacted losses incurred on the Statement of Income as listed below:

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

E. Commutation of Ceded Reinsurance

The Company reported the following impact to net incurred losses as a result of commutations with certain companies in 2011 and 2010:

(in thousands)	2011
Areas - CMA	$ (481)
G.T.E. Reinsurance Company Limited	(4,971)
Florida Hurricane Catastrophe Fund	348
Total decrease to net incurred losses	$ (5,104)

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

F. Retroactive Reinsurance

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

(in millions)	2011	2010
a. Reserves transferred:		
1. Initial reserves	$ 411	$ 411
2. Adjustments - prior years	(395)	(387)
3. Adjustments - current year	(2)	(8)
4. Current total	$ 14	$ 16
b. Consideration paid	$ 348	$ 348
c. Paid losses reimbursed or recovered	$ -	$ -
d. Special surplus from retroactive reinsurance		
1. Initial surplus gain or loss	$ 63	$ 63
2. Adjustments - prior years	(47)	(39)
3. Adjustments - current year	(2)	(8)
4. Current year restricted surplus	$ 14	$ 16
5. Cumulative total transferred to unassigned funds	$ -	$ -

e. SCOR (NAIC Company Code 30058) was the only cedant involved in all the transactions included in the summary totals above. The Company did not assume retroactive reinsurance in 2011 or 2010.

f. There were no amounts of total paid loss or loss adjustment expenses recoverable at December 31, 2011 or 2010.

G. Reinsurance Accounted for as a Deposit

On October 1, 1999, the Company completed the acquisition of the personal lines business from CNA Financial Corporation (“CNA”). The transaction included an indemnity reinsurance agreement and a reserve agreement. The reserve agreement guaranteed the adequacy, in all material respects, of the loss reserves transferred by CNA under the indemnity reinsurance agreement. The Company used deposit accounting to account for the indemnity reinsurance agreement, as the portion of the indemnity reinsurance agreement governing the transfer of the loss reserves did not, despite its form, transfer both components of insurance risk. In accordance with the requirements of deposit accounting, an initial asset deposit of $1.05 billion was recorded. The inception-to-date payments for this agreement totaled $837 million and $836 million at December 31, 2011 and 2010, respectively. Inception-to-date net adjustments related to the reserve agreement reduced the reserves on deposit by $187 million at both December 31, 2011 and 2010. The balance of the reserves on deposit was $23 million and $24 million at December 31, 2011 and 2010, respectively.

H. Transfer of Run-off Agreements

The Company did not enter into any agreements that qualified to receive run-off accounting treatment in 2011 or 2010.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

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

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

NOTES TO FINANCIAL STATEMENTS

C. The amount of net premiums written by the Company in 2011 and 2010 subject to retrospective rating features was $2.07 billion and $2.11 billion, respectively. These amounts represented 8.8% and 9.0% of total net premiums written in 2011 and 2010, respectively.

D. The Company did not have medical loss ratio rebates required pursuant to the Public Health Service Act.

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

(in millions)	2011	2010
a. Total accrued retro premiums	$ 3	$ 3
b. Unsecured amount	3	3
c. Less: Nonadmitted amount (10.0%)	-	-
d. Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	-	-
e. Admitted amount (a) - (c) - (d)	$ 3	$ 3

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

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

(in millions)	2011	2010
Balance at January 1	$ 14,780	$ 14,499
Incurred related to:		
Current year	18,651	17,404
Prior years	(296)	(95)
Total incurred	18,355	17,309
Paid related to:		
Current year	12,444	11,165
Prior years	5,607	5,863
Total paid	18,051	17,028
Balance at December 31	$ 15,084	$ 14,780

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $3.70 billion and $2.15 billion for the years ended December 31, 2011 and 2010, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(296) million and $(95) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the years ended December 31, 2011 and 2010, respectively. During 2011, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to severity development that was better than expected and catastrophes. During 2010, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to favorable prior year catastrophes and severity development that was better than expected, partially offset by litigation settlements. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $525 million and $552 million was included as a reduction of loss reserves at December 31, 2011 and 2010, respectively.

26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2011 or 2010.

27. Structured Settlements

A. To settle certain claims, the Company purchased annuities from various life insurers where the claimant was the payee but for which the Company was contingently liable in the event the issuer of the annuity was unable to perform. At December 31, 2011 and 2010, the aggregate amount of reserves for which the Company was contingently liable was $306 million and $309 million, respectively.

B. ALIC, located in Northbrook, Illinois, was the only life insurer where the total statement value of reserves for which the Company was contingently liable exceeded 1.0% of the Company's policyholder surplus at December 31. The statement value (i.e. present value) of ALIC's reserves for which the Company was contingently liable was $179 million and $182 million at December 31, 2011 and 2010, respectively. This affiliated life insurer is licensed in the Company's state of domicile.

28. Health Care Receivables

The Company did not have health care receivables at December 31, 2011 or 2010.

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29. Participating Policies

The Company did not have participating policies, as defined by SSAP No. 51, *Life Contracts*, or SSAP No. 54, *Individual and Group Accident and Health Contracts*, at December 31, 2011 or 2010.

30. Premium Deficiency Reserves

The Company did not record premium deficiency reserves at December 31, 2011 or 2010. Anticipated investment income was considered as a factor in the premium deficiency calculation.

31. High Deductibles

At December 31, 2011 and 2010, the amount of reserve credit recorded for high deductibles on unpaid claims was $71 thousand and $159 thousand, respectively. The Company did not have amounts billed and recoverable on paid claims at December 31, 2011 or 2010.

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

The Company did not discount its liabilities for unpaid losses or unpaid loss adjustment expenses at December 31, 2011 or 2010.

33. Asbestos/Environmental Reserves

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

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

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

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

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

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

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

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

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

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

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

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

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

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

	2011	2010	2009	2008	2007
Direct					
Beginning reserves	$ 1,064,822,000	$ 1,090,432,000	$ 1,178,280,000	$ 1,253,442,000	$ 1,372,659,000
Incurred losses and loss adjustment expenses	(2,294,000)	42,225,000	(9,589,000)	(18,650,000)	(29,017,000)
Calendar year payments for losses and loss adjustment expenses	(52,693,000)	(67,835,000)	(78,259,000)	(56,512,000)	(90,200,000)
Ending reserves	$ 1,009,835,000	$ 1,064,822,000	$ 1,090,432,000	$ 1,178,280,000	$ 1,253,442,000
Assumed Reinsurance					
Beginning reserves	$ 589,091,000	$ 688,276,000	$ 753,333,000	$ 799,025,000	$ 822,372,000
Incurred losses and loss adjustment expenses	37,058,000	(49,445,000)	5,882,000	22,654,000	43,209,000
Calendar year payments for losses and loss adjustment expenses	(33,300,000)	(49,740,000)	(70,939,000)	(68,346,000)	(66,556,000)
Ending reserves	$ 592,849,000	$ 589,091,000	$ 688,276,000	$ 753,333,000	$ 799,025,000
Net of Ceded Reinsurance					
Beginning reserves	$ 1,098,670,000	$ 1,179,111,000	$ 1,227,494,000	$ 1,300,774,000	$ 1,372,096,000
Incurred losses and loss adjustment expenses	22,918,000	5,201,000	(8,584,000)	7,950,000	18,455,000
Calendar year payments for losses and loss adjustment expenses	(48,140,000)	(85,642,000)	(39,799,000)	(81,230,000)	(89,777,000)
Ending reserves	$ 1,073,448,000	$ 1,098,670,000	$ 1,179,111,000	$ 1,227,494,000	$ 1,300,774,000

B. Ending reserves at December 31, 2011 included IBNR reserves of $498,962,000 on a direct basis, $397,542,000 of assumed reinsurance and $625,839,000 net of ceded reinsurance. Ending reserves at December 31, 2010 included IBNR reserves of $539,037,000 on a direct basis, $399,302,000 of assumed reinsurance and $656,669,000 net of ceded reinsurance.

C. Ending reserves at December 31, 2011 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $220,654,000 on a direct basis, $37,569,000 of assumed reinsurance and $152,050,000 net of ceded reinsurance. Ending reserves at December 31, 2010 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $224,337,000 on a direct basis, $36,815,000 of assumed reinsurance and $152,185,000 net of ceded reinsurance.

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

	2011	2010	2009	2008	2007
Direct					
Beginning reserves	$ 113,544,000	$ 119,240,000	$ 118,756,000	$ 156,952,000	$ 126,845,000
Incurred losses and loss adjustment expenses	5,513,000	6,792,000	10,576,000	(6,811,000)	41,746,000
Calendar year payments for losses and loss adjustment expenses	(13,598,000)	(12,488,000)	(10,092,000)	(31,385,000)	(11,639,000)
Ending reserves	$ 105,459,000	$ 113,544,000	$ 119,240,000	$ 118,756,000	$ 156,952,000
Assumed Reinsurance					
Beginning reserves	$ 104,882,000	$ 100,648,000	$ 107,610,000	$ 119,681,000	$ 114,805,000
Incurred losses and loss adjustment expenses	(6,237,000)	11,892,000	6,036,000	3,608,000	25,966,000
Calendar year payments for losses and loss adjustment expenses	(6,370,000)	(7,658,000)	(12,998,000)	(15,679,000)	(21,090,000)
Ending reserves	$ 92,275,000	$ 104,882,000	$ 100,648,000	$ 107,610,000	$ 119,681,000
Net of Ceded Reinsurance					
Beginning reserves	$ 177,428,000	$ 176,177,000	$ 175,330,000	$ 214,383,000	$ 186,510,000
Incurred losses and loss adjustment expenses	1,398,000	17,510,000	13,313,000	(5,709,000)	54,432,000
Calendar year payments for losses and loss adjustment expenses	(15,482,000)	(16,259,000)	(12,466,000)	(33,344,000)	(26,559,000)
Ending reserves	$ 163,344,000	$ 177,428,000	$ 176,177,000	$ 175,330,000	$ 214,383,000

E. Ending reserves at December 31, 2011 included IBNR reserves of $73,237,000 on a direct basis, $49,500,000 of assumed reinsurance and $98,984,000 net of ceded reinsurance. Ending reserves at December 31, 2010 included IBNR reserves of $65,080,000 on a direct basis, $64,831,000 of assumed reinsurance and $103,644,000 net of ceded reinsurance.

F. Ending reserves at December 31, 2011 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $20,885,000 on a direct basis, $19,324,000 of assumed reinsurance and $34,011,000 net of ceded reinsurance. Ending reserves at December 31, 2010 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $21,754,000 on a direct basis, $21,954,000 of assumed reinsurance and $36,624,000 net of ceded reinsurance.

34. Subscriber Savings Accounts

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

35. Multiple Peril Crop Insurance

The Company did not write multiple peril crop insurance in 2011 or 2010.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2011 or 2010.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... ILLINOIS

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
SCOTT WEINSTEIN, PRINCIPAL, KPMG, LLP, 303 PEACHTREE STREET NE, SUITE 2000, ATLANTA, GA 30308

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

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

12.12 Number of parcels involved 108

12.13 Total book/adjusted carrying value ..... $ 1,113,272,602

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

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance with a NAIC rating of 3 or below? ..... Yes [ ] No [X]

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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

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

INVESTMENT

24.1 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.3) ..... Yes [X] No [ ]

24.2 If no, give full and complete information relating thereto

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

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

24.5 If answer to 24.4 is yes, report amount of collateral for conforming programs. ..... $

24.6 If answer to 24.4 is no, report amount of collateral for other programs. ..... $

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

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

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

GENERAL INTERROGATORIES

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.3). ..... Yes [X] No [ ]

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

25.21 Subject to repurchase agreements	$	
25.22 Subject to reverse repurchase agreements	$	
25.23 Subject to dollar repurchase agreements	$	
25.24 Subject to reverse dollar repurchase agreements	$	
25.25 Pledged as collateral	$	78,475,652
25.26 Placed under option agreements	$	
25.27 Letter stock or other securities restricted as to sale	$	927,164,938
25.28 On deposit with state or other regulatory body	$	77,832,270
25.29 Other	$	

25.3 For category (25.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

27.2 If yes, state the amount thereof at December 31 of the current year. ..... $ 90,556,008

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

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

1 Name of Custodian(s)	2 Custodian's Address
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: RUTH NELSON 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	227 W. MONROE - FLOOR 25, CHICAGO, IL 60606

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

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

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

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

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

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

1 Central Registration Depository Number(s)	2 Name	3 Address
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS RD. NORTHBROOK, IL 60062
361	GOLDMAN, SACHS & CO.	200 WEST ST. NEW YORK, NY 10282
107151	RHUMBLINE ADVISORS	30 ROWES WHARF - SUITE 420, BOSTON, MA 02110

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

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

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	21,816,354,535	22,542,512,544	726,158,008
30.2 Preferred stocks	93,012,737	102,850,946	9,838,210
30.3 Totals	21,909,367,272	22,645,363,490	735,996,218

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

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

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

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

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

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

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

OTHER

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

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

1 Name	2 Amount Paid

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

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

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

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

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

1 Name	2 Amount Paid
PROTECTING AMERICA.ORG	1,400,000

GENERAL INTERROGATORIES

Part 1, #12.1

Name of Real Estate Holding Company		Book/Adjusted Carrying Value
ALLIANT TAX CREDIT FUND 65 LP	$	15,683,152
BEACON CAPITAL STRATEGIC PARTNERS IV, LP		4,963,727
BEACON CAPITAL STRATEGIC PARTNERS V, LP		7,507,145
BEACON CAPITAL STRATEGIC PARTNERS VI		2,058,648
BLACKSTONE REAL ESTATE PARTNERS EUROPE III		6,910,251
BLACKSTONE REAL ESTATE PARTNERS IV		7,568,484
BLACKSTONE REAL ESTATE PARTNERS V		17,729,817
BLACKSTONE REAL ESTATE PARTNERS VI, LP		19,561,995
BLACKSTONE REAL ESTATE PARTNERS VII		4,497,728
BOSTON CAPITAL CORP TAX CR FUND XXXIII		19,014,920
BOSTON CAPITAL CORP TAX CR FUND XXXIV		9,780,984
BOSTON CAPITAL CORPORATE TAX CREDIT FUNDXXXV		20,000,000
BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II		2,865,920
BROADWAY PARTNERS REAL ESTATE FUND II, LP		318,000
CABOT INDUSTRIAL VALUE FUND III		8,939,914
CABOT PROPERTIES VALUE FUND II		7,215,426
CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF		36,757,274
CB STRATEGIC PARTNERS III		2,301,911
CB STRATEGIC PARTNERS IV, LP		3,137,917
CBRE STRATEGIC PTR US OPP V, LP		16,752,897
CENTERLINE CORPORATE PARTNERS 37, LP		16,387,184
CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT		184,113,097
CERBERUS INST PARTNERS LP (FKA BLACKACRE)		2,918,590
CHICAGO EQUITY FUND		62,684
COMMUNITY REINVESTMENT FUND 2005		568,940
COMREINVEST V, LLC		238,314
CSFB GEORGIA STATE FUND I, LLC		2,438,598
DRA GROWTH & INCOME IV		3,119,651
EMERGING MARKETS I		-
ENTERPRISE HOUSING PARTNERS XX, LP		19,045,595
ENTERPRISE HOUSING PARTNERS XXI, LP		9,985,529
GEM REALTY FUND III		3,448,733
GEORGIA INVESTMENT FUND 2007 LLC		14,544,474
HD SUPPLY HUGHES MIAMI CTL		3,185,019
ILLINOIS EQUITY FUND		64,150
IMPACT CHILDCARE LLC		361,040
IMPACT HEALTHCARE		287,458
IMPACT PCCP IV LLC		2,962,408
ING REALTY PARTNERS, LP		18,699
JER FUND II		63,011
JER FUND III		5,776,095
JER REAL ESTATE PARTNERS IV, LP		3,390,690
KEYSTONE INDUSTRIAL FUND, LP		12,430,348
KTR INDUSTRIAL FUND II		19,936,644
LANDMARK FUND IV		84,328
LANDMARK REAL ESTATE FUND V, LP		5,193,530
LANDMARK REAL ESTATE FUND VII		607,884
LANDMARK REAL ESTATE PARTNERS FUND VI		17,299,006
LASALLE GROWTH AND INCOME FUND III		3,021,446
LEHMAN HOUSING VII		290,581
LEHMAN HOUSING VIII		204,931
LF STRATEGIC REALTY INVESTORS II		15,156,457
LION GABLES APARTMENT FUND		15,997,418
LONE STAR FUND VII		31,953,403
MMA ITC FUND 35 LP		9,527,745
MOGA TAX CREDIT FUND II		10,467,213
MORGAN STANLEY REAL ESTATE FUND II		585,744
MORGAN STANLEY REAL ESTATE FUND III		2,119,733
MORGAN STANLEY REAL ESTATE FUND IV - U.S.		747,964
MORGAN STANLEY REAL ESTATE FUND V - U.S		1,136,405
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL		6,593,936
MORGAN STANLEY REAL ESTATE FUND VI - INTL		1,821,604

GENERAL INTERROGATORIES

Part 1, #12.1

Name of Real Estate Holding Company	Book/Adjusted Carrying Value
NATIONAL EQUITY FUND	557,726
NATIONAL EQUITY FUND 2007	6,878,041
NATIONAL EQUITY FUND 2011 LP	17,500,000
O'CONNOR NORTH AMERICAN PROPERTIES	5,721,648
PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	18,878,719
PATRIA BRAZIL REAL ESTATE FUND II	4,739,647
PNC MCI FUND 36 LP	11,595,509
PNC REAL ESTATE TAX CREDIT CAPITAL	14,143,363
PNC REAL ESTATE TAX CREDIT CAPITAL	9,749,946
PROSPERITAS REAL ESTATE PARTNERS III	8,263,751
RAYMOND JAMES TAX CREDIT FUND 36 LLC	15,386,381
RAYMOND JAMES TAX CREDIT FUND 37 LLC	19,897,225
RBC TAX CR EQ 14, LP	19,696,415
RBC TAX CR EQ 13, LP	19,439,781
RED FORT INDIA REAL ESTATE FUND II	11,815,835
RED STONE 2011 NATL FUND, LP	12,262,056
RELATED CORPORATE PARTNERS VII	75,595
ROCKPOINT REAL ESTATE FUND I	1,256,003
ROCKPOINT REAL ESTATE FUND II, LP	4,572,243
ROCKPOINT REAL ESTATE FUND III, LP	15,144,184
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	2,169,858
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	11,853,342
SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II), LP	4,564,664
STARWOOD CAPITAL HOSPITALITY FUND II	11,239,449
STARWOOD HOSPITALITY I	20,742,252
STARWOOD OPPORTUNITY FUND IV	9,230
STARWOOD OPPORTUNITY FUND V	1,800
STARWOOD OPPORTUNITY FUND VII, LP	14,162,061
TCF A/NC - 1 LLC	3,087,152
TREESDALE RECOVERY FUND	77,549,203
USA INSTITUTIONAL TAX CR FUND LXXX LP	24,175,942
USA INSTITUTIONAL TAX CR FUND LXXXIV LP	29,564,532
WACHOVIA BANK GUARANTEE TCF A/GA - 1, LLC	5,837,146
WALTON STREET REAL ESTATE FUND IV	2,758,897
WALTON STREET REAL ESTATE FUND V	5,975,764
WALTON STREET REAL ESTATE FUND VI	7,487,586
WESTBROOK REAL ESTATE FUND I	538,398
WESTBROOK REAL ESTATE FUND II	16,029
WESTBROOK REAL ESTATE FUND II - UBS	5,829
WESTBROOK REAL ESTATE FUND III	722,560
WESTBROOK REAL ESTATE FUND III - UBS	240,855
WESTBROOK REAL ESTATE FUND IV	9,153
WESTBROOK REAL ESTATE FUND VII	15,262,205
WESTBROOK REAL ESTATE FUND VIII	9,195,554
WESTBROOK REAL ESTATE PARTNERS V, LP	1,135,891
WESTBROOK REAL ESTATE PARTNERS VI	5,670,796
	$ 1,113,272,602

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

1.31 Reason for excluding

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	23,402,358,193	23,613,935,292
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	23,512,765,724	23,062,518,072
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.21 Participating policies $ 366,495,625
3.22 Non-participating policies $ 8,341,134,076

4. For mutual reporting Entities and Reciprocal Exchanges Only:

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

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

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

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

5. For Reciprocal Exchanges Only:

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

5.2 If yes, is the commission paid:

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

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

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

5.5 If yes, give full information

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
UTILIZING A RISK MANAGEMENT METHODOLOGY, THE CORPORATION HAS DESIGNED A REINSURANCE PROGRAM TO ADDRESS EXPOSURE TO CATASTROPHES NATIONWIDE. THE PROGRAM PROVIDES REINSURANCE PROTECTION FOR CATASTROPHES INCLUDING STORMS NAMED OR NUMBERED BY THE NATIONAL WEATHER SERVICE, FIRES FOLLOWING EARTHQUAKES, EARTHQUAKES AND WILDFIRES. CONSISTENT WITH THE CORPORATION'S CATASTROPHE MANAGEMENT STRATEGY, THE PROGRAM IS INTENDED TO PROVIDE AN ACCEPTABLE RETURN ON THE RISKS ASSUMED IN OUR PROPERTY BUSINESS AND SUPPORT THE CORPORATION'S GOAL TO HAVE NO MORE THAN A 1% LIKELIHOOD OF EXCEEDING ANNUAL AGGREGATE CATASTROPHE LOSSES BY $2 BILLION.

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

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

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

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

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

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

8.2 If yes, give full information

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

11.2 If yes, give full information

.....

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

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

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

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

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

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

12.41 From ..... %

12.42 To ..... %

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

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

12.61 Letters of credit ..... $ 4,000,000

12.62 Collateral and other funds ..... $ 389,347

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 11,307,000

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

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. 1

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

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

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

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

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

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

.....

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

15.2 If yes, give full information

.....

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

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

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home					
16.12 Products					
16.13 Automobile	4,118	904		43	3,133
16.14 Other*					

* Disclose type of coverage:

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

17.11 Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	$
17.12 Unfunded portion of Interrogatory 17.11	$
17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$
17.14 Case reserves portion of Interrogatory 17.11	$
17.15 Incurred but not reported portion of Interrogatory 17.11	$ 80,051
17.16 Unearned premium portion of Interrogatory 17.11	$
17.17 Contingent commission portion of Interrogatory 17.11	$

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

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

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2011	2 2010	3 2009	4 2008	5 2007
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	9,763,943,433	9,706,771,167	9,772,033,450	9,897,397,294	10,089,035,774
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	7,293,440,569	7,425,980,590	7,722,473,356	8,156,166,410	8,523,485,580
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	6,968,271,916	6,863,300,205	6,871,202,056	6,925,097,389	7,015,068,237
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	14,404,694	14,683,145	15,455,608	15,332,204	14,598,342
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	24,040,060,613	24,010,735,107	24,381,164,471	24,993,993,296	25,642,187,934
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	9,742,353,276	9,684,770,891	9,747,943,319	9,870,921,966	10,061,092,092
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	6,987,937,815	7,123,133,495	7,426,192,954	7,869,853,376	8,254,393,429
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	6,803,044,127	6,660,789,058	6,643,291,229	6,675,286,445	6,725,713,459
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	14,404,691	14,683,144	15,455,618	15,332,189	14,598,334
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	23,547,739,909	23,483,376,588	23,832,883,119	24,431,393,976	25,055,797,314
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	(992,703,370)	290,609,204	798,300,533	155,181,884	2,369,631,249
14.	Net investment gain or (loss) (Line 11)	1,063,490,025	897,635,287	770,872,109	569,014,197	3,707,609,599
15.	Total other income (Line 15)	170,340,535	185,846,372	165,577,903	213,242,124	223,977,690
16.	Dividends to policyholders (Line 17)	(90,985)		(9,802)		(8,455)
17.	Federal and foreign income taxes incurred (Line 19)	18,262,740	344,953,104	449,711,856	250,568,316	1,343,002,566
18.	Net income (Line 20)	222,955,435	1,029,137,759	1,285,048,492	686,869,888	4,958,224,429
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	41,023,043,030	40,786,140,291	40,828,513,489	39,944,580,178	46,162,434,295
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	887,855,234	758,274,710	799,521,688	860,591,423	808,737,960
	20.2 Deferred and not yet due (Line 15.2)	2,968,126,035	3,033,281,082	3,026,525,143	3,065,885,877	3,227,345,520
	20.3 Accrued retrospective premiums (Line 15.3)	25,718,103	25,664,919	24,897,256	21,998,754	2,642,822
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	25,896,376,325	25,402,325,178	25,802,439,589	26,923,505,105	28,127,896,673
22.	Losses (Page 3, Line 1)	11,929,026,841	11,849,054,545	11,537,355,291	11,633,724,418	11,162,167,967
23.	Loss adjustment expenses (Page 3, Line 3)	3,155,471,434	2,931,068,752	2,961,512,762	3,225,345,758	3,064,863,530
24.	Unearned premiums (Page 3, Line 9)	8,426,864,967	8,281,432,913	8,411,216,255	8,559,647,957	8,874,686,588
25.	Capital paid up (Page 3, Lines 30 & 31)	4,200,000	4,200,000	4,200,000	4,200,000	4,200,000
26.	Surplus as regards policyholders (Page 3, Line 37)	15,126,666,705	15,383,815,113	15,026,073,900	13,021,075,073	18,034,537,621
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	406,631,658	862,598,910	1,616,297,387	1,741,705,280	3,048,840,481
	Risk-Based Capital Analysis					
28.	Total adjusted capital	15,340,406,643	15,454,192,775	15,026,104,405	13,219,520,346	18,598,553,849
29.	Authorized control level risk-based capital	2,505,954,820	2,475,856,263	2,420,248,620	2,452,252,054	2,621,242,720
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	62.3	64.2	64.6	65.5	69.4
31.	Stocks (Lines 2.1 & 2.2)	25.6	26.4	27.6	22.0	22.4
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	1.4	0.0	0.1	0.3	2.0
33.	Real estate (Lines 4.1, 4.2 & 4.3)	1.0	0.9	0.9	0.9	0.7
34.	Cash, cash equivalents and short-term investments (Line 5)	(1.1)	(1.2)	(0.7)	3.1	0.8
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)	0.0	0.2	XXX	XXX	XXX
37.	Other invested assets (Line 8)	10.5	9.4	6.8	6.3	4.5
38.	Receivables for securities (Line 9)	0.4	0.0	0.2	1.1	0.0
39.	Securities lending reinvested collateral assets (Line 10)			XXX	XXX	XXX
40.	Aggregate write-ins for invested assets (Line 11)	0.1		0.5	0.6	0.2
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	5,109,117,267	5,224,501,167	5,014,756,649	4,706,684,879	4,176,138,933
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated	1,486,814,196	2,236,280,480	1,464,027,592	960,175,420	808,244,950
48.	Total of above Lines 42 to 47	6,595,931,463	7,460,781,647	6,478,784,241	5,666,860,299	4,984,383,883
49.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	43.6	48.5	43.1	43.5	23.2

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2011	2 2010	3 2009	4 2008	5 2007
	Capital and Surplus Accounts (Page 4)					
50.	Net unrealized capital gains (losses) (Line 24)	46,730,774	272,939,951	(215,185,509)	(2,424,588,668)	(1,288,503,251)
51.	Dividends to stockholders (Line 35)	(838,000,000)	(1,300,000,000)		(3,400,000,000)	(4,921,500,000)
52.	Change in surplus as regards policyholders for the year (Line 38)	(257,148,408)	357,741,213	2,004,998,826	(5,013,462,547)	(1,094,622,557)
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
53.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,028,889,261	6,393,013,622	6,318,017,253	6,171,393,465	6,111,635,975
54.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	3,780,837,453	3,494,365,809	3,792,052,594	4,129,725,326	3,883,926,476
55.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	5,673,568,587	4,535,371,442	4,682,836,045	4,906,497,570	3,611,022,003
56.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	110,262	162,963	(108,635)	294,906	2,679,237
57.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	832,446	288,415	377,637	467,823	1,923,631
58.	Total (Line 35)	15,484,238,009	14,423,202,251	14,793,174,894	15,208,379,090	13,611,187,322
	Net Losses Paid (Page 9, Part 2, Col. 4)					
59.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	5,900,721,115	6,274,181,234	6,120,411,744	6,048,561,910	5,961,992,592
60.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	3,642,308,594	3,418,109,293	3,586,454,072	3,901,685,713	3,818,142,861
61.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	5,647,558,221	4,522,556,822	4,674,256,647	4,895,732,274	3,604,216,659
62.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	113,357	158,643	(95,103)	284,508	2,690,921
63.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	832,446	288,415	377,637	467,823	1,923,631
64.	Total (Line 35)	15,191,533,731	14,215,294,408	14,381,404,998	14,846,732,229	13,388,966,664
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
65.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
66.	Losses incurred (Line 2)	65.3	61.5	59.6	61.9	53.1
67.	Loss expenses incurred (Line 3)	13.2	11.8	12.1	12.5	11.8
68.	Other underwriting expenses incurred (Line 4)	25.8	25.5	24.9	25.1	25.7
69.	Net underwriting gain (loss) (Line 8)	(4.2)	1.2	3.3	0.6	9.5
	Other Percentages					
70.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	24.9	24.8	24.5	24.5	24.8
71.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	78.4	73.3	71.7	74.3	64.8
72.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	155.7	152.6	158.6	187.6	138.9
	One Year Loss Development (000 omitted)					
73.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(256,427)	16,104	(68,275)	178,866	(138,098)
74.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 73 above divided by Page 4, Line 21, Col. 1 x 100.0)	(1.7)	0.1	(0.5)	1.0	(0.7)
	Two Year Loss Development (000 omitted)					
75.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	23,060	(3,953)	312,795	10,492	(1,054,364)
76.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 75 above divided by Page 4, Line 21, Col. 2 x 100.0)	0.2	0.0	1.7	0.1	(7.1)

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

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Alabama During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	11,409	12,156		7,867	10,000	4,605	10,976	10,158	10,143	751	1,507	298
2.1 Allied lines	13,676	14,963		8,687	4,506	(376)	10,819	213	392	483	1,879	408
2.2 Multiple peril crop												
2.3 Federal flood	2,156,681	2,097,019		1,275,512	848,556	894,671	46,115				311,419	73,702
3. Farmowners multiple peril												
4. Homeowners multiple peril	35,610,522	38,539,806		17,928,847	90,208,757	95,689,283	14,202,801	463,777	448,199	365,856	3,950,219	1,195,963
5.1 Commercial multiple peril (non-liability portion)	3,641,217	3,763,612		1,775,862	5,822,840	6,500,604	1,405,972	41,801	69,450	69,447	481,661	135,581
5.2 Commercial multiple peril (liability portion)	1,463,723	1,497,511		705,323	37,925	(24,839)	1,255,119	22,539	(1,393)	444,810	153,884	45,422
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,342,241	1,422,362		591,593	705,313	727,709	137,301	11,500	9,954	2,230	171,279	47,984
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					12,297	(13,092)	165,097	1,907	227	4,616		
17.1 Other Liability - occurrence	1,030,188	1,085,847		481,610	20,968	(114,542)	1,204,260		(34,196)	64,686	52,447	34,584
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	17,700	18,562		6,599	1,303	(20,150)	84,440		(35,966)	28,538	3,688	663
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	37,487,716	38,560,618		8,980,434	28,551,397	22,603,362	28,312,321	929,519	97,871	4,602,640	4,181,583	1,426,443
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,919,954	1,924,277		947,660	709,208	4,084,164	4,718,205	43,072	560,443	674,040	219,010	70,379
21.1 Private passenger auto physical damage	49,800,483	50,670,259		12,054,317	21,742,515	22,159,041	1,181,255	62,067	57,330	55,497	5,543,585	1,890,972
21.2 Commercial auto physical damage	976,933	1,013,685		469,426	421,517	395,001	(3,390)	4,970	3,991	931	108,897	35,038
22. Aircraft (all perils)												
23. Fidelity	1,133	1,106		485		(10)	782			14	169	40
24. Surety		(14)				8,144	30,059		(1,629)	504		
26. Burglary and theft	6,521	6,656		3,171	3,907	3,889	1,428			8	753	230
27. Boiler and machinery	14,139	14,085		6,832	6,445	6,445					1,548	551
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	36,035	37,379		18,396							3,994	1,209
35. TOTALS (a)	135,530,271	140,679,890		45,262,623	149,107,453	152,903,909	52,763,560	1,591,524	1,184,816	6,315,050	15,187,522	4,959,465
DETAILS OF WRITE-INS												
3401. Identity theft	36,035	37,379		18,396							3,994	1,209
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	36,035	37,379		18,396							3,994	1,209

(a) Finance and service charges not included in Lines 1 to 35 $ 1,829,966

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Alaska During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(6,159)	130,428		1,669		(17,640)	(2,260)		(610)	205	173	
2.1 Allied lines	12,977	34,655		5,636	18,602	26,650	14,812		727	916	3,140	390
2.2 Multiple peril crop												
2.3 Federal flood	706,735	681,960		411,719	4,051	4,051					102,707	19,011
3. Farmowners multiple peril												
4. Homeowners multiple peril	26,661,693	27,900,070		13,980,559	14,216,600	14,120,359	5,687,258	481,937	391,259	509,938	3,464,831	710,086
5.1 Commercial multiple peril (non-liability portion)	4,784,825	4,959,447		2,497,845	2,249,081	1,999,791	1,194,004	36,801	18,275	38,315	647,276	141,198
5.2 Commercial multiple peril (liability portion)	1,982,139	2,056,016		1,017,612	1,001,962	494,365	2,096,887	194,579	49,265	698,733	194,675	44,516
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,628,219	1,648,049		794,083	525,516	549,618	121,661	4,315	4,387	2,887	208,936	44,119
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					19,594	(6,480)	57,135		(1,084)	820		
17.1 Other Liability - occurrence	377,196	401,076		180,960	38,676	76,067	203,410	14,172	18,734	45,138	52,548	10,059
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	47,289	51,094		20,986		(4,010)	138,973		(2,699)	49,458	11,682	1,300
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	21,264,448	21,869,486		4,876,880	16,107,108	11,267,053	15,636,151	1,012,159	186,429	2,668,837	2,706,461	575,537
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,143,793	1,149,454		510,065	417,093	(1,475,918)	698,747	97,075	(60,612)	69,830	135,578	33,704
21.1 Private passenger auto physical damage	19,275,724	19,702,971		4,562,440	5,446,314	5,386,601	663,031	16,884	19,928	53,735	2,440,287	520,222
21.2 Commercial auto physical damage	970,986	1,005,038		458,435	141,116	140,980	7,230		228	628	108,661	27,778
22. Aircraft (all perils)												
23. Fidelity	8,150	8,554		4,124		(57)	831		(1)	15	1,356	234
24. Surety												
26. Burglary and theft	790	873		356		(105)	1,517		(1)	9	126	21
27. Boiler and machinery	16,077	16,977		7,574							2,008	470
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	78,874,883	81,616,148		29,330,944	40,185,713	32,561,325	26,519,386	1,857,922	624,225	4,139,463	10,080,444	2,128,644
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 652,545

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Arizona During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	766	774		227	(555)	1,894	1,542	90	273	310	91	21
2.1 Allied lines	1,123	1,665		618	43,351	6,312	13,114	27	(128)	669	161	30
2.2 Multiple peril crop												
2.3 Federal flood	2,199,443	2,156,891		1,326,300	26,346	51,296	24,950				318,200	50,406
3. Farmowners multiple peril												
4. Homeowners multiple peril	25,772,692	26,752,616		13,020,277	37,612,709	8,337,247	8,123,145	296,737	(307,525)	359,560	2,851,361	544,664
5.1 Commercial multiple peril (non-liability portion)	3,928,405	4,120,916		1,932,304	7,158,195	3,934,991	1,705,808	64,828	(147,373)	101,630	531,204	111,565
5.2 Commercial multiple peril (liability portion)	1,612,516	1,674,829		787,156	972,837	455,590	1,750,130	45,878	(76,504)	595,743	170,189	36,031
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	837,431	897,664		391,034	292,090	272,055	67,625	1,768	970	2,067	105,379	22,040
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					258,411	215,381	9,924,134	8,317	48,533	199,375		
17.1 Other Liability - occurrence	1,349,674	1,436,205		644,093	365,956	203,898	3,341,926	29,636	(16,692)	530,606	65,834	32,516
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,143	5,919		4,419	640	(16,321)	372,422	13,978	(7,434)	166,510	1,363	152
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	22,133,999	23,348,506		5,067,571	15,371,119	14,175,305	16,328,248	417,436	173,735	2,600,547	2,480,923	436,765
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	902,126	1,062,690		509,983	494,382	127,138	705,540	51,839	2,919	99,709	95,229	22,738
21.1 Private passenger auto physical damage	25,539,929	26,852,894		5,878,980	8,539,316	8,514,561	602,979	35,656	35,399	65,906	2,862,732	507,057
21.2 Commercial auto physical damage	375,526	456,796		206,298	93,850	15,862	(6,725)	2,366	934	1,536	38,795	9,326
22. Aircraft (all perils)												
23. Fidelity	1,218	1,351		542		(12)	168			3	198	34
24. Surety	1,335	1,345		612								
26. Burglary and theft	346	360		141		(22)	306			2	144	10
27. Boiler and machinery	21,657	22,367		9,637							2,250	521
28. Credit												
30. Warranty		205			584	584						
34. Aggregate write-ins for other lines of business	55,977	59,803		28,026							6,165	1,176
35. TOTALS (a)	84,740,306	88,853,795		29,808,218	71,229,230	36,295,760	42,955,310	968,556	(292,892)	4,724,174	9,530,218	1,775,053
DETAILS OF WRITE-INS												
3401. Identity theft	55,977	59,803		28,026							6,165	1,176
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	55,977	59,803		28,026							6,165	1,176

(a) Finance and service charges not included in Lines 1 to 35 $ 909,017

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Arkansas During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	30,250	29,831		16,014	22,939	23,680	4,014		7	61	9,986	973
2.1 Allied lines	29,365	30,894		13,323	16,574	22,962	11,570		102	169	9,320	926
2.2 Multiple peril crop												
2.3 Federal flood	851,286	786,810		506,050	2,147,321	2,243,075	95,754				120,104	23,882
3. Farmowners multiple peril												
4. Homeowners multiple peril	12,256,031	12,800,255		6,140,150	13,307,504	12,402,954	1,896,782	68,970	12,439	67,454	1,480,129	361,349
5.1 Commercial multiple peril (non-liability portion)	2,794,595	2,939,540		1,384,391	3,897,488	4,054,386	754,292	37,521	44,540	36,905	379,297	89,824
5.2 Commercial multiple peril (liability portion)	1,005,971	1,054,692		493,621	43,329	(123,270)	545,321	16,615	(44,358)	195,818	94,653	25,917
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	642,812	694,809		296,669	269,962	247,696	19,936	2,895	2,466	625	88,900	19,998
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							8,257					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					1,703	(162)	5,621	8	106	716		
17.1 Other Liability - occurrence	413,188	446,367		193,445	21,442	15,891	539,987		1,843	68,553	29,730	12,678
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	11,238	12,612		4,277		(12,973)	259,768		(6,995)	66,178	2,909	357
19.1 Private passenger auto no-fault (personal injury protection)	1,380,331	1,423,526		328,192	1,217,393	993,755	842,679	16,675	14,292	25,723	165,163	40,585
19.2 Other private passenger auto liability	18,678,038	19,212,677		4,438,278	35,744,389	7,742,561	14,707,280	646,145	278,449	1,974,101	2,236,123	549,087
19.3 Commercial auto no-fault (personal injury protection)	89	99		34		29	11		2	7	12	3
19.4 Other commercial auto liability	1,046,982	1,117,103		511,434	285,805	(54,586)	420,213	15,372	(36,963)	49,729	133,584	31,928
21.1 Private passenger auto physical damage	26,609,487	27,121,962		6,377,662	10,972,734	11,026,516	737,232	52,031	59,618	55,757	3,180,798	785,251
21.2 Commercial auto physical damage	596,407	632,623		304,857	373,552	324,244	6,161	466	(1,292)	1,515	77,247	17,890
22. Aircraft (all perils)												
23. Fidelity	71	371		3		(67)	119		(1)	2	24	2
24. Surety												
26. Burglary and theft	545	600		280		(122)	218		(1)	1	113	15
27. Boiler and machinery	4,053	4,211		1,816	81	81					441	128
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	6,278	6,615		3,450							752	184
35. TOTALS (a)	66,357,017	68,315,598		21,013,946	68,322,216	38,906,652	20,855,215	856,701	324,253	2,543,316	8,009,285	1,960,976
DETAILS OF WRITE-INS												
3401. Identity theft	6,278	6,615		3,450							752	184
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	6,278	6,615		3,450							752	184

(a) Finance and service charges not included in Lines 1 to 35 $ 863,439

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of California During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	58,289	77,909		23,164	833	(1,142)	(118,556)	100	11	32	9,086	1,378
2.1 Allied lines	401,165	418,922		193,021	5,851	6,620	(53,477)		24	145	50,771	9,854
2.2 Multiple peril crop												
2.3 Federal flood	18,678,606	19,061,653		11,167,599	1,131,199	614,499	5,000				2,738,009	439,558
3. Farmowners multiple peril												
4. Homeowners multiple peril	602,487,410	591,844,890		311,260,710	288,697,194	263,473,519	190,698,402	22,920,633	22,848,806	22,034,615	67,461,833	13,446,562
5.1 Commercial multiple peril (non-liability portion)	88,735,517	90,481,230		43,840,199	33,586,290	36,514,160	20,158,939	649,008	574,356	797,458	12,878,289	2,138,052
5.2 Commercial multiple peril (liability portion)	32,165,080	32,980,779		15,808,387	12,249,917	14,018,649	36,295,940	4,307,498	4,735,611	11,875,889	3,505,190	637,430
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	16,675,415	17,153,677		8,102,564	7,649,220	7,525,377	1,714,717	556,210	557,745	51,622	2,189,946	392,718
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake					(22,000)	146,784	2,319,619		(45,712)	174,062		
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							215					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					594,636	(272,312)	11,980,393	77,058	52,411	519,877		
17.1 Other Liability - occurrence	42,610,686	43,257,103		21,522,402	35,216,170	18,089,710	66,381,110	1,773,876	731,711	5,691,718	1,978,972	953,498
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	111,548	123,771		44,064	740,999	(3,107,505)	51,195,854	925,652	(651,136)	12,916,967	14,403	2,859
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	154,522,124	158,233,489		37,854,895	84,732,261	80,200,545	102,658,228	7,554,292	7,470,760	17,096,525	17,715,765	3,890,198
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	20,169,782	21,743,861		9,912,737	13,576,408	6,797,123	24,937,053	1,690,001	1,236,266	3,739,105	2,127,823	504,551
21.1 Private passenger auto physical damage	126,409,850	128,027,074		31,734,803	53,906,636	53,527,888	(417,493)	407,618	438,238	449,653	14,435,661	3,177,496
21.2 Commercial auto physical damage	8,527,063	9,229,600		4,202,650	4,135,901	3,786,962	(43,612)	18,389	1,562	18,105	898,927	212,757
22. Aircraft (all perils)												
23. Fidelity	152,574	149,272		76,740		(187)	13,238		(4)	241	18,149	3,748
24. Surety						282	1,042		(56)	17		
26. Burglary and theft	17,014	17,890		7,961	26,862	26,519	24,149		(2)	138	2,346	418
27. Boiler and machinery	98,074	101,736		46,289	4,990	6,984	1,994		6	6	10,522	2,412
28. Credit												
30. Warranty		800			77	77						
34. Aggregate write-ins for other lines of business	13,817	7,941		5,876							1,531	336
35. TOTALS (a)	1,111,834,014	1,112,911,595		495,804,060	536,233,445	481,354,553	507,752,754	40,880,333	37,950,595	75,366,176	126,037,221	25,813,826
DETAILS OF WRITE-INS												
3401. Identity theft	13,817	7,941		5,876							1,531	336
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	13,817	7,941		5,876							1,531	336

(a) Finance and service charges not included in Lines 1 to 35 $ 12,013,718

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Colorado During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	681	684		271	540	3,081	(261)		165	289	337	11
2.1 Allied lines	5,369	5,379		2,364	48,101	9,040	22,601	146	108	1,161	2,203	81
2.2 Multiple peril crop												
2.3 Federal flood	806,732	788,368		485,666	107	107					115,321	8,168
3. Farmowners multiple peril												
4. Homeowners multiple peril	31,365,197	33,005,761		15,969,960	29,737,396	26,789,725	6,963,102	242,380	189,817	235,601	3,666,911	255,251
5.1 Commercial multiple peril (non-liability portion)	3,510,801	3,657,969		1,745,814	3,053,971	2,517,167	831,797	45,908	8,657	43,887	587,513	41,018
5.2 Commercial multiple peril (liability portion)	1,402,889	1,460,760		693,387	69,277	(155,056)	1,042,921	161,354	127,701	448,148	160,871	13,299
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	824,702	869,479		394,746	327,013	243,619	43,625	1,673	(1,434)	1,142	118,665	8,702
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					90,484	180,628	1,363,296	6,325	26,382	32,140		
17.1 Other Liability - occurrence	2,447,953	2,549,372		1,298,611	676,987	88,794	4,799,732	205,197	214,066	456,673	122,781	23,523
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	3,090	3,229		1,825		(93,624)	919,748		(25,975)	231,938	976	41
19.1 Private passenger auto no-fault (personal injury protection)					111,420	7,283	42,488	17,536	1,761	24,443		
19.2 Other private passenger auto liability	27,023,226	27,656,529		6,468,389	18,108,936	14,963,702	20,778,138	1,179,132	733,663	2,962,506	3,181,726	212,609
19.3 Commercial auto no-fault (personal injury protection)						63	(580)					
19.4 Other commercial auto liability	424,606	513,056		203,392	676,497	544,169	185,492	9,758	1,184	28,412	48,400	5,236
21.1 Private passenger auto physical damage	24,231,289	24,471,270		5,843,763	11,119,608	11,361,175	688,414	26,731	42,945	66,010	2,851,321	191,538
21.2 Commercial auto physical damage	209,235	246,432		106,517	73,851	45,663	(3,625)	44	(1,464)	514	24,409	2,622
22. Aircraft (all perils)												
23. Fidelity	404	399		167		18	56			1	168	6
24. Surety												
26. Burglary and theft	89	89		45		32	102			1	3	1
27. Boiler and machinery	21,721	20,825		12,542	390	390					3,216	227
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	41,139	42,338		20,682							4,742	334
35. TOTALS (a)	92,319,123	95,291,938		33,248,142	64,094,578	56,505,976	37,677,048	1,896,185	1,317,577	4,532,865	10,889,564	762,665
DETAILS OF WRITE-INS												
3401. Identity theft	41,139	42,338		20,682							4,742	334
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	41,139	42,338		20,682							4,742	334

(a) Finance and service charges not included in Lines 1 to 35 $ 916,074

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Connecticut During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(136)	1,350			26,606	16,187	7,532		(111)	1,332	(31)	
2.1 Allied lines	(54)	583			8,815	(2,561)	6,683		(126)	607	(12)	
2.2 Multiple peril crop												
2.3 Federal flood	2,878,758	2,751,946		1,789,076	3,734,870	4,827,730	1,092,860				420,539	76,267
3. Farmowners multiple peril												
4. Homeowners multiple peril	88,628,378	90,416,386		47,896,592	99,411,279	106,706,442	30,496,796	1,401,927	448,153	3,172,545	10,002,072	2,418,424
5.1 Commercial multiple peril (non-liability portion)	1,478,985	1,461,101		752,262	973,904	1,140,460	300,511	10,244	18,468	17,476	318,372	43,552
5.2 Commercial multiple peril (liability portion)	405,334	398,509		207,263	968,832	774,782	1,391,819	32,093	(77,337)	384,675	64,997	9,131
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,884,252	2,978,423		1,419,473	1,189,564	1,264,579	285,140	15,630	18,457	5,916	388,202	81,044
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	65,755	66,556		34,861	7,076	7,076					6,995	1,670
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					5,356	61,308	140,762	235	4,824	9,380		
17.1 Other Liability - occurrence	4,997,363	5,293,025		2,463,981	4,194,905	3,011,480	11,812,818	47,779	125,821	1,214,974	299,505	135,812
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					4,336	(632,446)	7,873,379	15,622	(158,185)	2,069,245		
19.1 Private passenger auto no-fault (personal injury protection)					198,882	465,642	489,376	31,809	69,551	64,629		
19.2 Other private passenger auto liability	46,972,254	48,710,703		11,107,387	41,940,427	31,219,726	62,849,102	3,369,897	1,605,506	12,541,304	5,149,710	1,213,113
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	603,187	623,562		291,705	201,400	(11,388)	1,855,795	43,494	64,650	277,889	60,502	11,329
21.1 Private passenger auto physical damage	48,812,737	50,197,341		11,620,017	17,648,394	17,631,443	1,012,796	78,105	79,768	119,803	5,340,542	1,259,065
21.2 Commercial auto physical damage	183,468	189,921		85,756	125,115	106,325	8,908		(798)	1,044	18,367	3,442
22. Aircraft (all perils)												
23. Fidelity						4	4					
24. Surety												
26. Burglary and theft						7	7					
27. Boiler and machinery	1,318	1,244		379							175	36
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	279,431	293,267		147,737							30,265	7,339
35. TOTALS (a)	198,191,030	203,383,917		77,816,489	170,639,762	166,586,795	119,624,287	5,046,834	2,198,641	19,880,819	22,100,198	5,260,223
DETAILS OF WRITE-INS												
3401. Identity theft	279,431	293,267		147,737							30,265	7,339
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	279,431	293,267		147,737							30,265	7,339

(a) Finance and service charges not included in Lines 1 to 35 $ 2,376,757

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Delaware During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	49	59		25							13	1
2.2 Multiple peril crop												
2.3 Federal flood	380,200	379,767		237,835	140,588	182,588	42,000				54,671	7,689
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,408,276	9,375,395		5,022,675	5,457,132	5,500,379	2,053,377	130,559	119,667	153,264	1,123,831	187,282
5.1 Commercial multiple peril (non-liability portion)	645,068	666,600		329,393	371,880	388,699	137,909	8,784	8,995	5,692	89,358	14,525
5.2 Commercial multiple peril (liability portion)	209,904	217,138		104,939	15,600	(68,839)	136,648	3,517	(23,718)	46,602	23,219	3,810
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	322,397	325,526		152,994	12,896	(44,177)	19,963	1,987	4	558	42,651	7,039
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					30,897	147,295	576,177	887	1,899	11,511		
17.1 Other Liability - occurrence	182,052	185,781		86,248	85,313	183,707	1,634,096	244,028	242,524	529,765	10,854	4,036
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	839	1,114		436	(85,313)	(403,724)	13,910,955	(222,097)	(316,416)	1,168,750	261	21
19.1 Private passenger auto no-fault (personal injury protection)	1,726,049	1,780,391		417,624	1,248,203	1,059,474	(346,888)	65,101	53,374	142,501	205,652	34,266
19.2 Other private passenger auto liability	6,667,126	6,845,931		1,608,520	4,494,835	4,500,687	6,186,501	394,011	353,655	942,965	794,437	135,512
19.3 Commercial auto no-fault (personal injury protection)	43,777	42,145		24,631	45,188	199,634	243,776		10,763	22,507	4,560	957
19.4 Other commercial auto liability	445,245	408,604		247,284	267,192	490,212	384,964	2,384	29,947	47,380	46,334	9,746
21.1 Private passenger auto physical damage	4,459,512	4,536,422		1,093,779	1,760,333	1,703,658	28,061	1,877	(2,483)	11,677	529,132	88,134
21.2 Commercial auto physical damage	129,585	129,633		73,526	164,612	143,225	8,176		(1,004)	947	13,603	2,868
22. Aircraft (all perils)												
23. Fidelity						(3)	30			1		
24. Surety												
26. Burglary and theft	200	202		100		(6)	55				37	5
27. Boiler and machinery	4,166	4,120		2,677							288	67
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	31,933	33,466		16,488							3,815	626
35. TOTALS (a)	24,656,377	24,932,296		9,419,173	14,009,356	13,982,808	25,015,801	631,037	477,206	3,084,119	2,942,717	496,583
DETAILS OF WRITE-INS												
3401. Identity theft	31,933	33,466		16,488							3,815	626
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	31,933	33,466		16,488							3,815	626

(a) Finance and service charges not included in Lines 1 to 35 $ 262,939

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of District of Columbia During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	3,424	3,335		2,996		58	268		1	4	369	240
2.1 Allied lines	42,757	45,086		19,612		90	419		1	5	4,379	2,853
2.2 Multiple peril crop												
2.3 Federal flood	48,895	43,795		30,744	21,605	16,605					7,281	988
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,264,563	7,320,105		3,693,166	2,789,938	2,440,539	825,813	31,664	(187)	44,978	767,158	146,902
5.1 Commercial multiple peril (non-liability portion)	1,395,073	1,453,828		711,001	573,937	667,089	276,925	17,055	21,251	11,110	164,406	39,707
5.2 Commercial multiple peril (liability portion)	338,492	353,691		172,038	729,750	492,141	230,449	31,392	(28,188)	77,034	32,615	8,443
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	226,446	228,145		117,322	57,367	56,675	5,597		(28)	100	24,168	4,640
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					44,359	(169,655)	808,569	523	(113)	9,122		
17.1 Other Liability - occurrence	160,744	167,505		76,189		4,868	197,459		402	14,465	5,959	3,687
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	9,053	9,611		3,831		4,521	27,735		1,473	9,448	956	623
19.1 Private passenger auto no-fault (personal injury protection)	141,212	145,363		33,149	171,161	140,210	110,329	3	(2,977)	3,525	15,450	2,879
19.2 Other private passenger auto liability	2,685,793	2,756,156		640,881	2,315,030	1,908,706	2,205,390	211,973	132,698	599,909	293,465	61,266
19.3 Commercial auto no-fault (personal injury protection)	3,500	4,457		1,732		456	745		46	123	341	77
19.4 Other commercial auto liability	115,766	130,031		61,889	19,584	2,093	18,722		(1,913)	1,855	10,879	2,503
21.1 Private passenger auto physical damage	5,365,728	5,475,215		1,281,255	1,558,448	1,615,834	27,548	2,012	3,708	10,573	582,401	107,525
21.2 Commercial auto physical damage	30,930	40,760		15,504	4,799	6,479	(2,403)		130	135	3,019	680
22. Aircraft (all perils)												
23. Fidelity	1,303	1,171		720		1,402	1,724		25	31	136	89
24. Surety												
26. Burglary and theft	2,093	2,228		979		39	626			4	235	153
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	11,143	11,431		5,325							1,134	240
35. TOTALS (a)	17,846,915	18,191,912		6,868,333	8,285,979	7,188,150	4,735,913	294,622	126,331	782,420	1,914,350	383,495
DETAILS OF WRITE-INS												
3401. Identity theft	11,143	11,431		5,325							1,134	240
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,143	11,431		5,325							1,134	240

(a) Finance and service charges not included in Lines 1 to 35 $ 167,694

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Florida During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(1,487)	(1,487)				(57)	(118)		(1)	(2)	(168)	
2.1 Allied lines	(6,021)	(6,021)				(4,722)	1,272		(97)	23	(679)	
2.2 Multiple peril crop												
2.3 Federal flood	95,612,619	96,366,115		56,947,483	1,709,809	2,396,621	747,312				14,119,716	663,603
3. Farmowners multiple peril												
4. Homeowners multiple peril					924,065	139,456	383,211	15,219	15,477	2,391		
5.1 Commercial multiple peril (non-liability portion)	287,875	289,013		142,152	20,572,098	14,665,297	15,562,351	377,254	(421,929)	327,040	33,371	3,703
5.2 Commercial multiple peril (liability portion)	537,665	338,059		453,013	644,762	(2,729,077)	4,156,185	301,575	(960,905)	1,479,836	62,139	6,689
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	226,110	240,673		93,262	98,350	97,062	13,474		(43)	76	24,855	2,976
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							231,664					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					658,651	307,248	4,496,217	170,976	165,591	132,114		
17.1 Other Liability - occurrence	9,649,655	10,327,135		4,558,452	11,356,250	11,919,359	16,425,903	311,077	429,737	1,714,449	1,214,834	89,884
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	98,262	106,867		48,784	1,047,000	(384,753)	2,449,868	15,776	(638,472)	643,778	12,113	1,308
19.1 Private passenger auto no-fault (personal injury protection)	90,847,057	87,579,498		23,500,550	52,491,339	57,187,943	33,486,559	2,925,454	3,734,820	4,884,822	11,404,723	551,931
19.2 Other private passenger auto liability	287,852,827	286,199,890		71,897,282	166,878,956	138,409,384	242,835,731	15,121,578	12,066,074	35,506,570	36,223,427	1,901,205
19.3 Commercial auto no-fault (personal injury protection)	5,715,025	3,191,136		3,669,605	15,139,079	13,638,088	4,078,331	197,402	(43,784)	411,087	540,989	31,582
19.4 Other commercial auto liability	28,514,238	32,841,463		13,497,218	20,925,961	17,780,033	32,649,948	4,130,314	4,494,130	5,004,223	2,912,399	172,091
21.1 Private passenger auto physical damage	144,523,047	156,045,846		31,608,573	77,320,957	79,716,784	3,862,582	493,958	700,683	663,984	18,384,580	895,935
21.2 Commercial auto physical damage	9,998,086	11,620,926		4,741,531	5,188,955	4,736,492	(209,459)	49,299	26,148	10,890	1,008,918	59,071
22. Aircraft (all perils)												
23. Fidelity	12,588	13,700		5,689		179	1,847		3	34	1,427	164
24. Surety												
26. Burglary and theft	1,389	1,590		460	2,032	2,359	3,371		2	19	137	17
27. Boiler and machinery						(24)						
28. Credit												
30. Warranty		897		29	1,259	2,163	904	(80)	(80)			
34. Aggregate write-ins for other lines of business	145,450	146,796		33,650							18,382	889
35. TOTALS (a)	674,014,386	685,302,097		211,197,731	374,959,524	337,879,831	361,177,151	24,109,802	19,567,355	50,781,334	85,961,164	4,381,048
DETAILS OF WRITE-INS												
3401. Identity theft	145,450	146,796		33,650							18,382	889
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	145,450	146,796		33,650							18,382	889

(a) Finance and service charges not included in Lines 1 to 35 $ 2,677,275

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Georgia During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	7,062	11,839		3,259	(78,191)	(69,940)	5,077	1,014	1,708	1,286	1,463	366
2.1 Allied lines	14,466	17,194		6,567	2,970	(9,429)	2,016		(417)	757	2,490	670
2.2 Multiple peril crop												
2.3 Federal flood	7,314,871	7,217,278		4,457,212	197,702	125,002	42,300				1,113,194	199,561
3. Farmowners multiple peril												
4. Homeowners multiple peril	101,388,125	100,548,788		52,726,751	82,339,450	81,187,183	21,252,107	1,199,334	987,699	1,080,639	11,153,079	(755,422)
5.1 Commercial multiple peril (non-liability portion)	11,780,393	11,941,506		5,772,288	11,185,058	11,587,424	3,356,917	119,745	126,499	152,816	1,629,680	387,799
5.2 Commercial multiple peril (liability portion)	4,331,167	4,356,916		2,137,380	810,998	1,017,628	2,579,056	29,696	(97,651)	860,651	458,168	121,369
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,702,079	3,944,558		1,738,459	1,283,389	1,242,162	279,263	23,830	23,404	7,885	470,865	106,542
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					25,240	(73,198)	703,339	952	2,121	12,652		
17.1 Other Liability - occurrence	4,588,280	4,858,713		2,194,690	4,725,506	4,395,549	8,114,450	56,557	(331,088)	367,999	213,027	330,372
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	24,288	25,820		12,707	9,258	(20,809)	96,582		(11,825)	34,372	3,582	1,036
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	81,111,047	84,563,860		18,808,004	67,792,917	57,877,340	56,036,796	2,932,047	1,502,900	9,133,626	9,148,779	3,134,718
19.3 Commercial auto no-fault (personal injury protection)					1,208	1,208						
19.4 Other commercial auto liability	2,626,055	2,843,228		1,333,435	926,135	1,332,113	1,921,366	46,481	137,845	276,737	284,919	96,792
21.1 Private passenger auto physical damage	94,520,937	97,954,632		22,035,645	27,936,730	28,245,048	696,486	130,802	109,928	137,042	10,651,658	3,651,084
21.2 Commercial auto physical damage	1,030,481	1,106,206		511,296	486,640	331,682	(14,280)	592	(5,760)	1,502	111,442	38,067
22. Aircraft (all perils)												
23. Fidelity	3,293	3,228		1,286		27	779			14	469	139
24. Surety												
26. Burglary and theft	4,820	4,595		2,261	600	649	1,423			8	603	184
27. Boiler and machinery	107,778	98,964		56,239	1,835	1,812	21				12,640	4,135
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	95,985	102,558		47,750							10,412	454
35. TOTALS (a)	312,651,127	319,599,882		111,845,226	197,647,444	187,171,448	95,073,698	4,541,051	2,445,365	12,067,986	35,266,468	7,317,866
DETAILS OF WRITE-INS												
3401. Identity theft	95,985	102,558		47,750							10,412	454
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	95,985	102,558		47,750							10,412	454

(a) Finance and service charges not included in Lines 1 to 35 $ 4,232,614

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Hawaii During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	971,683	1,014,991		473,547	681,946	309,995	127,582	4,758	(4,907)	13,373	170,854	44,223
2.1 Allied lines	790,647	832,022		379,177	299,812	364,681	94,391	4,323	10,404	7,437	136,705	36,047
2.2 Multiple peril crop												
2.3 Federal flood	1,284,927	1,237,376		782,699	161,759	146,259	6,500				190,798	54,857
3. Farmowners multiple peril												
4. Homeowners multiple peril	21,602,803	21,613,880		10,832,628	11,741,375	11,641,527	4,333,434	524,244	581,626	580,367	2,504,292	928,717
5.1 Commercial multiple peril (non-liability portion)	21,149	13,047		12,716		3,341	3,741		24	32	1,862	713
5.2 Commercial multiple peril (liability portion)	13,664	(15,650)		31,747		(10,107)	(4,731)		(3,132)	(2,117)	1,121	443
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	293,050	300,566		152,723	104,976	(122,974)	19,992	903	(7,286)	403	39,523	13,058
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	1,959,982	1,983,021		950,007	2,100,117	1,215,355	2,616,250	83,375	62,994	426,380	120,839	83,036
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,934	8,319		4,296		3,376	17,542		1,076	6,243	759	331
19.1 Private passenger auto no-fault (personal injury protection)	6,891,550	6,889,217		1,692,501	3,805,985	3,950,938	911,642	10,284	20,795	48,808	773,620	302,492
19.2 Other private passenger auto liability	22,564,505	22,506,860		5,563,561	9,977,639	10,063,526	14,451,421	362,747	384,720	2,104,258	2,530,210	991,643
19.3 Commercial auto no-fault (personal injury protection)	56,494	57,852		28,584	40,421	68,469	74,925		5,036	11,032	5,961	2,708
19.4 Other commercial auto liability	1,207,544	1,286,475		613,567	981,058	(627,587)	1,213,567	11,775	(176,893)	191,805	129,719	59,139
21.1 Private passenger auto physical damage	18,891,730	18,799,977		4,640,631	8,331,869	8,214,235	452,596	23,052	25,961	71,154	2,118,854	828,535
21.2 Commercial auto physical damage	367,212	401,981		182,387	167,889	151,976	(54,072)	595	(265)	705	39,083	17,715
22. Aircraft (all perils)												
23. Fidelity	530	575		345		(6)	97			2	35	15
24. Surety												
26. Burglary and theft	534	579		317		(10)	177			1	34	15
27. Boiler and machinery												
28. Credit												
30. Warranty		275			615	615						
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	76,924,938	76,931,363		26,341,432	38,395,460	35,373,611	24,265,052	1,026,055	900,152	3,459,883	8,764,270	3,363,687
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 816,889

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Idaho During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	793	787		368		1,228	601		79	109	248	14
2.1 Allied lines	941	1,350		414		(779)	1,959		3	91	276	16
2.2 Multiple peril crop												
2.3 Federal flood	526,069	521,489		298,492	105,807	105,807					75,570	7,904
3. Farmowners multiple peril												
4. Homeowners multiple peril	6,970,171	7,297,622		3,724,342	4,808,290	2,802,423	1,053,164	134,260	2,951	62,777	854,848	97,731
5.1 Commercial multiple peril (non-liability portion)	1,104,590	1,196,785		560,878	451,738	381,178	277,258	4,720	(969)	9,672	157,275	16,546
5.2 Commercial multiple peril (liability portion)	470,833	504,859		230,347	30,910	26,947	423,411	17,020	19,776	181,256	51,344	6,317
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	314,279	339,561		144,498	114,215	98,543	23,937		(196)	857	43,185	4,118
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					687	52,641	54,711		2,080	3,046		
17.1 Other Liability - occurrence	399,549	429,620		188,619	166,729	78,093	1,070,331	2,418	(7,018)	199,374	30,474	5,862
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	14,834	14,940		8,503		(92,262)	1,100,347		(24,115)	278,903	4,604	255
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	7,447,499	7,859,186		1,703,525	5,522,700	3,983,044	5,911,107	376,008	190,811	921,117	930,877	107,382
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	152,085	153,029		84,808	482,964	(88,169)	214,974	18,638	(92,662)	37,668	18,776	2,612
21.1 Private passenger auto physical damage	7,971,372	8,387,304		1,838,702	2,288,797	2,114,590	175,517	13,286	3,188	11,179	997,428	111,893
21.2 Commercial auto physical damage	72,403	71,078		39,885	26,321	25,588	(588)		(7)	50	8,852	1,255
22. Aircraft (all perils)												
23. Fidelity	911	1,105		339		(18)	173			3	228	16
24. Surety												
26. Burglary and theft	490	875		267		(34)	316			2	142	9
27. Boiler and machinery	3,761	3,990		1,216							323	70
28. Credit												
30. Warranty		76										
34. Aggregate write-ins for other lines of business	9,004	9,680		4,364							1,133	130
35. TOTALS (a)	25,459,584	26,793,337		8,829,568	13,999,159	9,488,820	10,307,219	566,349	93,920	1,706,104	3,175,583	362,129
DETAILS OF WRITE-INS												
3401. Identity theft	9,004	9,680		4,364							1,133	130
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	9,004	9,680		4,364							1,133	130

(a) Finance and service charges not included in Lines 1 to 35 $ 361,256

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Illinois During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	5,977	5,932		1,134		(12,821)	24,962		17	1,861	682	10
2.1 Allied lines	146,144	156,667		70,703	4,391	2,279	3,198		59	213	14,338	227
2.2 Multiple peril crop												
2.3 Federal flood	5,013,807	4,834,186		2,918,428	1,813,883	1,606,636	69,904				701,786	33,025
3. Farmowners multiple peril												
4. Homeowners multiple peril	126,266,333	129,752,750		66,653,727	114,574,039	108,578,185	32,497,097	1,861,053	898,256	2,607,734	14,222,445	286,323
5.1 Commercial multiple peril (non-liability portion)	14,519,405	15,243,848		7,143,605	18,565,227	19,421,343	7,484,988	219,447	289,516	298,917	1,649,865	24,578
5.2 Commercial multiple peril (liability portion)	5,573,349	5,895,851		2,714,114	3,589,520	4,407,824	12,132,441	1,816,649	1,971,982	4,056,242	519,834	7,953
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,062,853	4,236,578		2,031,390	1,010,759	1,040,687	247,221	18,798	18,659	4,808	465,972	21,722
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					150,166	(347,173)	1,201,017	737	(2,386)	10,371		
17.1 Other Liability - occurrence	684,742	818,373		254,046	4,720,995	(1,514,052)	29,606,177	295,688	(1,080,386)	3,702,408	76,174	1,157
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	10,627	11,014		4,332	3,012,882	(8,130,105)	144,327,041	3,749,660	10,344,007	26,922,966	1,449	38
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	78,505,660	81,549,120		18,586,011	71,561,638	58,422,939	100,519,188	5,452,481	3,039,939	16,889,224	8,905,875	(326,299)
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,916,285	2,080,155		902,190	827,051	(753,150)	6,070,500	222,459	305,649	944,353	212,099	16,920
21.1 Private passenger auto physical damage	130,778,058	135,014,671		31,126,241	36,944,511	36,725,760	2,671,963	595,359	579,619	355,099	14,807,729	(104,623)
21.2 Commercial auto physical damage	974,858	1,077,916		456,359	579,739	542,371	(30,307)	5,749	3,950	1,291	105,132	8,218
22. Aircraft (all perils)												
23. Fidelity	30,781	35,092		13,764	11,000	10,906	3,661		(2)	67	3,253	51
24. Surety												
26. Burglary and theft	3,534	4,056		1,672		(171)	6,680		(1)	38	404	7
27. Boiler and machinery	99,880	102,594		45,041	11,297	11,297					10,866	165
28. Credit												
30. Warranty		58			73	73						
34. Aggregate write-ins for other lines of business	145,482	150,008		76,168							16,490	419
35. TOTALS (a)	368,737,775	380,968,869		132,998,924	257,377,169	220,012,826	336,835,731	14,238,080	16,368,879	55,795,592	41,714,393	(30,107)
DETAILS OF WRITE-INS												
3401. Identity theft	145,482	150,008		76,168							16,490	419
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	145,482	150,008		76,168							16,490	419

(a) Finance and service charges not included in Lines 1 to 35 $ 3,890,607

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Indiana During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire		2				15,343	19,042		1,274	2,154		
2.1 Allied lines	1,284	1,334		733		(2,760)	963		110	402	179	20
2.2 Multiple peril crop												
2.3 Federal flood	1,575,113	1,566,338		980,946	1,016,142	1,037,142	21,000				238,021	20,601
3. Farmowners multiple peril												
4. Homeowners multiple peril	52,887,120	54,432,587		27,716,885	39,147,492	36,450,461	9,498,762	440,455	177,091	544,591	6,257,090	669,770
5.1 Commercial multiple peril (non-liability portion)	2,113,126	2,173,227		1,067,160	2,502,569	3,160,530	958,845	21,474	43,950	41,714	310,425	32,114
5.2 Commercial multiple peril (liability portion)	794,442	811,631		397,928	308,898	409,206	1,520,006	109,560	193,066	552,636	88,260	9,927
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,137,179	1,192,160		549,819	509,526	483,621	69,726	1,598	1,010	1,681	152,447	15,999
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							414					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	830,363	874,391		393,631	57,796	53,241	2,063,764	60,372	351,691	723,170	43,751	11,259
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,255	5,228		3,045	365,668	1,211,292	2,813,439	514,269	2,098,706	2,077,778	926	84
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	18,529,385	19,342,622		4,248,980	18,853,100	15,752,198	21,215,877	1,156,824	673,373	4,232,856	2,253,225	356,956
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	421,481	420,331		190,876	263,723	1,616,335	2,385,502	16,384	260,662	374,014	42,923	6,753
21.1 Private passenger auto physical damage	30,075,688	31,135,595		6,957,141	8,260,472	8,501,371	368,275	80,140	86,131	51,047	3,645,870	578,507
21.2 Commercial auto physical damage	387,121	395,679		173,462	87,863	73,615	12,753	254	(292)	1,286	39,414	6,212
22. Aircraft (all perils)												
23. Fidelity	2,071	1,940		694		17	495			9	281	34
24. Surety												
26. Burglary and theft	3,105	3,673		1,790		31	904			5	533	50
27. Boiler and machinery	6,669	6,103		4,308							673	93
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	71,882	74,862		37,207							8,479	943
35. TOTALS (a)	108,841,284	112,437,702		42,724,606	71,373,249	68,761,644	40,949,767	2,401,330	3,886,773	8,603,342	13,082,495	1,709,321
DETAILS OF WRITE-INS												
3401. Identity theft	71,882	74,862		37,207							8,479	943
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	71,882	74,862		37,207							8,479	943

(a) Finance and service charges not included in Lines 1 to 35 $ 1,571,906

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Iowa During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(41)	(1)				1,608	(5,371)		26	36	(5)	
2.1 Allied lines	(52)	8			6,923	10,072	722	27	195	188	(6)	
2.2 Multiple peril crop												
2.3 Federal flood	266,475	240,698		167,664	263,717	296,792	48,075				40,554	3,071
3. Farmowners multiple peril												
4. Homeowners multiple peril	3,945,184	4,062,802		2,119,161	5,654,233	5,723,981	1,067,378	17,752	15,668	24,192	447,029	41,511
5.1 Commercial multiple peril (non-liability portion)	216,212	224,636		112,888	381,541	308,764	66,224	5,059	4,641	4,932	34,005	3,184
5.2 Commercial multiple peril (liability portion)	93,275	96,321		50,080	56,437	(8,614)	62,722	43,042	23,252	22,010	9,713	1,047
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	282,424	310,047		125,195	96,289	95,758	35,203	4,628	4,608	1,357	45,217	3,327
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	386,532	408,474		184,562	145,110	30,693	1,192,185	10,784	(22,244)	225,094	25,732	4,312
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(2,307)	1,052		(851)	374		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	3,961,411	4,101,467		943,075	2,768,158	2,201,292	3,227,850	160,216	131,196	508,291	454,898	35,220
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	38,361	56,222		31,446	1,036,156	(2,848,266)	33,122	112,836	(376,002)	3,538	4,251	641
21.1 Private passenger auto physical damage	6,601,685	6,779,250		1,562,052	3,001,351	2,901,448	90,764	5,251	(1,641)	6,854	760,271	59,221
21.2 Commercial auto physical damage	24,714	32,896		17,546	37,549	37,417	(559)		(1)	7	2,625	383
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft						1	1					
27. Boiler and machinery	1,461	2,235		796							169	27
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	4,261	4,975		2,092							472	44
35. TOTALS (a)	15,821,902	16,320,031		5,316,558	13,447,465	8,748,639	5,819,368	359,596	(221,153)	796,874	1,824,925	151,989
DETAILS OF WRITE-INS												
3401. Identity theft	4,261	4,975		2,092							472	44
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,261	4,975		2,092							472	44

(a) Finance and service charges not included in Lines 1 to 35 $ 193,372

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Kansas During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	859	856		179		(3,111)	8,980		56	597	206	12
2.1 Allied lines	2,002	1,998		432	26,158	24,849	7,294		171	306	476	29
2.2 Multiple peril crop												
2.3 Federal flood	298,181	291,900		172,398	7,346	7,346					44,105	3,616
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,710,850	10,315,232		5,042,082	11,839,685	11,228,286	1,369,651	63,600	(3,645)	46,145	1,101,175	106,310
5.1 Commercial multiple peril (non-liability portion)	552,513	596,150		264,141	683,353	693,868	135,375	5,739	4,183	6,339	80,794	7,343
5.2 Commercial multiple peril (liability portion)	202,352	216,414		96,792	12,206	(37,341)	138,584	21,626	10,519	53,020	22,020	2,325
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	307,163	326,093		138,133	99,758	81,326	15,156	267	(443)	453	41,914	3,774
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	361,437	386,762		174,686	34,028	844,167	1,674,870	22,355	14,882	107,148	18,061	4,382
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,424	2,485		1,357		(22,576)	199,907		(6,538)	50,884	526	35
19.1 Private passenger auto no-fault (personal injury protection)	1,179,242	1,229,509		277,146	713,783	749,004	(133,357)	14,200	19,700	72,146	137,661	11,816
19.2 Other private passenger auto liability	5,422,015	5,638,700		1,283,998	4,325,765	3,634,867	3,128,903	145,324	58,054	575,183	631,546	53,887
19.3 Commercial auto no-fault (personal injury protection)	23,759	25,173		9,959	15,737	19,258	6,797		149	1,891	3,403	378
19.4 Other commercial auto liability	342,677	367,730		145,229	322,195	1,167,660	1,322,654	15,913	129,089	174,887	47,415	5,627
21.1 Private passenger auto physical damage	10,981,412	11,341,660		2,610,370	5,058,563	5,004,067	128,144	5,211	(2,400)	10,209	1,276,194	109,371
21.2 Commercial auto physical damage	356,777	375,238		156,878	132,362	122,156	(5,689)	10	(280)	77	50,013	5,702
22. Aircraft (all perils)												
23. Fidelity	156	156		124		(4)	38			1	17	3
24. Surety												
26. Burglary and theft						(8)	69					
27. Boiler and machinery	3,566	3,789		1,306							309	45
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	13,697	14,198		6,936							1,561	158
35. TOTALS (a)	29,761,082	31,134,041		10,382,146	23,270,939	23,513,816	7,997,373	294,245	223,495	1,099,286	3,457,396	314,812
DETAILS OF WRITE-INS												
3401. Identity theft	13,697	14,198		6,936							1,561	158
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	13,697	14,198		6,936							1,561	158

(a) Finance and service charges not included in Lines 1 to 35 $ 399,752

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Kentucky During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,481	1,464		594		71	169		1	3	479	41
2.1 Allied lines	1,671	1,976		795		82	266		1	3	509	45
2.2 Multiple peril crop												
2.3 Federal flood	954,917	937,074		582,025	941,182	965,182	56,500				137,957	20,517
3. Farmowners multiple peril												
4. Homeowners multiple peril	20,805,950	21,610,012		10,840,725	11,040,053	9,046,352	2,512,967	110,909	(97,850)	142,871	2,485,604	469,882
5.1 Commercial multiple peril (non-liability portion)	2,006,379	2,184,244		1,075,362	1,138,136	937,142	310,727	17,121	7,603	15,644	297,283	52,017
5.2 Commercial multiple peril (liability portion)	730,493	784,981		391,496	88,667	39,119	439,541	19,407	(2,187)	151,902	78,722	14,471
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	626,909	653,156		285,889	178,680	181,536	17,340	2,073	2,121	886	85,298	15,491
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	745,909	763,958		388,555		(1,545)			(158)		90,166	16,762
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					39,493	379,442	880,182	264	4,610	26,852		
17.1 Other Liability - occurrence	679,013	713,243		328,966		16,330	1,054,923	13,028	15,332	122,983	34,696	16,405
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,532	6,891		3,158	2,983	(10,048)	54,567		(4,733)	16,462	1,564	151
19.1 Private passenger auto no-fault (personal injury protection)	6,966,962	7,110,680		1,641,072	3,891,428	5,489,433	157,101	127,087	352,310	852,879	840,887	185,963
19.2 Other private passenger auto liability	35,959,917	36,807,450		8,480,162	23,501,313	23,404,536	29,004,201	1,773,509	1,730,301	3,658,211	4,336,343	963,538
19.3 Commercial auto no-fault (personal injury protection)	25,841	25,588		13,079	26,464	27,049	81,155		(1,201)	9,078	2,943	688
19.4 Other commercial auto liability	472,847	460,693		243,929	183,649	156,752	169,622	16,938	10,891	16,088	54,075	12,514
21.1 Private passenger auto physical damage	29,158,965	29,684,683		6,931,145	12,452,385	12,451,092	386,556	78,457	72,310	53,977	3,513,356	778,972
21.2 Commercial auto physical damage	215,043	211,152		114,083	197,860	184,098	3,196		(695)	624	24,999	5,804
22. Aircraft (all perils)												
23. Fidelity	933	631		393		19	61			1	110	25
24. Surety												
26. Burglary and theft	226	226		121		35	112			1	60	6
27. Boiler and machinery	6,504	7,093		2,925							703	173
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	25,378	25,976		13,309							2,973	569
35. TOTALS (a)	99,391,871	101,991,169		31,337,779	53,682,292	53,266,676	35,129,187	2,158,793	2,088,655	5,068,466	11,988,727	2,554,033
DETAILS OF WRITE-INS												
3401. Identity theft	25,378	25,976		13,309							2,973	569
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	25,378	25,976		13,309							2,973	569

(a) Finance and service charges not included in Lines 1 to 35 $ 1,226,022

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Louisiana During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	68,544	68,537		34,228	3,690	9,033	30,430		43	463	14,469	2,885
2.1 Allied lines	102,075	110,322		49,266	17,271	(36,868)	66,235		(1,230)	1,059	20,822	4,312
2.2 Multiple peril crop												
2.3 Federal flood	49,887,051	49,206,721		29,210,995	9,658,217	11,034,706	5,232,442				7,751,275	1,879,475
3. Farmowners multiple peril												
4. Homeowners multiple peril	104,011,090	103,241,561		51,955,292	46,635,399	44,278,111	30,560,556	1,207,836	1,206,614	1,314,929	11,813,294	3,946,140
5.1 Commercial multiple peril (non-liability portion)	3,669,194	3,711,766		1,842,344	1,809,052	688,370	4,461,455	111,605	(3,629)	243,374	476,040	158,574
5.2 Commercial multiple peril (liability portion)	2,668,556	2,763,038		1,370,269	961,206	872,436	7,029,245	313,844	473,676	2,537,549	274,945	91,309
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,636,654	1,718,400		800,117	356,544	356,675	175,017	4,814	4,794	4,635	299,049	68,318
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							3,530					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					71,284	(23,404)	1,532,974	42,160	90,092	137,735		
17.1 Other Liability - occurrence	2,547,565	2,692,160		1,180,991	1,216,398	1,428,936	3,595,374	169,469	343,617	511,797	198,485	100,150
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	65,366	69,909		34,109	306,715	(2,278,177)	31,565,037	28,312	(608,016)	7,962,039	13,025	2,666
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	99,955,301	102,169,552		23,844,151	58,157,715	55,409,499	64,363,810	6,563,168	6,038,711	11,451,611	11,449,849	4,096,479
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,137,620	2,275,097		1,006,231	1,608,020	2,613,354	4,668,116	190,012	440,996	710,303	228,192	84,111
21.1 Private passenger auto physical damage	80,639,066	81,910,428		19,269,163	30,819,626	31,174,016	2,132,166	173,783	203,978	228,556	9,231,797	3,309,210
21.2 Commercial auto physical damage	522,648	563,690		247,525	206,614	89,763	113,366		(4,478)	9,074	56,514	20,583
22. Aircraft (all perils)												
23. Fidelity	6,472	6,900		2,954		22,970	24,820		417	451	1,066	227
24. Surety	260	260		163								
26. Burglary and theft	10,108	10,579		5,154		224	3,600		1	21	1,317	374
27. Boiler and machinery	31,832	32,978		16,869							3,071	1,268
28. Credit												
30. Warranty					42	42						
34. Aggregate write-ins for other lines of business	46,603	47,696		23,450							5,221	1,758
35. TOTALS (a)	348,006,005	350,599,595		130,893,269	151,827,793	145,639,684	155,558,173	8,805,003	8,185,585	25,113,594	41,838,431	13,767,839
DETAILS OF WRITE-INS												
3401. Identity theft	46,603	47,696		23,450							5,221	1,758
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	46,603	47,696		23,450							5,221	1,758

(a) Finance and service charges not included in Lines 1 to 35 $ 3,342,349

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Maine During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	193,449	199,207		106,111	11,155	(5,663)	(1,115)		(25)	875	28,132	3,751
2.1 Allied lines	66,514	71,487		36,591	44,727	55,515	10,552	295	1,099	875	9,498	1,267
2.2 Multiple peril crop												
2.3 Federal flood	1,275,218	1,170,089		794,292	66,571	42,571					193,156	28,746
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,561,201	9,758,293		5,198,019	6,310,438	4,719,807	1,594,827	57,817	(70,350)	127,788	1,236,395	205,965
5.1 Commercial multiple peril (non-liability portion)	554,694	578,236		293,884	120,964	112,408	40,349	4,029	4,239	3,263	83,134	11,441
5.2 Commercial multiple peril (liability portion)	153,329	157,866		81,305	7,950	472,351	570,588	7,614	131,370	158,325	17,755	2,630
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	538,717	556,882		257,270	170,461	212,566	75,022	3,918	5,155	2,301	77,414	11,065
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					580	20,384	19,805	8	735	727		
17.1 Other Liability - occurrence	428,632	454,430		211,786	1,327	(134,668)	1,472,274	3,480	25,840	298,163	33,408	8,590
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	870	871		277		(2,363)	3,940		(897)	1,402	186	23
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	6,261,954	6,588,292		1,420,479	5,534,041	3,631,890	5,661,284	215,646	(84,454)	767,345	821,852	129,319
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	66,054	68,951		33,568	44,070	(33,941)	10,884	10,789	5,407	788	7,779	1,702
21.1 Private passenger auto physical damage	10,755,198	11,303,001		2,454,615	3,001,664	2,779,238	146,883	17,054	1,352	19,642	1,412,985	222,653
21.2 Commercial auto physical damage	35,413	36,152		17,335	23,170	23,491	343		86	136	3,945	888
22. Aircraft (all perils)												
23. Fidelity						2	2					
24. Surety												
26. Burglary and theft						3	3					
27. Boiler and machinery	1,301	1,253		403							146	37
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	17,542	18,280		9,592							2,175	363
35. TOTALS (a)	29,910,085	30,963,292		10,915,527	15,337,118	11,893,590	9,605,642	320,650	19,558	1,381,631	3,927,962	628,439
DETAILS OF WRITE-INS												
3401. Identity theft	17,542	18,280		9,592							2,175	363
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	17,542	18,280		9,592							2,175	363

(a) Finance and service charges not included in Lines 1 to 35 $ 505,789

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Maryland During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	250	1,383		73		(5,697)	5,624		(78)	597	213	9
2.1 Allied lines	6,318	8,405		3,302	3,209	(1,110)	1,281	31	(69)	119	902	149
2.2 Multiple peril crop												
2.3 Federal flood	3,214,574	3,097,834		1,970,907	607,801	752,151	167,350				458,842	64,327
3. Farmowners multiple peril												
4. Homeowners multiple peril	132,820,628	135,295,753		69,696,067	107,872,447	112,177,234	72,214,234	2,963,681	2,532,796	9,831,925	14,703,351	2,634,353
5.1 Commercial multiple peril (non-liability portion)	4,672,106	4,857,897		2,309,918	2,849,336	3,116,593	1,321,268	59,735	64,188	53,654	714,774	107,100
5.2 Commercial multiple peril (liability portion)	1,560,317	1,648,573		759,286	1,271,626	(326,658)	8,970,584	476,890	(399,711)	2,514,316	181,432	29,496
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,060,043	4,165,292		2,025,384	1,928,876	1,993,822	370,691	26,018	29,215	8,915	527,046	87,002
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					82,245	266,654	864,943	1,937	8,040	23,969		
17.1 Other Liability - occurrence	4,030,434	4,157,814		1,950,776	18,880,882	56,768,426	158,892,328	7,998,042	17,100,133	25,814,920	208,454	81,817
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	7,820	8,093		4,465		(123,899)	1,490,953		(32,038)	396,275	1,598	195
19.1 Private passenger auto no-fault (personal injury protection)	10,523,635	10,834,405		2,514,306	6,411,052	4,588,272	3,705,740	151,119	4,515	1,234,833	1,194,936	211,478
19.2 Other private passenger auto liability	94,911,080	97,462,817		22,703,643	65,128,157	59,588,967	63,497,842	3,058,022	2,295,683	12,298,908	10,773,065	1,934,454
19.3 Commercial auto no-fault (personal injury protection)	47,499	53,988		24,022	28,551	160,686	298,241	758	13,496	26,874	4,950	1,027
19.4 Other commercial auto liability	1,776,229	1,933,671		927,191	842,199	217,678	2,473,606	60,122	23,909	387,359	183,478	38,035
21.1 Private passenger auto physical damage	105,656,395	107,269,752		25,674,370	42,467,459	42,805,883	504,100	145,790	138,349	232,684	11,956,520	2,113,983
21.2 Commercial auto physical damage	554,161	611,923		285,856	266,994	218,487	(19,801)	4,644	2,619	1,179	57,852	11,944
22. Aircraft (all perils)												
23. Fidelity	659	701		382		(35)	243		(1)	4	57	12
24. Surety												
26. Burglary and theft	1,419	1,600		617		(64)	444			2	254	33
27. Boiler and machinery	28,450	29,781		13,326	15,817	15,817					2,882	616
28. Credit												
30. Warranty		99			65	65						
34. Aggregate write-ins for other lines of business	283,868	291,959		145,103	4,000	1,775	203		(1)		31,464	5,790
35. TOTALS (a)	364,155,885	371,731,739		131,008,993	248,660,716	282,215,045	314,759,872	14,946,787	21,781,045	52,826,534	41,002,070	7,321,819
DETAILS OF WRITE-INS												
3401. Identity theft	283,868	291,959		145,103	4,000	1,775	203		(1)		31,464	5,790
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	283,868	291,959		145,103	4,000	1,775	203		(1)		31,464	5,790

(a) Finance and service charges not included in Lines 1 to 35 $ 3,431,876

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Massachusetts During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	(55)	275				3	3		1	1		
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					2,946	74,785	171,321	84	5,971	9,747		
17.1 Other Liability - occurrence						65,424	2,065,342	19,135	56,248	542,865		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(1,534,521)	19,814,664	111,402	(603,221)	5,071,697		
19.1 Private passenger auto no-fault (personal injury protection)	931,256	629,314		533,716	774,658	1,075,804	803,789	(16,208)	54,109	134,787	36,787	21,299
19.2 Other private passenger auto liability	9,513,141	6,380,351		5,427,139	2,357,123	4,612,593	3,521,672	11,096	210,189	274,626	375,191	217,986
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage	6,551,147	4,352,117		3,705,564	4,172,353	4,441,859	688,753	44,694	74,369	54,886	259,039	149,740
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	1,651	1,451		752							68	38
35. TOTALS (a)	16,997,140	11,363,509		9,667,171	7,307,080	8,735,947	27,065,543	170,203	(202,334)	6,088,609	671,086	389,064
DETAILS OF WRITE-INS												
3401. Identity theft	1,651	1,451		752							68	38
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,651	1,451		752							68	38

(a) Finance and service charges not included in Lines 1 to 35 $ 312,313

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Michigan During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(427)	(427)		11	21,000	(31,666)	19,425	16,575	15,072	3,281	(61)	
2.1 Allied lines	1,182	1,213		640	48,838	53,876	12,809		1,365	2,791	151	14
2.2 Multiple peril crop												
2.3 Federal flood	1,247,809	1,237,324		763,177	173,975	213,004	39,029				189,098	10,283
3. Farmowners multiple peril												
4. Homeowners multiple peril	53,514,705	56,327,986		27,995,384	27,516,127	22,613,669	9,722,076	694,117	418,312	911,292	6,173,838	357,260
5.1 Commercial multiple peril (non-liability portion)	2,857,925	2,988,613		1,480,537	1,797,601	1,604,901	504,694	49,654	34,220	21,564	396,713	29,855
5.2 Commercial multiple peril (liability portion)	1,082,538	1,130,524		563,157	41,331	(8,307)	738,701	27,634	19,187	259,662	111,227	9,229
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,041,612	2,157,730		980,326	636,777	587,126	217,932	4,957	3,053	6,125	268,415	18,872
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					94,421	240,738	1,821,334	865	1,610	32,298		
17.1 Other Liability - occurrence	1,181,091	1,248,440		569,984	254,807	199,047	6,601,836	65,018	16,609	1,622,525	70,522	10,699
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,224	2,015		1,503	10,460	(179,238)	8,148,958	104,393	2,007,152	4,957,701	204	21
19.1 Private passenger auto no-fault (personal injury protection)	25,152,662	25,803,192		6,126,389	89,762,040	294,794,351	1,254,961,502	4,098,184	48,971,994	195,277,798	2,957,979	913,970
19.2 Other private passenger auto liability	11,133,556	11,558,023		2,627,476	7,856,447	7,694,894	10,838,030	1,409,680	1,146,660	2,556,614	1,315,540	405,582
19.3 Commercial auto no-fault (personal injury protection)	650,753	575,919		339,887	372,011	1,566,621	1,530,001	31,457	202,853	216,761	64,688	17,448
19.4 Other commercial auto liability	808,880	737,897		426,142	697,021	473,195	852,702	26,748	(10,167)	101,501	80,628	22,111
21.1 Private passenger auto physical damage	47,672,242	49,172,317		11,276,625	16,842,481	16,468,366	1,372,175	38,909	25,424	79,211	5,613,203	1,724,662
21.2 Commercial auto physical damage	981,756	900,718		530,772	602,321	588,416	11,644	323	(66)	2,031	95,385	25,805
22. Aircraft (all perils)												
23. Fidelity	1,034	1,420		758		(11)	222			4	124	13
24. Surety		5										
26. Burglary and theft	1,331	1,407		418		(20)	405			2	171	16
27. Boiler and machinery	11,941	11,430		4,565	(4,918)	(4,918)					1,418	144
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	60,785	62,402		31,345							6,968	411
35. TOTALS (a)	148,403,599	153,918,147		53,719,097	146,722,739	346,874,045	1,297,393,476	6,568,514	52,853,278	206,051,160	17,346,211	3,546,394
DETAILS OF WRITE-INS												
3401. Identity theft	60,785	62,402		31,345							6,968	411
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	60,785	62,402		31,345							6,968	411

(a) Finance and service charges not included in Lines 1 to 35 $ 1,809,047

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Minnesota During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,814	2,818		352		1,136	1,958		86	117	304	73
2.1 Allied lines	1,620	1,609		678		253	662		22	27	205	41
2.2 Multiple peril crop												
2.3 Federal flood	402,303	356,036		214,682	238,117	169,617					61,395	8,174
3. Farmowners multiple peril												
4. Homeowners multiple peril	21,682,966	22,158,059		11,711,232	16,588,489	15,224,959	4,709,681	262,176	207,134	430,013	2,461,566	402,165
5.1 Commercial multiple peril (non-liability portion)	1,122,831	1,217,423		559,986	833,897	837,461	220,376	10,017	6,629	12,125	172,632	25,909
5.2 Commercial multiple peril (liability portion)	401,729	429,448		197,187	9,679	(58,803)	218,175		(26,248)	74,702	47,050	8,150
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	917,940	1,010,252		441,984	319,876	317,206	71,426	5,253	4,741	1,749	130,914	19,443
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					26,374	(498,102)	3,771,911	16,441	10,063	76,311		
17.1 Other Liability - occurrence	1,228,007	1,318,610		595,162	568,473	(10,088)	3,032,467	61,040	41,253	595,712	75,222	24,673
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,661	1,665		691	113,151	(307,379)	11,149,356	867,012	(78,090)	9,102,220	324	40
19.1 Private passenger auto no-fault (personal injury protection)	4,603,498	4,850,428		1,070,971	2,637,413	2,260,770	1,396,004	227,126	172,161	778,798	531,961	88,835
19.2 Other private passenger auto liability	8,597,503	9,045,515		2,009,894	6,159,295	1,818,537	8,893,573	403,320	(148,228)	1,522,342	991,979	165,072
19.3 Commercial auto no-fault (personal injury protection)	23,546	22,958		12,076	18,576	27,175	11,637	500	1,634	1,677	2,563	566
19.4 Other commercial auto liability	268,216	265,167		139,920	101,032	(23,192)	270,324	48	(13,609)	24,916	28,367	6,289
21.1 Private passenger auto physical damage	12,599,853	13,162,052		2,978,145	4,393,870	4,290,978	210,752	24,685	15,181	24,033	1,452,409	242,855
21.2 Commercial auto physical damage	142,041	141,751		71,767	90,870	77,211	(6,797)		(525)	226	15,185	3,351
22. Aircraft (all perils)												
23. Fidelity	356	356		143			44			1	39	9
24. Surety												
26. Burglary and theft	134	129		83	791	791	80				24	3
27. Boiler and machinery	1,177	1,080		413							128	31
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	36,864	39,095		19,332							4,187	714
35. TOTALS (a)	52,035,059	54,024,449		20,024,698	32,099,903	24,128,532	33,951,631	1,877,618	192,205	12,644,967	5,976,452	996,394
DETAILS OF WRITE-INS												
3401. Identity theft	36,864	39,095		19,332							4,187	714
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	36,864	39,095		19,332							4,187	714

(a) Finance and service charges not included in Lines 1 to 35 $ 537,393

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Mississippi During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,927	2,836		1,795		93	450		1	7	824	94
2.1 Allied lines	3,991	3,822		2,370		169	4,856		(8)	81	1,041	131
2.2 Multiple peril crop												
2.3 Federal flood	3,781,929	3,837,434		2,137,569	2,713,700	2,496,705	212,050				541,184	96,437
3. Farmowners multiple peril												
4. Homeowners multiple peril	24,307,337	25,418,908		12,349,164	12,727,381	6,665,901	8,316,747	191,424	337,930	400,953	2,706,043	623,497
5.1 Commercial multiple peril (non-liability portion)	2,013,784	2,093,092		986,945	1,072,453	1,066,246	1,105,538	9,592	(7,083)	66,822	269,411	64,889
5.2 Commercial multiple peril (liability portion)	856,442	886,636		410,788	743,448	847,607	852,039	18,524	31,763	284,983	91,728	23,701
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	556,717	603,140		264,024	255,613	257,532	84,666	1,356	1,066	2,249	73,079	16,563
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	494,541	525,550		243,823	6,000	12,103	664,083	17,604	18,800	64,982	24,797	14,949
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	8,995	9,588		4,516	485,031	(920,943)	16,013,087	285,934	(278,279)	5,719,523	1,766	346
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	31,227,450	31,828,672		7,450,257	20,451,905	20,828,135	23,650,541	1,075,349	1,125,723	2,972,119	3,321,034	830,057
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	380,973	406,064		150,796	186,059	627,573	651,235	29,007	108,137	102,195	41,884	12,897
21.1 Private passenger auto physical damage	33,949,543	34,316,114		8,193,422	15,820,826	15,511,272	774,745	77,131	82,700	65,343	3,606,664	905,329
21.2 Commercial auto physical damage	144,276	157,499		67,239	96,830	85,109	4,972		(476)	603	15,584	4,770
22. Aircraft (all perils)												
23. Fidelity	418	383		264		10	117			2	41	14
24. Surety												
26. Burglary and theft	905	809		434		17	213			1	87	30
27. Boiler and machinery	9,816	10,489		4,142							1,006	343
28. Credit												
30. Warranty		62										
34. Aggregate write-ins for other lines of business	14,082	14,691		6,802							1,603	392
35. TOTALS (a)	97,754,127	100,115,792		32,274,352	54,559,245	47,477,528	52,335,340	1,705,920	1,420,273	9,679,862	10,697,777	2,594,439
DETAILS OF WRITE-INS												
3401. Identity theft	14,082	14,691		6,802							1,603	392
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	14,082	14,691		6,802							1,603	392

(a) Finance and service charges not included in Lines 1 to 35 $ 1,244,882

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

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ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Missouri During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	490	533		255		1,166	1,149		84	116	55	3
2.1 Allied lines	1,279	1,381		603		(1,133)	825		12	48	186	32
2.2 Multiple peril crop												
2.3 Federal flood	574,747	576,621		331,583	413,060	543,609	130,549				76,847	16
3. Farmowners multiple peril												
4. Homeowners multiple peril	15,192,405	15,624,994		7,963,354	17,324,895	16,689,095	3,228,184	189,864	132,183	142,095	1,617,927	77,156
5.1 Commercial multiple peril (non-liability portion)	1,894,155	2,073,888		993,290	3,450,840	3,604,966	681,346	11,020	17,019	29,722	241,355	(565)
5.2 Commercial multiple peril (liability portion)	653,879	714,871		335,577	359,862	(129,485)	815,098	39,497	(128,400)	254,034	60,968	589
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	430,184	453,218		209,501	98,976	96,841	27,719		(69)	745	51,480	(1,050)
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					(179)	(179)						
17.1 Other Liability - occurrence	468,919	512,715		233,493		1,202,601	2,307,561	126,069	93,983	290,838	21,366	22,111
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,516	1,456		1,036		(203,812)	2,310,929	67,498	1,945	654,152	275	68
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	11,570,581	12,063,678		2,654,791	3,055,504	1,045,600	7,776,252	2,238,985	1,799,270	1,918,213	1,278,759	94,126
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	501,208	563,350		235,992	440,805	42,702	140,308	17,116	(31,886)	19,711	55,564	3,896
21.1 Private passenger auto physical damage	15,116,581	15,627,031		3,520,235	5,361,657	5,513,718	264,120	10,733	16,168	26,540	1,663,650	122,882
21.2 Commercial auto physical damage	306,192	347,325		138,613	73,393	52,579	(8,280)	110	(1,091)	102	34,338	2,510
22. Aircraft (all perils)												
23. Fidelity	100	100		46		(2)	32			1	11	1
24. Surety												
26. Burglary and theft	56	115		31		(4)	59				11	1
27. Boiler and machinery	5,713	6,450		2,267							620	31
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	11,844	12,260		6,260							1,283	64
35. TOTALS (a)	46,729,848	48,579,986		16,626,926	30,578,813	28,458,263	17,675,852	2,700,892	1,899,218	3,336,317	5,104,696	321,870
DETAILS OF WRITE-INS												
3401. Identity theft	11,844	12,260		6,260							1,283	64
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,844	12,260		6,260							1,283	64

(a) Finance and service charges not included in Lines 1 to 35 $ 575,578

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Montana During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	790	767		625		3,112	4,499		243	338	479	27
2.1 Allied lines	566	551		406	6,677	128	6,064		99	334	307	21
2.2 Multiple peril crop												
2.3 Federal flood	246,139	215,812		137,091	473,989	473,989					38,136	7,290
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,932,865	3,097,647		1,541,321	2,531,936	2,461,199	564,953	36,333	31,976	21,241	348,765	81,414
5.1 Commercial multiple peril (non-liability portion)	465,097	494,740		244,025	366,960	205,680	355,842	8,136	(4,607)	12,069	61,849	16,454
5.2 Commercial multiple peril (liability portion)	202,121	217,143		105,072	6,272	117,658	336,163	10,308	35,164	102,529	21,117	6,992
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	309,105	316,890		146,871	77,147	77,518	20,629	770	777	766	42,883	8,221
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					6,855	14,148	1,114,516	44	486	6,536		
17.1 Other Liability - occurrence	173,357	181,248		84,033	10,769	(33,734)	167,742	255	(19,990)	27,080	15,383	4,582
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,022	4,117		2,411		(336)	11,797		(228)	4,198	2,440	140
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	3,069,792	3,212,060		711,667	1,310,517	898,720	1,314,538	102,378	50,950	167,430	375,750	85,954
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	680,923	716,979		319,851	185,486	(256,084)	1,090,061	20,394	2,344	154,483	93,520	20,567
21.1 Private passenger auto physical damage	2,398,413	2,492,336		562,295	875,618	855,016	95,820	123	102	4,167	293,677	67,161
21.2 Commercial auto physical damage	539,126	535,523		252,156	184,708	80,536	13,228		(1,509)	1,045	72,284	15,721
22. Aircraft (all perils)												
23. Fidelity						(1)	12					
24. Surety												
26. Burglary and theft	118	118		54		(2)	22				36	6
27. Boiler and machinery	(240)	671		91							(19)	
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	1,718	1,869		987							197	47
35. TOTALS (a)	11,023,912	11,488,470		4,108,956	6,036,935	4,897,547	5,095,885	178,742	95,807	502,216	1,366,806	314,597
DETAILS OF WRITE-INS												
3401. Identity theft	1,718	1,869		987							197	47
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,718	1,869		987							197	47

(a) Finance and service charges not included in Lines 1 to 35 $ 137,072

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Nebraska During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(919)	3,959		46	261		
2.1 Allied lines	14	13		9	4,528	(384)	4,938		84	262	2	
2.2 Multiple peril crop												
2.3 Federal flood	313,589	286,573		188,465	22,089	131,236	109,147				46,085	3,519
3. Farmowners multiple peril												
4. Homeowners multiple peril	5,120,127	5,260,629		2,655,273	6,086,694	5,883,087	1,194,527	32,398	17,947	36,245	595,718	51,384
5.1 Commercial multiple peril (non-liability portion)	249,899	262,637		129,188	250,098	253,558	56,666	595	643	3,625	40,879	3,266
5.2 Commercial multiple peril (liability portion)	96,748	101,150		49,619	1,296	(14,314)	47,854		(5,535)	17,153	11,163	1,053
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	224,928	240,446		102,101	93,170	117,460	53,633		1,106	1,982	34,449	2,599
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					3,211	8,336	5,124	206	511	306		
17.1 Other Liability - occurrence	363,332	385,346		172,601		983,709	1,534,215	3,615	18,606	77,705	22,687	4,040
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	152	95		57		(1,259)	546		(463)	194	18	3
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	5,228,039	5,390,861		1,229,540	3,577,068	2,791,221	3,698,259	133,800	36,419	534,324	615,152	46,473
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	279,834	285,860		138,282	73,083	27,198	156,190	3,303	3,346	24,088	38,383	4,118
21.1 Private passenger auto physical damage	5,934,657	6,084,666		1,417,643	3,323,946	3,432,133	151,068	1,776	4,968	11,172	696,485	52,985
21.2 Commercial auto physical damage	188,153	193,902		100,507	178,119	185,481	4,890		341	446	24,667	2,556
22. Aircraft (all perils)												
23. Fidelity						1	1					
24. Surety												
26. Burglary and theft						2	2					
27. Boiler and machinery	370	565		484							43	6
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	5,025	5,089		2,532							597	52
35. TOTALS (a)	18,004,867	18,497,833		6,186,300	13,613,301	13,796,547	7,021,019	175,692	78,020	707,763	2,126,326	172,054
DETAILS OF WRITE-INS												
3401. Identity theft	5,025	5,089		2,532							597	52
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,025	5,089		2,532							597	52

(a) Finance and service charges not included in Lines 1 to 35 $ 169,884

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Nevada During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	902	626		587		35	1,027		37	143	331	42
2.1 Allied lines	2,469	2,378		902		662	391		22	34	684	111
2.2 Multiple peril crop												
2.3 Federal flood	795,286	817,055		462,017							113,291	27,946
3. Farmowners multiple peril												
4. Homeowners multiple peril	14,931,168	15,982,418		7,556,883	8,291,120	7,876,984	3,118,770	145,218	11,437	224,751	1,667,183	501,876
5.1 Commercial multiple peril (non-liability portion)	3,634,766	3,921,661		1,849,871	1,804,514	1,633,109	421,995	12,756	1,239	22,075	467,207	131,038
5.2 Commercial multiple peril (liability portion)	1,279,270	1,369,776		644,321	271,778	808,297	2,778,514	303,321	481,709	1,131,760	128,689	38,064
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	736,185	768,830		344,775	138,571	158,640	66,992	4,326	4,859	2,188	89,065	25,292
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	1,003,081	1,072,332		477,079	1,008,945	2,217,702	2,783,957	9,180	36,256	167,811	50,631	33,759
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,514	3,092		1,314	25,651	(146,106)	2,544,297	172,298	140,124	738,773	459	110
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	18,909,865	19,796,513		4,416,965	14,747,612	12,014,053	14,772,944	1,175,544	798,606	1,750,479	2,121,509	632,421
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	980,425	1,130,584		491,243	221,830	198,388	1,322,936	85,680	103,472	197,761	103,164	35,779
21.1 Private passenger auto physical damage	15,533,314	16,167,007		3,643,932	4,121,998	4,222,894	104,499	51,409	48,920	34,980	1,742,509	520,301
21.2 Commercial auto physical damage	359,335	401,934		168,493	132,694	133,431	(1,853)		181	1,233	39,008	13,514
22. Aircraft (all perils)												
23. Fidelity	255	201		217		5	20				31	11
24. Surety						839	3,097		(168)	52		
26. Burglary and theft	150	31		119		9	36				18	6
27. Boiler and machinery	6,080	8,394		3,220							694	246
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	23,992	25,664		11,743							2,722	824
35. TOTALS (a)	58,199,057	61,468,496		20,073,681	30,764,713	29,118,942	27,917,623	1,959,733	1,626,694	4,272,042	6,527,195	1,961,340
DETAILS OF WRITE-INS												
3401. Identity theft	23,992	25,664		11,743							2,722	824
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	23,992	25,664		11,743							2,722	824

(a) Finance and service charges not included in Lines 1 to 35 $ 626,289

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New Hampshire During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(166)	23		(4)	16		
2.1 Allied lines		12				(303)	433		11	29		
2.2 Multiple peril crop												
2.3 Federal flood	447,985	420,431		264,296	73,008	93,008	20,000				64,508	6,549
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,351,239	9,797,296		4,899,435	4,550,051	4,093,243	1,387,264	45,056	12,061	96,613	1,031,725	132,071
5.1 Commercial multiple peril (non-liability portion)	356,940	369,743		185,969	54,952	38,501	43,044	72	(981)	1,881	54,902	7,733
5.2 Commercial multiple peril (liability portion)	128,199	127,258		67,873	20,540	71,747	142,439	4,058	16,595	43,940	14,954	3,269
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	779,507	791,466		368,763	320,439	343,622	66,324	3,365	4,230	2,685	113,985	11,832
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					24,048	(16,091)	211,363	402	1,033	5,470		
17.1 Other Liability - occurrence	734,337	766,007		353,846	78,516	(104,363)	782,660	143,654	30,324	64,600	43,663	9,931
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability		26				122,197	125,076	24,765	198,710	280,335		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	7,843,228	8,198,696		1,792,498	5,189,243	3,750,090	6,515,949	180,399	(29,754)	810,641	874,009	105,498
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	158,444	160,319		85,515	49,326	(347,920)	583,695	5,217	(25,173)	72,991	15,532	2,729
21.1 Private passenger auto physical damage	11,335,251	11,747,067		2,615,512	3,929,843	4,048,676	213,108	27,723	34,156	35,824	1,258,475	152,441
21.2 Commercial auto physical damage	80,426	83,030		42,880	37,120	25,101	(536)		(618)	274	7,560	1,331
22. Aircraft (all perils)												
23. Fidelity						(3)	6					
24. Surety												
26. Burglary and theft		13				(6)	10					
27. Boiler and machinery	2,582	1,647		1,801							293	130
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	33,844	35,922		16,673							3,781	486
35. TOTALS (a)	31,251,983	32,498,932		10,695,060	14,327,085	12,117,334	10,090,859	434,711	240,590	1,415,298	3,483,386	434,000
DETAILS OF WRITE-INS												
3401. Identity theft	33,844	35,922		16,673							3,781	486
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	33,844	35,922		16,673							3,781	486

(a) Finance and service charges not included in Lines 1 to 35 $ 471,540

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

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New Jersey During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril					1,533,638	5,411,996	8,238,326	110,111	1,654,447	2,005,834		
5.1 Commercial multiple peril (non-liability portion)					121,378	123,021	12,594	56,022	56,937	3,308		
5.2 Commercial multiple peril (liability portion)					60	536,810	1,227,582	710	(15,209)	146,528		
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					95,750	(182,092)	1,451,327	6,185	5,040	59,905		
17.1 Other Liability - occurrence					1,578,172	696,449	18,503,479	163,963	548,075	5,712,701		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					8,321,847	543,360	49,405,537	3,809,425	(1,411,985)	36,654,902		
19.1 Private passenger auto no-fault (personal injury protection)					21,932,094	61,041,091	136,905,301	706,427	5,367,905	19,697,494		
19.2 Other private passenger auto liability					16,014	2,315,302	2,869,740	79,818	64,686	35,801		
19.3 Commercial auto no-fault (personal injury protection)					13,750	1,472	19,863	1,236	(352)	2,862		
19.4 Other commercial auto liability						46,694	149,110		4,621	16,604		
21.1 Private passenger auto physical damage					(39,448)	(51,048)	67,689	(708)	841	6,208		
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												13,807
35. TOTALS (a)					33,573,255	70,483,055	218,850,546	4,933,190	6,275,005	64,342,145		13,807
DETAILS OF WRITE-INS												
3401. Miscellaneous taxes unassigned												13,807
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												13,807

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New Mexico During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	3,562	3,582		1,660	(9,997)	(7,836)	(3,357)		79	117	527	119
2.1 Allied lines	3,616	3,436		1,682	17,299	14,620	17,563	42	691	1,012	745	117
2.2 Multiple peril crop												
2.3 Federal flood	1,729,173	1,720,789		1,043,840		5,000	5,000				249,908	51,979
3. Farmowners multiple peril												
4. Homeowners multiple peril	17,042,644	17,860,965		8,550,066	12,822,595	13,286,884	4,088,132	73,333	92,879	332,257	1,971,425	496,992
5.1 Commercial multiple peril (non-liability portion)	2,532,252	2,626,819		1,220,097	1,639,433	1,828,531	464,137	8,940	9,581	27,290	341,804	77,018
5.2 Commercial multiple peril (liability portion)	901,648	935,243		433,076	107,279	404,776	1,020,704	53,116	59,027	336,177	91,226	22,242
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	355,692	369,582		166,889	144,426	153,206	34,917	7,204	7,423	999	46,083	10,370
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	590,652	615,028		290,472	55,998	26,789	1,216,261	58,183	13,432	52,881	27,208	16,833
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,893	6,161		3,370	(25,000)	(93,506)	685,782	998	(18,808)	173,575	1,323	182
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	13,871,929	14,359,693		3,235,660	9,425,514	19,721,856	22,670,514	345,915	467,752	2,084,162	1,599,594	406,460
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	904,592	877,735		457,516	1,316,895	(2,339,771)	834,237	7,581	(281,916)	105,269	100,845	29,199
21.1 Private passenger auto physical damage	15,466,232	15,925,063		3,634,648	4,529,096	4,514,835	247,603	19,914	22,016	32,080	1,779,657	446,279
21.2 Commercial auto physical damage	389,549	416,980		187,586	82,037	77,409	7,203		108	1,576	43,965	12,820
22. Aircraft (all perils)												
23. Fidelity	111	111		32		3	41			1	12	4
24. Surety												
26. Burglary and theft	153	153		48		6	76				23	5
27. Boiler and machinery	9,164	8,701		4,866							961	297
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	19,852	20,577		10,228							2,311	581
35. TOTALS (a)	53,826,714	55,750,618		19,241,736	30,105,575	37,592,802	31,288,812	575,226	372,264	3,147,397	6,257,618	1,571,495
DETAILS OF WRITE-INS												
3401. Identity theft	19,852	20,577		10,228							2,311	581
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	19,852	20,577		10,228							2,311	581

(a) Finance and service charges not included in Lines 1 to 35 $ 578,827

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New York During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	312,209	602,619		114,054	396,594	201,696	156,090	11,303	6,481	11,451	59,294	7,489
2.1 Allied lines	140,232	277,038		51,014	100,789	83,748	37,810	7,083	7,969	2,275	26,750	3,363
2.2 Multiple peril crop												
2.3 Federal flood	24,430,550	23,944,862		15,395,955	67,848,675	79,736,933	12,109,880				3,529,855	507,720
3. Farmowners multiple peril												
4. Homeowners multiple peril	375,429,207	365,539,988		196,307,411	226,348,545	233,994,815	208,502,227	5,780,979	3,476,106	36,326,392	41,378,844	10,621,302
5.1 Commercial multiple peril (non-liability portion)	20,471,487	20,777,003		10,375,301	9,202,270	9,150,509	6,322,418	330,066	345,708	369,818	3,637,459	470,064
5.2 Commercial multiple peril (liability portion)	5,796,650	5,871,803		2,964,032	10,393,247	14,334,398	67,158,694	1,210,784	(1,998,089)	15,121,685	771,846	104,022
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	8,061,824	8,397,799		4,033,952	1,934,289	1,900,719	503,319	34,830	35,479	11,676	1,006,465	173,022
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					701,892	1,416,629	11,980,488	18,293	110,634	280,886		
17.1 Other Liability - occurrence	25,914,215	27,231,503		12,519,520	5,135,356	12,482,801	99,666,194	327,909	1,619,768	9,407,225	1,290,379	532,082
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	21,198	21,921		9,067	4,275,448	(3,719,039)	169,262,485	3,492,146	(1,742,730)	23,050,293	8,123	531
19.1 Private passenger auto no-fault (personal injury protection)	249,598,046	249,981,273		65,500,163	136,384,203	180,679,168	310,166,998	19,729,786	30,506,183	44,836,333	28,106,808	7,050,759
19.2 Other private passenger auto liability	499,952,438	508,120,334		128,135,789	332,371,791	267,295,685	582,169,899	33,963,792	28,838,440	114,400,298	56,240,698	14,040,266
19.3 Commercial auto no-fault (personal injury protection)	5,510,184	5,578,005		2,660,632	10,768,681	16,482,918	12,403,949	1,262,353	1,969,909	1,519,157	554,057	238,929
19.4 Other commercial auto liability	41,515,151	47,751,058		20,318,380	28,676,909	33,203,012	91,561,979	2,121,973	3,556,058	7,557,106	4,176,240	1,794,103
21.1 Private passenger auto physical damage	342,834,785	348,681,536		83,441,967	227,675,055	227,157,210	(6,046,208)	1,979,970	1,952,657	1,182,703	38,594,519	9,589,460
21.2 Commercial auto physical damage	7,065,573	8,186,773		3,558,361	4,442,189	4,067,537	(1,832)	154,117	134,273	10,750	710,896	301,483
22. Aircraft (all perils)												
23. Fidelity	1,879	1,877		654		(27)	219			4	202	48
24. Surety												
26. Burglary and theft	180	189		99		(50)	400			2	37	5
27. Boiler and machinery	28,211	28,708		14,562							2,785	647
28. Credit												
30. Warranty		170			336	336						
34. Aggregate write-ins for other lines of business	493,964	509,863		233,413							54,889	13,549
35. TOTALS (a)	1,607,577,983	1,621,504,321		545,634,325	1,066,656,268	1,078,468,999	1,565,955,010	70,425,385	68,818,845	254,088,055	180,150,145	45,448,845
DETAILS OF WRITE-INS												
3401. Identity theft	493,964	509,863		233,413							54,889	13,549
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	493,964	509,863		233,413							54,889	13,549

(a) Finance and service charges not included in Lines 1 to 35 $ 17,204,326

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of North Carolina During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	15,971	15,791		6,518	16,715	24,593	4,824	5,983	6,466	723	2,217	412
2.1 Allied lines	13,023	12,887		5,767	57,572	165,414	108,627		1,940	2,026	1,804	333
2.2 Multiple peril crop												
2.3 Federal flood	3,243,385	3,157,604		1,969,382	4,460,091	5,150,839	739,748				467,085	77,236
3. Farmowners multiple peril												
4. Homeowners multiple peril	71,995,168	79,662,340		35,474,825	103,447,510	106,523,768	20,830,482	607,430	505,507	801,609	7,936,726	1,594,574
5.1 Commercial multiple peril (non-liability portion)	6,493,927	7,184,902		3,075,508	11,418,350	14,406,913	4,743,642	54,012	161,034	192,724	876,004	174,126
5.2 Commercial multiple peril (liability portion)	2,530,392	2,702,856		1,227,030	441,965	640,972	2,227,110	28,342	81,743	748,201	264,480	55,895
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,671,278	2,847,929		1,246,220	2,088,792	2,546,193	636,714	26,730	43,912	21,919	345,379	68,140
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							476					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					208,367	(364,260)	1,199,740	21,019	23,144	19,368		
17.1 Other Liability - occurrence	2,619,979	2,766,645		1,274,021	125,399	29,689	3,653,470	42,504	56,085	353,365	130,435	62,155
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	42,974	43,399		20,516		(51,969)	1,192,285	42,131	75,766	387,085	5,247	1,019
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	71,885,241	73,829,167		16,834,479	41,192,676	32,747,609	36,633,974	1,474,416	475,232	4,467,251	8,185,800	1,674,680
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	5,249,872	5,467,679		2,739,170	3,058,669	6,688,251	13,507,806	154,822	806,613	2,087,833	542,199	142,867
21.1 Private passenger auto physical damage	52,166,699	53,047,456		12,305,791	32,048,218	32,287,613	2,478,046	61,632	57,954	171,018	5,932,654	1,190,454
21.2 Commercial auto physical damage	774,315	772,040		413,725	510,084	502,660	36,248	40	(265)	2,704	80,382	20,178
22. Aircraft (all perils)												
23. Fidelity	3,256	3,444		1,429		(37)	1,686		(1)	31	375	87
24. Surety												
26. Burglary and theft	13,615	14,158		6,745	723	656	3,077			18	1,528	354
27. Boiler and machinery	68,614	68,264		29,832	34,028	30,520			(2)		7,544	1,823
28. Credit												
30. Warranty					100	100						
34. Aggregate write-ins for other lines of business	146,583	157,373		74,162							15,963	3,237
35. TOTALS (a)	219,934,291	231,753,934		76,705,121	199,109,260	201,329,523	87,997,955	2,519,060	2,295,127	9,255,874	24,795,822	5,067,571
DETAILS OF WRITE-INS												
3401. Identity theft	146,583	157,373		74,162							15,963	3,237
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	146,583	157,373		74,162							15,963	3,237

(a) Finance and service charges not included in Lines 1 to 35 $ 3,413,573

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of North Dakota During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire		96				1,317	2,149		105	141		
2.1 Allied lines	31	140		17		(1,289)	542		(7)	24	2	1
2.2 Multiple peril crop												
2.3 Federal flood	227,918	177,754		126,956	4,470,576	4,631,783	161,207				35,015	4,402
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,752,490	1,791,206		947,793	809,245	778,606	234,895	2,566	1,928	7,285	201,127	33,769
5.1 Commercial multiple peril (non-liability portion)	54,479	57,686		29,590	35,825	32,785	18,143		(364)	732	8,179	1,122
5.2 Commercial multiple peril (liability portion)	27,497	28,449		14,450		(13,767)	29,442		(5,138)	10,844	3,255	508
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	212,722	215,743		102,936	129,234	135,211	24,437		294	972	30,450	3,885
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							38,301					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	79,592	82,455		38,386	14,000	6,849	47,569		(630)	3,184	7,999	1,400
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,741	1,742		1,133		(2,365)	4,805		(905)	1,710	64	26
19.1 Private passenger auto no-fault (personal injury protection)	426,364	421,269		116,172	544,219	317,515	117,559	10,649	(4,086)	85,992	44,315	8,123
19.2 Other private passenger auto liability	2,458,943	2,315,020		652,634	1,674,238	2,191,780	1,695,351	131,257	213,965	278,145	256,677	46,904
19.3 Commercial auto no-fault (personal injury protection)	6,484	6,389		3,711		1,158	944		100	264	569	140
19.4 Other commercial auto liability	59,755	60,157		33,493	1,112	(26,891)	121,339		(5,883)	15,567	9,980	1,257
21.1 Private passenger auto physical damage	3,804,447	3,691,465		1,024,641	1,881,359	1,902,927	183,106	1,554	4,258	10,370	395,746	72,181
21.2 Commercial auto physical damage	45,671	48,559		24,176	13,150	15,434	795		167	174	4,107	1,008
22. Aircraft (all perils)												
23. Fidelity							4					
24. Surety												
26. Burglary and theft	50	50		35			8				3	1
27. Boiler and machinery	194	154		40							11	5
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	9,158,378	8,898,336		3,116,162	9,572,957	9,971,055	2,680,597	146,026	203,803	415,404	997,499	174,731
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 105,905

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Ohio During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,226	1,409		455	40,993	(15,503)	36,244	12,418	11,139	4,434	171	23
2.1 Allied lines	3,660	3,840		1,547	12,971	(49,609)	11,090	319	(123)	1,618	542	68
2.2 Multiple peril crop												
2.3 Federal flood	2,112,345	2,045,223		1,310,234	1,231,633	1,254,248	23,115				316,633	32,351
3. Farmowners multiple peril												
4. Homeowners multiple peril	57,870,845	58,441,187		30,141,349	66,535,748	66,256,454	14,327,094	721,069	482,034	776,009	6,852,806	842,088
5.1 Commercial multiple peril (non-liability portion)	4,162,057	4,337,716		2,086,773	5,608,223	5,372,337	1,623,074	59,603	35,201	65,119	625,995	75,517
5.2 Commercial multiple peril (liability portion)	1,881,182	1,953,445		937,804	157,125	709,160	2,033,701	11,846	146,027	657,640	198,441	26,468
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,846,865	1,937,725		887,136	441,397	408,695	119,842	2,128	2,537	3,063	257,916	30,430
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					24,177	118,538	553,984		162	1,031		
17.1 Other Liability - occurrence	2,276,213	2,375,339		1,086,121	2,437,962	2,084,808	7,077,817	182,283	(288,249)	1,296,302	118,702	35,321
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,377	3,685		3,094	8,498,798	(486,721)	70,567,687	3,538,048	(134,720)	10,481,348	701	63
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	54,581,294	56,020,434		12,878,080	42,591,303	35,834,379	44,327,482	2,464,132	1,578,706	7,520,602	6,543,548	783,446
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	797,818	913,634		439,793	192,695	19,298	1,004,681	6,583	2,648	96,658	84,273	13,935
21.1 Private passenger auto physical damage	78,810,471	80,027,545		18,874,354	30,769,609	30,551,211	2,052,013	85,136	75,696	169,100	9,423,692	1,102,712
21.2 Commercial auto physical damage	615,070	677,785		347,130	211,321	197,799	(6,080)	166	(518)	762	65,221	10,721
22. Aircraft (all perils)												
23. Fidelity	5,374	5,609		2,593		(95)	639		(2)	12	750	90
24. Surety	310	818		189								
26. Burglary and theft	688	834		293		(174)	1,167		(1)	7	80	12
27. Boiler and machinery	31,125	31,786		15,175							4,788	549
28. Credit												
30. Warranty		218		14	33	33						
34. Aggregate write-ins for other lines of business	117,488	120,712		60,630		(30)	25				13,992	1,725
35. TOTALS (a)	205,118,408	208,898,945		69,072,766	158,753,989	142,254,827	143,753,573	7,083,730	1,910,537	21,073,707	24,508,250	2,955,520
DETAILS OF WRITE-INS												
3401. Identity theft	117,488	120,712		60,630		(30)	25				13,992	1,725
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	117,488	120,712		60,630		(30)	25				13,992	1,725

(a) Finance and service charges not included in Lines 1 to 35 $ 3,308,257

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Oklahoma During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	3,953	4,165		2,212		(1,133)	22,478		656	2,413	1,135	100
2.1 Allied lines	5,837	6,180		2,935	132,028	65,538	71,546	1,559	2,742	3,754	1,706	148
2.2 Multiple peril crop												
2.3 Federal flood	596,380	602,851		355,982	169,510	175,510	6,000				82,862	12,549
3. Farmowners multiple peril												
4. Homeowners multiple peril	24,947,111	26,596,606		12,600,841	20,318,443	19,493,919	5,341,133	141,277	118,203	245,696	2,885,319	749,368
5.1 Commercial multiple peril (non-liability portion)	2,431,538	2,592,540		1,185,686	2,424,681	2,197,008	605,471	6,387	(16,846)	30,783	328,162	82,471
5.2 Commercial multiple peril (liability portion)	957,182	1,015,767		465,601	264,021	107,754	509,435	3,035	(43,932)	192,619	93,019	25,089
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	561,437	621,408		261,958	405,201	300,063	53,234	11,039	7,659	1,886	70,038	18,053
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	488,997	533,276		227,372	100,790	128,523	754,615	885	3,721	87,225	26,648	12,892
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	12,020	12,522		4,950	105,811	83,349	35,750	60	(6,009)	12,722	4,404	308
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	20,740,894	21,525,813		4,835,050	16,443,099	13,880,795	14,901,869	957,883	574,497	2,645,403	2,427,605	643,237
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	805,093	860,008		368,632	1,748,050	151,616	1,075,928	38,023	(155,029)	151,528	95,415	19,128
21.1 Private passenger auto physical damage	24,830,892	25,472,535		5,851,898	10,286,291	9,971,138	535,212	26,069	20,183	36,875	2,905,478	766,642
21.2 Commercial auto physical damage	420,511	442,561		192,036	229,276	188,719	3,617		(643)	779	49,635	9,817
22. Aircraft (all perils)												
23. Fidelity	555	777		297		(1)	138			2	198	14
24. Surety												
26. Burglary and theft	515	515		274		(1)	251			1	135	13
27. Boiler and machinery	10,116	9,878		4,592							916	311
28. Credit												
30. Warranty		272										
34. Aggregate write-ins for other lines of business	11,147	11,871		5,598	29	31	2				1,274	331
35. TOTALS (a)	76,824,178	80,309,543		26,365,914	52,627,233	46,742,828	23,916,679	1,186,217	505,201	3,411,686	8,973,946	2,340,470
DETAILS OF WRITE-INS												
3401. Identity theft	11,147	11,871		5,598	29	31	2				1,274	331
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,147	11,871		5,598	29	31	2				1,274	331

(a) Finance and service charges not included in Lines 1 to 35 $ 908,866

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Oregon During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,404	1,629		286	(731)	3,871	(5,968)	840	1,217	974	871	9
2.1 Allied lines	6,727	7,557		2,892	(23,546)	(25,934)	(3,583)	6,200	6,273	294	2,035	36
2.2 Multiple peril crop												
2.3 Federal flood	2,126,136	2,099,105		1,294,829	420,652	347,652					308,129	5,569
3. Farmowners multiple peril												
4. Homeowners multiple peril	20,259,705	21,351,455		10,389,808	10,174,711	8,590,117	3,348,966	583,630	360,343	314,911	2,344,466	40,401
5.1 Commercial multiple peril (non-liability portion)	2,758,321	2,886,813		1,389,991	1,407,220	1,513,459	560,984	22,998	17,242	20,255	408,282	11,824
5.2 Commercial multiple peril (liability portion)	1,116,369	1,169,140		567,055	255,833	1,867,363	2,568,038	176,948	751,547	900,381	115,825	3,811
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	836,349	899,233		390,443	305,791	290,390	53,204	2,434	1,406	1,904	122,673	2,990
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					2,550	(604,524)	443,012	1,345	(2,156)	3,892		
17.1 Other Liability - occurrence	1,687,032	1,778,868		819,300	14,723	(62,778)	2,326,506	28,988	19,531	215,978	90,220	5,480
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	12,694	14,855		2,966	400	(19,362)	632,148	19,580	11,877	160,055	4,936	74
19.1 Private passenger auto no-fault (personal injury protection)	4,053,897	4,206,961		935,305	3,630,874	4,235,274	(1,691,206)	141,637	225,399	610,413	473,618	8,218
19.2 Other private passenger auto liability	23,304,528	24,136,542		5,409,355	14,656,608	13,942,672	20,561,052	1,028,711	926,346	3,704,653	2,719,843	45,929
19.3 Commercial auto no-fault (personal injury protection)	38,935	48,885		18,317	22,739	528,449	616,642	7,937	42,603	47,360	4,146	219
19.4 Other commercial auto liability	813,060	868,629		396,243	597,880	(334,314)	532,506	20,283	(94,099)	75,052	86,442	4,544
21.1 Private passenger auto physical damage	21,880,695	22,515,934		5,113,810	7,173,445	6,945,835	379,059	33,961	17,820	44,719	2,549,490	46,369
21.2 Commercial auto physical damage	458,734	579,815		201,654	194,971	174,437	(11,641)		(1,168)	116	47,472	2,539
22. Aircraft (all perils)												
23. Fidelity	3,316	3,313		1,086		1	409			7	413	16
24. Surety												
26. Burglary and theft	1,717	1,810		1,009		1	746			4	363	9
27. Boiler and machinery	15,702	16,094		7,880							1,450	66
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	79,375,322	82,586,638		26,942,229	38,834,121	37,392,609	30,310,874	2,075,492	2,284,181	6,100,970	9,280,676	178,102
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 1,052,050

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Pennsylvania During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	918	917		608	89,795	116,006	109,342	46,143	50,995	13,945	156	31
2.1 Allied lines	796	828		552	8,028	15,548	(18,046)	31,439	31,896	2,000	123	21
2.2 Multiple peril crop												
2.3 Federal flood	4,535,910	4,329,167		2,756,542	18,969,845	22,699,380	4,427,735				655,666	90,818
3. Farmowners multiple peril												
4. Homeowners multiple peril	185,807,253	190,200,547		96,872,674	145,135,435	150,801,259	53,052,925	4,372,537	4,031,936	4,574,163	21,300,789	3,429,539
5.1 Commercial multiple peril (non-liability portion)	4,719,669	4,674,425		2,476,999	3,770,489	4,053,893	1,056,635	67,116	76,499	51,843	750,842	114,718
5.2 Commercial multiple peril (liability portion)	1,635,278	1,615,037		853,984	526,457	685,449	1,986,097	108,559	96,588	581,284	186,685	35,521
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,046,097	4,223,450		2,001,816	1,366,172	1,413,904	327,384	18,740	18,488	5,938	521,948	82,500
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					151,646	101,617	1,008,475	62,679	39,923	40,226		
17.1 Other Liability - occurrence	4,082,623	4,268,835		1,982,911	5,364,340	4,354,044	33,198,810	1,589,593	74,008	4,475,814	216,593	78,389
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,006	4,307		2,431	2,411,017	(5,100,236)	119,899,275	1,818,577	1,394,407	41,428,089	909	156
19.1 Private passenger auto no-fault (personal injury protection)	1,844,376	1,919,373		429,715	13,628,892	(1,358,119)	106,922,451	118,795	573,800	18,567,686	213,689	38,610
19.2 Other private passenger auto liability	135,229,470	140,580,046		31,597,027	109,065,023	88,005,903	143,025,494	6,927,934	4,092,792	22,114,938	15,655,089	2,864,934
19.3 Commercial auto no-fault (personal injury protection)	71,162	79,033		35,446	128,649	262,520	731,584	1,149	21,335	101,490	7,359	1,699
19.4 Other commercial auto liability	2,051,186	2,315,466		1,020,609	1,885,229	832,546	3,055,285	184,199	113,362	434,853	207,447	48,768
21.1 Private passenger auto physical damage	134,978,800	138,625,313		31,922,256	58,259,383	59,187,602	2,899,011	303,062	342,347	423,502	15,581,163	2,810,537
21.2 Commercial auto physical damage	849,341	950,828		421,210	432,781	395,545	(11,203)		(1,508)	2,462	85,665	20,008
22. Aircraft (all perils)												
23. Fidelity	949	956		592		2	114			2	130	32
24. Surety												
26. Burglary and theft	268	297		83		3	209			1	43	10
27. Boiler and machinery	19,652	19,169		10,030	2,012	2,012					2,385	642
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	535,645	557,057		269,098		(4)	3				62,274	10,117
35. TOTALS (a)	480,414,400	494,365,051		172,654,584	361,195,192	326,468,875	471,671,581	15,650,522	10,956,867	92,818,237	55,448,955	9,627,051
DETAILS OF WRITE-INS												
3401. Identity theft	535,645	557,057		269,098		(4)	3				62,274	10,117
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	535,645	557,057		269,098		(4)	3				62,274	10,117

(a) Finance and service charges not included in Lines 1 to 35 $ 5,970,035

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Rhode Island During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						38	(136)					
2.1 Allied lines	40	34		19		47	7		3	4	5	1
2.2 Multiple peril crop												
2.3 Federal flood	1,539,490	1,470,922		926,596	143,034	132,034	5,000				222,620	31,209
3. Farmowners multiple peril												
4. Homeowners multiple peril	25,454,476	25,520,516		13,175,284	15,588,561	18,450,858	8,540,260	300,084	416,746	937,081	2,824,682	476,814
5.1 Commercial multiple peril (non-liability portion)	2,106,382	2,138,006		1,037,137	823,316	801,612	140,729	15,958	17,212	11,220	265,701	38,852
5.2 Commercial multiple peril (liability portion)	480,626	485,668		236,173	254,373	619,851	2,379,475	62,100	65,159	647,127	51,076	7,883
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	575,908	598,332		273,255	225,578	262,373	52,703	5,775	7,133	2,477	69,012	11,226
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	23,932	24,654		13,526							2,460	408
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					39,881	127,475	630,673	28	(703)	9,197		
17.1 Other Liability - occurrence	467,223	490,991		226,663	943,653	281,995	1,397,112	101,097	77,715	247,960	21,647	8,716
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(21,610)	267,066		(5,410)	66,766		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	13,034,420	13,195,151		3,388,378	12,525,252	9,189,220	18,282,637	1,023,224	609,683	3,678,799	1,459,905	255,767
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	133,732	134,927		71,063	149,798	(10,634)	102,572	3,226	(17,513)	11,106	13,396	3,034
21.1 Private passenger auto physical damage	12,043,726	12,282,050		2,829,912	3,569,631	3,520,470	155,071	43,378	40,324	30,030	1,356,226	234,555
21.2 Commercial auto physical damage	27,254	31,594		13,928	12,000	14,450	1,285	300	520	268	2,792	630
22. Aircraft (all perils)												
23. Fidelity	108	108					22				14	4
24. Surety												
26. Burglary and theft	130	130		23		(1)	40				17	4
27. Boiler and machinery	233	240		7							31	8
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	68,380	72,633		33,080							7,503	1,287
35. TOTALS (a)	55,956,061	56,445,956		22,225,043	34,275,078	33,368,176	31,954,514	1,555,170	1,210,867	5,642,035	6,297,088	1,070,400
DETAILS OF WRITE-INS												
3401. Identity theft	68,380	72,633		33,080							7,503	1,287
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	68,380	72,633		33,080							7,503	1,287

(a) Finance and service charges not included in Lines 1 to 35 $ 689,542

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of South Carolina During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	9,297	15,437		5,061		(10,534)	11,428		(139)	1,261	1,908	321
2.1 Allied lines	11,973	15,703		5,219	9,311	(3,842)	3,606		(86)	281	2,650	403
2.2 Multiple peril crop												
2.3 Federal flood	6,453,914	6,421,555		3,973,219	74,677	31,677	11,000				978,186	191,412
3. Farmowners multiple peril												
4. Homeowners multiple peril	62,469,162	65,678,602		31,633,994	66,893,222	66,702,236	12,477,486	502,282	309,755	541,200	7,321,341	1,792,294
5.1 Commercial multiple peril (non-liability portion)	6,984,144	7,078,774		3,407,016	9,089,692	8,571,759	1,617,358	31,761	(3,918)	65,485	972,672	225,355
5.2 Commercial multiple peril (liability portion)	2,510,307	2,528,107		1,215,471	486,489	919,026	2,164,147	34,321	155,099	732,399	253,641	66,705
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,634,709	1,729,193		761,742	367,431	324,732	83,519	5,657	4,443	2,705	219,113	50,991
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							1,305					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					14,713	(9,574)	100,376	19,949	6,665	4,232		
17.1 Other Liability - occurrence	1,930,409	2,027,376		945,027	1,444,528	2,211,161	2,748,767	45,865	65,299	124,950	101,926	56,427
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	27,814	29,388		12,288	10,500	17,651	162,481	20,814	25,284	59,186	4,829	953
19.1 Private passenger auto no-fault (personal injury protection)					264,497	(44,295)	625,716	32,031	11,248	90,195		
19.2 Other private passenger auto liability	72,462,082	74,116,743		17,326,225	46,369,288	44,067,817	48,787,285	1,850,753	1,582,232	6,701,782	8,421,733	2,109,163
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,436,208	1,578,706		684,144	1,571,083	(461,681)	835,906	50,208	(202,495)	108,929	159,929	45,903
21.1 Private passenger auto physical damage	60,490,389	61,281,114		14,627,120	31,118,696	31,441,129	1,354,254	59,686	63,100	120,368	7,016,180	1,728,720
21.2 Commercial auto physical damage	584,189	641,486		294,774	327,465	291,635	(9,779)		(1,917)	642	63,343	18,450
22. Aircraft (all perils)												
23. Fidelity	1,944	2,072		987	831	808	583			11	367	67
24. Surety		10										
26. Burglary and theft	3,775	4,045		1,580		(41)	1,065			6	589	127
27. Boiler and machinery	35,689	35,160		16,108							4,163	1,126
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	64,076	65,614		31,777		1	1				7,554	1,845
35. TOTALS (a)	217,110,081	223,249,086		74,941,750	158,042,423	154,049,668	70,976,506	2,653,329	2,014,569	8,553,631	25,530,123	6,290,261
DETAILS OF WRITE-INS												
3401. Identity theft	64,076	65,614		31,777		1	1				7,554	1,845
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	64,076	65,614		31,777		1	1				7,554	1,845

(a) Finance and service charges not included in Lines 1 to 35 $ 3,084,593

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of South Dakota During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood	36,385	33,055		18,642	6,466	12,466	6,000				5,337	954
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,035,557	1,047,654		560,213	1,197,274	1,223,029	237,717	15,423	13,667	4,984	110,323	27,082
5.1 Commercial multiple peril (non-liability portion)	73,349	75,411		37,638	150,622	160,983	22,838	122	1,200	1,806	11,361	2,471
5.2 Commercial multiple peril (liability portion)	31,996	32,763		16,575		(2,680)	15,894		(919)	5,759	3,955	1,033
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	141,036	141,005		62,553	48,841	44,090	9,911		(82)	374	20,644	3,540
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation						4,595	28,987		47	299		
17.1 Other Liability - occurrence	65,907	67,012		30,071		6,789	218,595		1,412	46,086	6,323	1,874
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	251	251		73		1,668,059	1,761,022	4,228	2,235,953	2,295,917	23	8
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,337,709	1,299,757		338,271	562,553	384,228	551,640	72,003	52,522	89,627	129,556	35,048
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	10,660	11,939		4,518	18,054	(45,111)	19,786	4,632	(5,469)	1,824	1,614	356
21.1 Private passenger auto physical damage	1,361,119	1,378,281		346,964	1,039,172	1,045,896	69,143	773	(214)	2,316	131,158	35,365
21.2 Commercial auto physical damage	6,292	7,088		2,548		(25)	(389)			1	689	199
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	2,401	2,401		920							215	73
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	4,102,661	4,096,617		1,418,986	3,022,983	4,502,320	2,941,144	97,181	2,298,117	2,448,993	421,198	108,001
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 45,984

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Tennessee During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,078	3,046		637		79	413	50	50	6	226	34
2.1 Allied lines	4,814	6,087		2,081		56	651			8	668	141
2.2 Multiple peril crop												
2.3 Federal flood	1,295,719	1,249,791		755,886	1,106,350	746,941	5,000				183,825	34,557
3. Farmowners multiple peril												
4. Homeowners multiple peril	43,708,598	44,192,328		22,465,123	77,847,941	79,739,437	9,972,582	536,256	546,714	389,075	4,900,046	1,203,400
5.1 Commercial multiple peril (non-liability portion)	3,560,417	3,731,829		1,768,152	7,479,001	8,337,757	1,446,103	51,510	93,990	73,395	510,515	111,408
5.2 Commercial multiple peril (liability portion)	1,215,664	1,261,859		598,634	108,983	732,840	1,753,180	65,877	326,045	698,287	130,528	29,879
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,040,134	1,107,828		473,222	474,182	448,903	50,193	9,832	9,370	1,405	139,014	31,095
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					28,442	55,659	467,597	1,139	1,131	4,452		
17.1 Other Liability - occurrence	1,521,776	1,619,342		730,643	331,967	1,155,813	3,432,034	8,671	145,814	440,543	66,715	42,888
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	20,775	30,566		4,983		(134,162)	1,307,107	239	(38,162)	343,422	4,561	640
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	36,224,072	37,097,534		8,635,578	26,895,998	20,846,458	35,853,366	2,055,845	1,068,959	6,204,902	4,114,032	1,033,804
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	657,678	766,833		316,311	198,866	(218,743)	558,945	43,605	13,575	80,090	71,509	19,184
21.1 Private passenger auto physical damage	40,741,436	41,415,252		9,775,582	30,178,008	30,407,090	1,622,638	67,600	75,085	105,174	4,618,356	1,165,210
21.2 Commercial auto physical damage	321,070	364,065		154,618	146,383	(8,606)	21,134	225	(3,308)	2,062	33,663	9,230
22. Aircraft (all perils)												
23. Fidelity	1,915	1,910		913		59	386		1	7	227	59
24. Surety												
26. Burglary and theft	1,602	1,636		664		107	705		1	4	196	47
27. Boiler and machinery	14,834	15,223		7,378							1,602	436
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	44,913	47,701		22,257							5,095	1,263
35. TOTALS (a)	130,376,495	132,912,831		45,712,662	144,796,122	142,109,686	56,492,035	2,840,849	2,239,265	8,342,833	14,780,778	3,683,274
DETAILS OF WRITE-INS												
3401. Identity theft	44,913	47,701		22,257							5,095	1,263
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	44,913	47,701		22,257							5,095	1,263

(a) Finance and service charges not included in Lines 1 to 35 $ 1,691,857

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Texas During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	272,564	291,290		133,696	383,122	407,252	89,752		285	1,367	54,748	
2.1 Allied lines	641,578	660,550		331,916	87,481	33,846	201,725		(1,416)	2,946	127,661	
2.2 Multiple peril crop												
2.3 Federal flood	39,845,462	39,289,815		24,366,999	2,369,627	737,218	353,237				5,809,697	755,083
3. Farmowners multiple peril												
4. Homeowners multiple peril	20,173,857	19,116,847		10,826,337	17,027,113	16,066,133	3,142,360	183,456	233,052	229,978	2,150,522	278,260
5.1 Commercial multiple peril (non-liability portion)	8,817,812	9,112,688		4,301,220	8,089,462	8,861,235	6,805,938	128,976	20,693	186,506	1,148,677	42,945
5.2 Commercial multiple peril (liability portion)	5,595,145	5,750,373		2,682,647	1,206,475	1,019,691	7,606,187	281,928	1,665	2,748,173	552,616	22,378
6. Mortgage guaranty												
8. Ocean marine	1,200,520	1,320,994		515,952	306,203	297,906	93,452	13,110	12,808	4,250	326,648	24,661
9. Inland marine	1,145,148	1,247,307		588,411	711,429	722,910	87,149		(367)	877	161,538	9,208
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					211,115	(482,060)	2,897,999	48,922	14,177	87,610		
17.1 Other Liability - occurrence	4,905,327	5,284,125		2,382,232	310,191	70,714	11,607,801	103,244	50,516	1,466,076	419,719	82,200
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	212,206	221,138		98,724	215,000	(2,900,293)	37,038,434	168,860	(710,608)	9,525,164	35,928	152
19.1 Private passenger auto no-fault (personal injury protection)	1,868,983	1,920,429		435,086	1,167,865	1,099,822	661,901	17,559	16,019	107,628	218,645	33,129
19.2 Other private passenger auto liability	27,380,849	27,995,899		6,472,375	15,155,922	13,687,543	12,892,066	896,877	749,370	2,085,752	3,219,328	485,994
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	72,548	75,721		31,493	1,115	(153,385)	292,334		125,066	142,876	10,839	221
21.1 Private passenger auto physical damage	24,564,074	24,957,861		5,821,278	11,605,274	11,220,993	291,001	88,726	85,083	68,763	2,868,769	436,637
21.2 Commercial auto physical damage	2,747	2,946		860		(1,336)	10,189		396	446	406	9
22. Aircraft (all perils)												
23. Fidelity	7,276	8,762		2,985	10,743	10,845	2,438		2	44	947	20
24. Surety	520	520		412		8,328	30,736		(1,666)	515		
26. Burglary and theft	14,039	13,690		5,782	(1,160)	(1,189)	5,091		178	203	1,790	36
27. Boiler and machinery	197,854	202,067		97,897	71,582	68,131	24,902	2,972	5,249	2,291	20,159	1,116
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	98,871	110,747		49,452		700	700				10,677	752
35. TOTALS (a)	137,017,379	137,583,768		59,145,752	58,928,558	50,775,002	84,135,391	1,934,629	600,502	16,661,466	17,139,315	2,172,800
DETAILS OF WRITE-INS												
3401. Identity theft	98,871	110,747		49,452		700	700				10,677	752
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	98,871	110,747		49,452		700	700				10,677	752

(a) Finance and service charges not included in Lines 1 to 35 $ 1,977,284

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Utah During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,406	1,432		379		(23,085)	3,488		(907)	411	687	40
2.1 Allied lines	2,544	2,390		966	383	(1,836)	3,578	559	662	234	1,010	70
2.2 Multiple peril crop												
2.3 Federal flood	293,144	288,080		167,160	77,076	83,076	6,000				42,571	6,808
3. Farmowners multiple peril												
4. Homeowners multiple peril	15,587,940	16,583,209		7,888,194	13,422,235	15,122,478	5,176,054	106,605	28,452	325,722	1,860,011	346,372
5.1 Commercial multiple peril (non-liability portion)	1,857,862	1,978,851		920,172	1,029,145	1,389,893	776,808	8,508	19,496	30,918	260,214	48,593
5.2 Commercial multiple peril (liability portion)	849,211	898,260		406,146	64,682	363,501	1,515,421	16,854	325,821	967,383	87,092	17,712
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	888,062	965,007		404,180	275,897	278,054	83,907	3,506	3,839	2,941	126,498	21,783
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					35,633	9,512	275,761	7,585	4,024	8,114		
17.1 Other Liability - occurrence	979,108	1,036,910		462,368	1,072,589	8,403	1,753,788	2,105	(2,535)	260,865	67,077	22,825
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	7,899	8,457		3,729	2,464	25,583	70,097	4,295	19,379	33,307	1,965	170
19.1 Private passenger auto no-fault (personal injury protection)	2,605,602	2,712,160		603,274	1,497,470	1,577,932	(1,802,729)	42,101	15,742	285,129	309,517	56,612
19.2 Other private passenger auto liability	27,976,351	29,093,481		6,500,222	16,999,071	15,393,215	16,233,118	614,989	184,942	2,849,328	3,319,655	612,557
19.3 Commercial auto no-fault (personal injury protection)	29,336	30,609		13,102	9,479	70,504	67,701	283	9,006	10,486	3,703	765
19.4 Other commercial auto liability	821,769	906,866		357,430	685,068	(143,433)	1,007,540	20,933	(62,880)	157,828	99,265	21,448
21.1 Private passenger auto physical damage	22,653,613	23,290,735		5,326,214	9,507,707	9,806,937	809,069	29,684	47,097	70,771	2,684,060	492,604
21.2 Commercial auto physical damage	545,810	613,599		240,577	266,003	244,686	(3,743)		(1,094)	932	65,928	14,039
22. Aircraft (all perils)												
23. Fidelity	736	736		368		(19)	114			2	109	20
24. Surety												
26. Burglary and theft	433	488		34		(35)	209			1	84	12
27. Boiler and machinery	5,471	6,674		3,284							481	128
28. Credit												
30. Warranty					30	30						
34. Aggregate write-ins for other lines of business	33,120	34,708		17,215							3,895	739
35. TOTALS (a)	75,139,417	78,452,653		23,315,011	44,944,933	44,205,397	25,976,181	858,006	591,042	5,004,373	8,933,822	1,663,299
DETAILS OF WRITE-INS												
3401. Identity theft	33,120	34,708		17,215							3,895	739
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	33,120	34,708		17,215							3,895	739

(a) Finance and service charges not included in Lines 1 to 35 $ 868,210

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Vermont During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					(3,989)	2,143			(103)	270		
2.1 Allied lines	18	18		15	(815)	(5,658)	1,497		(171)	64	3	
2.2 Multiple peril crop												
2.3 Federal flood	379,477	345,240		246,276	3,517,012	3,673,586	156,574				53,776	7,713
3. Farmowners multiple peril												
4. Homeowners multiple peril	3,710,538	3,938,016		2,008,455	2,710,485	2,712,207	804,142	23,899	(18,200)	28,803	497,431	72,265
5.1 Commercial multiple peril (non-liability portion)	123,567	130,471		62,879	21,178	39,326	31,871		223	1,041	20,376	2,961
5.2 Commercial multiple peril (liability portion)	43,956	46,464		22,065	11,714	91,288	328,606		30,814	110,557	5,010	798
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	387,211	414,638		189,168	290,277	352,387	83,099	4,922	7,364	3,067	61,517	8,450
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	356,778	383,672		168,177	429,113	563,672	1,411,555	13,476	22,420	223,707	31,924	7,401
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,823	1,823		1,062		(848)	5,877		(362)	2,091	991	64
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	4,483,461	4,692,758		1,045,885	4,255,598	1,776,754	3,211,246	98,996	(180,464)	471,269	606,812	82,867
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	33,718	30,128		17,208	10,571	29,764	31,544		3,598	4,564	3,626	796
21.1 Private passenger auto physical damage	6,113,176	6,324,291		1,446,063	2,231,475	2,178,997	162,265	10,359	5,708	11,808	827,091	113,153
21.2 Commercial auto physical damage	16,703	15,891		8,738		(1,223)	(726)		(45)	3	1,857	412
22. Aircraft (all perils)												
23. Fidelity						1	1					
24. Surety												
26. Burglary and theft						2	2					
27. Boiler and machinery	25	25		22							2	1
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	10,048	10,905		5,282							1,337	195
35. TOTALS (a)	15,660,498	16,334,340		5,221,297	13,476,608	11,406,266	6,229,696	151,652	(129,220)	857,244	2,111,752	297,076
DETAILS OF WRITE-INS												
3401. Identity theft	10,048	10,905		5,282							1,337	195
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	10,048	10,905		5,282							1,337	195

(a) Finance and service charges not included in Lines 1 to 35 $ 251,465

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Virginia During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	14,181	13,981		13,046	(247)	2,029	2,903	39	236	446	255	41
2.1 Allied lines	42,367	47,553		21,836		(359)	1,256		21	107	3,937	1,001
2.2 Multiple peril crop												
2.3 Federal flood	6,828,976	6,712,855		4,215,923	4,191,737	4,990,338	829,601				1,001,579	179,081
3. Farmowners multiple peril												
4. Homeowners multiple peril	82,123,204	79,535,086		43,602,618	52,900,483	48,584,730	12,468,630	526,854	79,721	691,939	9,339,068	2,184,741
5.1 Commercial multiple peril (non-liability portion)	8,508,952	8,775,740		4,181,336	4,822,266	5,134,845	2,395,353	49,703	49,822	94,981	1,161,513	246,458
5.2 Commercial multiple peril (liability portion)	2,993,668	3,100,369		1,462,098	128,032	123,864	2,285,409	19,451	68,319	770,767	316,310	71,764
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,609,069	2,747,629		1,249,663	1,589,399	1,585,529	249,442	37,084	36,960	8,861	338,145	72,925
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake					5,609	5,609						
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							1,663					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					48,850	(90,527)	1,106,522	1,098	(8,184)	46,636		
17.1 Other Liability - occurrence	3,000,587	3,112,906		1,422,549	1,988,127	1,304,985	3,451,042	43,741	(38,624)	221,060	145,105	79,301
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	27,740	29,101		11,009	9,406	(15,119)	191,907		(9,333)	57,324	3,680	844
19.1 Private passenger auto no-fault (personal injury protection)	7,540,693	7,558,936		1,820,340	5,822,019	5,992,770	3,793,037	18,857	58,370	150,981	870,697	200,586
19.2 Other private passenger auto liability	94,361,056	95,226,928		22,675,193	60,371,625	59,098,590	65,496,939	3,149,581	2,928,673	9,985,926	10,860,923	2,521,373
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,602,176	1,668,545		798,883	503,982	(324,962)	1,167,510	12,635	(22,035)	150,204	168,634	45,100
21.1 Private passenger auto physical damage	96,472,536	97,587,165		23,276,408	45,111,470	45,536,909	2,078,833	85,230	101,373	261,208	11,116,681	2,562,227
21.2 Commercial auto physical damage	628,664	657,556		319,444	214,173	189,267	11,437		(1,052)	1,884	65,274	17,318
22. Aircraft (all perils)												
23. Fidelity	4,147	3,468		2,201	(189)	(220)	743		(1)	14	392	101
24. Surety	360	360		105								
26. Burglary and theft	4,239	5,017		2,181		(56)	1,357			8	497	120
27. Boiler and machinery	57,937	60,397		28,022	10,411	16,804	6,393		18	18	6,070	1,604
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	187,730	194,331		97,409							21,572	5,076
35. TOTALS (a)	307,008,282	307,037,924		105,200,265	177,717,153	172,135,026	95,539,978	3,944,274	3,244,283	12,442,363	35,420,332	8,189,661
DETAILS OF WRITE-INS												
3401. Identity theft	187,730	194,331		97,409							21,572	5,076
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	187,730	194,331		97,409							21,572	5,076

(a) Finance and service charges not included in Lines 1 to 35 $ 3,669,387

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Washington During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,076	1,332		356	11,997	(2,906)	(2,655)	14,603	14,156	1,255	346	25
2.1 Allied lines	48,045	55,861		23,672	56,988	69,139	11,787	5,800	6,512	1,052	5,642	1,065
2.2 Multiple peril crop												
2.3 Federal flood	3,040,719	3,110,226		1,899,891	524,518	92,518					443,488	60,808
3. Farmowners multiple peril												
4. Homeowners multiple peril	47,990,033	49,915,497		24,663,347	27,843,809	21,353,722	9,863,229	979,657	62,592	1,125,384	5,587,322	957,518
5.1 Commercial multiple peril (non-liability portion)	11,034,034	11,476,541		5,611,246	8,593,333	9,146,527	3,582,405	182,658	148,841	116,068	1,568,615	230,950
5.2 Commercial multiple peril (liability portion)	4,452,925	4,598,944		2,253,275	575,594	1,125,496	5,692,221	316,005	668,433	2,335,950	459,441	75,225
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,591,273	2,768,775		1,248,150	880,789	861,575	232,971	18,094	16,880	8,164	368,953	51,245
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							2,574					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	4,989,222	5,230,207		2,385,937	3,964,159	5,346,455	9,562,130	184,263	194,335	728,729	242,816	21,563
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	54,844	59,799		26,563	90,917	(21,051)	1,156,015	7,370	(3,383)	305,178	14,472	1,151
19.1 Private passenger auto no-fault (personal injury protection)	9,541,273	9,836,328		2,258,112	7,002,802	8,074,819	(1,638,622)	287,976	470,068	905,354	1,110,743	187,285
19.2 Other private passenger auto liability	59,787,472	61,556,923		14,056,956	49,394,228	39,902,199	71,958,619	5,781,996	4,421,185	12,736,945	6,966,644	1,190,377
19.3 Commercial auto no-fault (personal injury protection)	31,312	36,244		14,714	25,333	(57,271)	12,372	1,224	(6,208)	1,454	3,455	722
19.4 Other commercial auto liability	1,350,919	1,606,074		692,997	1,130,829	(170,681)	1,906,493	104,715	36,606	276,424	140,533	29,457
21.1 Private passenger auto physical damage	57,112,624	58,471,429		13,524,793	19,570,542	18,728,573	1,027,379	188,229	139,461	131,636	6,649,027	1,124,545
21.2 Commercial auto physical damage	456,361	551,525		232,284	262,083	227,659	(9,049)	755	(965)	538	48,010	10,047
22. Aircraft (all perils)												
23. Fidelity	15,451	15,844		7,287		132	1,667		2	30	1,821	339
24. Surety												
26. Burglary and theft	3,524	3,665		1,954		240	3,041		1	17	627	75
27. Boiler and machinery	34,369	35,089		15,035							3,749	760
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	202,535,475	209,330,303		68,916,568	119,927,919	104,677,146	103,362,577	8,073,346	6,168,516	18,674,177	23,615,706	3,943,157
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 2,308,683

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of West Virginia During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(89)	1,571			(42,075)	(43,374)	7,090	15,156	15,275	554	(13)	
2.1 Allied lines	1,864	2,593		1,020	3,605	(8,017)	4,750	235	221	254	417	81
2.2 Multiple peril crop												
2.3 Federal flood	1,034,683	996,802		601,123	63,304	75,018	12,214				146,433	42,197
3. Farmowners multiple peril												
4. Homeowners multiple peril	14,084,945	13,822,166		7,516,111	9,417,396	8,746,235	2,079,697	473,181	362,125	153,761	1,585,791	564,791
5.1 Commercial multiple peril (non-liability portion)	894,771	922,844		444,343	414,890	440,141	194,155	7,002	5,142	7,272	124,046	36,377
5.2 Commercial multiple peril (liability portion)	401,610	409,154		199,045	7,588	4,066	367,881	5,633	(5,246)	124,523	39,507	13,835
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	437,564	455,965		205,291	173,649	149,514	29,568	285	189	781	57,606	15,752
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							98,657					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	319,858	340,730		146,197	473,480	4,468	664,512	541,955	580,377	248,593	20,057	12,016
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,554	5,765		2,451		(166,171)	2,339,038	32,198	(204,024)	1,428,556	994	222
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	20,527,635	21,015,335		4,852,122	11,527,811	12,335,726	16,514,281	1,366,642	1,527,059	2,242,375	2,370,018	838,038
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	607,645	622,662		277,362	133,181	1,047,375	1,597,342	25,506	170,139	230,856	71,871	26,319
21.1 Private passenger auto physical damage	17,827,061	17,983,555		4,286,858	7,809,349	7,850,839	364,975	8,458	12,452	31,247	2,051,639	718,539
21.2 Commercial auto physical damage	214,237	219,670		108,755	126,063	107,916	10,074		(869)	1,069	25,997	9,038
22. Aircraft (all perils)												
23. Fidelity	203	240		75		(7)	154			3	49	9
24. Surety												
26. Burglary and theft	1,329	1,418		677		(12)	280			2	237	55
27. Boiler and machinery	4,534	5,257		1,611							401	190
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	33,083	35,070		16,703							3,722	1,324
35. TOTALS (a)	56,396,487	56,840,796		18,659,745	30,108,242	30,543,718	24,284,666	2,476,252	2,462,841	4,469,845	6,498,770	2,278,784
DETAILS OF WRITE-INS												
3401. Identity theft	33,083	35,070		16,703							3,722	1,324
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	33,083	35,070		16,703							3,722	1,324

(a) Finance and service charges not included in Lines 1 to 35 $ 630,161

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Wisconsin During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						317	(273)		15	18		
2.1 Allied lines	1,304	1,293		296		(251)	705		31	67	151	12
2.2 Multiple peril crop												
2.3 Federal flood	441,154	437,768		262,439	29,033	29,033					65,027	3,141
3. Farmowners multiple peril												
4. Homeowners multiple peril	12,396,998	12,779,127		6,521,452	10,910,057	9,648,880	2,929,389	209,334	181,841	317,077	1,429,132	80,416
5.1 Commercial multiple peril (non-liability portion)	1,203,081	1,257,337		573,788	813,091	919,883	319,387	7,963	5,579	10,078	201,796	8,614
5.2 Commercial multiple peril (liability portion)	447,170	462,540		209,120	166,632	509,736	838,199	39,572	84,689	209,578	54,516	2,882
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	926,641	979,522		441,901	336,844	301,740	58,907	7,829	6,995	2,022	150,842	6,094
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					(1)	(1)						
17.1 Other Liability - occurrence	1,936,338	2,024,517		955,524	158,883	2,425,639	7,963,487	107,988	(186,747)	1,244,340	116,439	13,420
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,162	2,193		828		1,962,080	26,430,099	94,970	4,391,287	10,913,809	283	21
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	2,120,843	3,867,722		320,624	8,294,849	3,054,005	12,888,680	580,078	(210,553)	1,967,864	260,444	(8,431)
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	136,121	142,008		66,409	117,260	46,240	18,374	8,167	(4,429)	1,509	17,335	1,283
21.1 Private passenger auto physical damage	2,116,898	3,751,484		326,971	1,359,366	1,278,331	(21,878)	8,854	(11,225)	8,976	259,492	(7,457)
21.2 Commercial auto physical damage	75,628	80,866		38,312	37,591	35,733	(2,998)		(99)	170	9,647	702
22. Aircraft (all perils)												
23. Fidelity	344	344		150		24	56			1	41	3
24. Surety												
26. Burglary and theft	100	100		21		44	102			1	14	1
27. Boiler and machinery	883	1,244		429							111	9
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	19,729	19,945		10,330							2,183	130
35. TOTALS (a)	21,825,394	25,808,010		9,728,595	22,223,606	20,211,436	51,422,236	1,064,754	4,257,385	14,675,508	2,567,453	100,841
DETAILS OF WRITE-INS												
3401. Identity theft	19,729	19,945		10,330							2,183	130
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	19,729	19,945		10,330							2,183	130

(a) Finance and service charges not included in Lines 1 to 35 $ 289,823

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Wyoming During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	111	111		14		(912)	1,407		(11)	90	22	1
2.1 Allied lines	1,072	1,180		354	9,317	6,833	4,248		97	200	200	4
2.2 Multiple peril crop												
2.3 Federal flood	180,270	170,742		105,752							26,166	797
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,986,396	2,068,528		1,024,874	2,788,395	3,025,846	654,333	7,174	5,701	16,876	248,551	6,989
5.1 Commercial multiple peril (non-liability portion)	269,339	287,091		127,832	336,706	362,243	51,627	1,065	2,964	5,383	38,533	(1,358)
5.2 Commercial multiple peril (liability portion)	112,587	122,826		56,520	1,988	(10,606)	82,674		(4,418)	30,464	11,667	(887)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	231,516	234,137		109,924	85,325	92,387	18,174		161	502	31,610	243
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	150,261	151,425		71,844	7,093	(80,019)	156,831		(12,285)	24,431	14,661	263
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	7,729	8,587		5,549		493	20,332		69	7,236	606	(37)
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,850,780	1,910,670		426,263	1,340,745	747,074	885,652	230,730	144,428	130,239	233,698	5,929
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	275,600	277,365		133,248	63,132	71,485	87,040	1,693	4,296	8,901	39,807	1,043
21.1 Private passenger auto physical damage	2,572,588	2,653,781		607,603	1,202,940	1,180,225	201,547	2,149	4,161	11,925	323,873	8,342
21.2 Commercial auto physical damage	202,933	243,224		98,820	229,025	226,784	(159)	(187)	(215)	723	29,936	772
22. Aircraft (all perils)												
23. Fidelity	281	274		205		2	47			1	35	
24. Surety												
26. Burglary and theft	300	300		79		(24,854)	87		(142)		49	2
27. Boiler and machinery	1,946	3,087		845							201	
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,630	2,742		1,343							329	10
35. TOTALS (a)	7,846,339	8,136,070		2,771,069	6,064,664	5,596,980	2,163,841	242,624	144,805	236,973	999,944	22,114
DETAILS OF WRITE-INS												
3401. Identity theft	2,630	2,742		1,343							329	10
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,630	2,742		1,343							329	10

(a) Finance and service charges not included in Lines 1 to 35 $ 93,400

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Puerto Rico During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						1,208	69,686		269	17,423		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(205,583)	2,547,088		(51,398)	636,770		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage					(1,285)	(1,285)						
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)					(1,285)	(205,660)	2,616,774		(51,129)	654,193		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

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

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

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Alien: 001 During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						25	1,656		15	417		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						25	1,656		15	417		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Other Aliens During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						25	1,656		15	417		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						25	1,656		15	417		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Grand Total During the Year 2011 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,993,457	2,525,540		954,308	1,586,131	891,434	588,966	139,232	129,628	68,493	362,572	63,116
2.1 Allied lines	2,573,078	2,865,094		1,250,676	1,082,715	881,808	707,027	58,297	70,187	37,454	435,991	64,541
2.2 Multiple peril crop												
2.3 Federal flood	304,112,135	301,786,803		182,806,548	138,386,333	156,077,254	27,066,148				45,007,630	5,935,566
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,662,283,101	2,685,194,646		1,381,261,424	2,005,615,012	1,941,455,201	857,837,126	52,488,466	44,511,491	95,719,396	300,875,435	55,923,563
5.1 Commercial multiple peril (non-liability portion)	254,064,959	262,039,879		126,308,920	204,868,545	204,882,690	96,926,827	3,050,089	1,828,249	3,815,225	36,511,578	5,839,198
5.2 Commercial multiple peril (liability portion)	96,397,479	99,218,656		47,897,871	40,485,353	46,400,624	192,481,949	10,810,812	7,233,395	57,578,168	10,342,775	1,791,786
6. Mortgage guaranty												
8. Ocean marine	1,200,520	1,320,994		515,952	306,203	297,906	93,452	13,110	12,808	4,250	326,648	24,661
9. Inland marine	79,768,088	83,446,280		38,559,776	31,196,275	31,132,451	7,159,523	898,939	903,362	202,425	10,560,627	1,755,389
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	835,596	855,168		436,942	(9,315)	157,925	2,319,619		(45,870)	174,062	99,621	18,840
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							387,056					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					3,806,773	650,123	64,014,880	518,579	617,647	1,831,541		
17.1 Other Liability - occurrence	144,123,984	150,357,829		70,414,105	111,903,586	134,242,187	548,717,207	15,333,618	21,423,516	73,184,435	8,323,428	3,165,813
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	945,896	1,014,061		437,785	29,957,374	(25,947,723)	804,004,572	19,728,411	15,116,809	219,651,805	176,092	19,412
19.1 Private passenger auto no-fault (personal injury protection)	427,822,689	426,832,252		110,233,785	355,309,689	634,378,853	1,850,487,370	28,774,188	90,707,051	288,882,898	49,612,849	9,948,835
19.2 Other private passenger auto liability	2,370,581,951	2,421,414,231		578,462,497	1,633,201,519	1,372,833,785	2,132,908,036	124,858,262	94,160,359	362,939,383	274,060,666	54,130,547
19.3 Commercial auto no-fault (personal injury protection)	12,277,696	9,778,479		6,869,532	26,655,866	32,998,487	20,178,096	1,504,298	2,225,386	2,384,110	1,203,699	297,906
19.4 Other commercial auto liability	129,837,122	144,662,042		63,418,478	89,105,770	69,684,355	211,594,299	9,801,949	11,080,238	25,522,940	13,561,607	3,545,383
21.1 Private passenger auto physical damage	2,170,991,555	2,225,166,758		519,434,169	986,306,631	989,007,588	30,924,720	5,826,025	6,010,073	5,996,989	250,174,761	49,657,431
21.2 Commercial auto physical damage	42,981,007	47,715,860		21,099,074	22,068,917	19,676,223	(172,727)	243,227	141,348	86,195	4,539,606	1,017,218
22. Aircraft (all perils)												
23. Fidelity	273,255	278,557		132,033	22,384	46,615	59,084		439	1,075	33,470	5,800
24. Surety	2,785	3,304		1,480		17,594	64,934		(3,519)	1,088		
26. Burglary and theft	102,574	107,788		48,412	33,755	8,681	64,246		33	540	13,901	2,495
27. Boiler and machinery	1,048,800	1,064,688		505,692	153,969	155,351	33,310	2,972	5,271	2,315	114,438	21,765
28. Credit												
30. Warranty		3,133		43	3,214	4,118	904	(80)	(80)			
34. Aggregate write-ins for other lines of business	3,411,969	3,549,519		1,680,004	4,029	2,473	934		(1)		387,135	81,955
35. TOTALS (a)	8,707,629,695	8,871,201,561		3,152,729,507	5,682,050,728	5,609,936,004	6,848,447,559	274,050,394	296,127,821	1,138,084,786	1,006,724,530	193,311,219
DETAILS OF WRITE-INS												
3401. Identity theft	3,411,969	3,549,519		1,680,004	4,029	2,473	934		(1)		387,135	68,148
3402. Miscellaneous taxes unassigned												13,807
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,411,969	3,549,519		1,680,004	4,029	2,473	934		(1)		387,135	81,955

(a) Finance and service charges not included in Lines 1 to 35 $ 96,668,081

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
36-6091380	29335	ALLSTATE COUNTY MUTUAL INSURANCE COMPANY	TX	305,533		88,010	88,010			80,465				
94-2199056	29688	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY	IL	4,006,659		1,337,713	1,337,713			1,137,492				
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL	4,204,205		1,293,873	1,293,873			1,575,283				
36-3341779	17230	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	4,938,737		1,851,528	1,851,528			1,695,513				
75-6378207	26530	ALLSTATE TEXAS LLOYDS	TX	433,035		24,390	24,390			241,575				
04-2680300	37907	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY	IL	2,457		5,970	5,970			1,220				
20-1110680	11996	ENCOMPASS FLORIDIAN INDEMNITY	IL	1,962		2,812	2,812			950				
20-1110782	11993	ENCOMPASS FLORIDIAN INSURANCE COMPANY	IL	4,372		4,853	4,853			2,143				
01-0657022	11252	ENCOMPASS HOME AND AUTO INSURANCE COMPANY	IL	178,582		60,687	60,687			98,994				
59-2366357	15130	ENCOMPASS INDEMNITY COMPANY	IL	305,402		159,616	159,616			165,106				
01-0657011	11251	ENCOMPASS INDEPENDENT INSURANCE COMPANY	IL	7,742		2,423	2,423			4,263				
52-1952957	10358	ENCOMPASS INSURANCE COMPANY	IL	70,657		32,523	32,523			36,313				
36-3976913	10071	ENCOMPASS INSURANCE COMPANY OF AMERICA	IL	251,398		139,597	139,597			129,132				
04-3345011	12154	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS	MA	47,604		25,590	25,590			24,511				
36-3976911	10072	ENCOMPASS PROPERTY & CASUALTY COMPANY	IL	57,958		29,407	29,407			30,699				
73-0486465	25712	ESURANCE INSURANCE COMPANY	WI	195,646		133,132	133,132			97,331				
22-2853625	30210	ESURANCE PROPERTY AND CASUALTY INSURANCE COMPANY	CA	171,150		69,657	69,657			89,243				
26-2331872	13167	NORTH LIGHT SPECIALTY INSURANCE COMPANY	IL	15,874		130	130			9,126				
36-2999368	36455	NORTHBROOK INDEMNITY COMPANY	IL	123,816		62,185	62,185			30,975				
0299999. Affiliates - U.S. Non-Pool				15,322,790		5,324,098	5,324,098			5,450,334				
0499999. Total - Affiliates				15,322,790		5,324,098	5,324,098			5,450,334				
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA		(19)	7,860	7,841		10					
36-6033855	22837	AGCS MARINE INSURANCE COMPANY	IL			5	5							
95-3187355	35300	ALLIANZ GLOBAL RISKS US INSURANCE COMPANY	CA			294	294							
95-3323939	36420	ALLIANZ UNDERWRITERS INSURANCE COMPANY	CA			108	108							
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			1,701	1,701							
04-1027270	20613	AMERICAN EMPLOYERS INSURANCE COMPANY	MA		13		13							
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			3,319	3,319							
22-0731810	21857	AMERICAN INSURANCE COMPANY	OH			1,059	1,059							
05-0284861	10316	APPALACHIAN INSURANCE COMPANY	RI			3,669	3,669							
37-0301640	19860	ARGONAUT GREAT CENTRAL INSURANCE COMPANY	IL			222	222							
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL		27	3,687	3,713							
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE		(3)	3,381	3,378							
95-2769926	27189	ASSOCIATED INTERNATIONAL INSURANCE COMPANY	IL		1	12,626	12,627							
13-2668999	20931	ATLANTA INTERNATIONAL INSURANCE COMPANY	NY			17	17							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI			2,573	2,573							
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY			10	10							
57-0133332	10464	CANAL INSURANCE COMPANY	SC			377	377							
36-2789296	30015	CENTAUR INSURANCE COMPANY	IL			4,013	4,013							
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			6,837	6,837							
36-6042949	22810	CHICAGO INSURANCE COMPANY	IL											
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ			11,867	11,867							
13-6104559	10669	CHURCH INSURANCE COMPANY	NY			103	103							
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE	(2)	3	429	432		5					
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL		(54)	4,891	4,837							
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	IL		76	5,717	5,794		(10)					
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA	(9)		40,528	40,528							
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ		9	5,434	5,442							
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			6,294	6,294							
36-2999370	36463	DISCOVER PROPERTY & CASUALTY INSURANCE COMPANY	IL	10		4,209	4,209							
13-1203170	21350	EMPIRE INSURANCE COMPANY	NY			219	219							
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			2,235	2,235		3					
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			99	99							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
54-1132719	39020	ESSEX INSURANCE COMPANY	DE			401	401							
13-2912259	35181	EXECUTIVE RISK INDEMNITY INC	DE			141	141							
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA			165	165							
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA			6	6							
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI			102	102							
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA			5,790	5,790		2					
04-2198460	21822	FIRST STATE INSURANCE COMPANY	CT		2	30,234	30,236		2					
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA			351	351							
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			163	163		2					
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	OH			62	62							
02-0140690	23809	GRANITE STATE INSURANCE COMPANY	PA			2,051	2,051							
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH		15	7,504	7,520							
13-5539046	22136	GREAT AMERICAN INSURANCE COMPANY OF NEW YORK	NY											
47-6024508	11371	GREAT WEST CASUALTY COMPANY	NE			173	173							
06-0383030	22357	HARTFORD ACCIDENT AND INDEMNITY COMPANY	CT			84	84							
06-0383750	19682	HARTFORD FIRE INSURANCE COMPANY	CT		(175)	906	730							
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			175	175							
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			481	481							
02-0308052	22527	HOME INSURANCE COMPANY	NH		3	196	199							
15-0341230	14214	HOME MUTUAL INSURANCE COMPANY OF BINGHAMTON NEW YORK	NY											
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX			145	145							
35-0409130	22624	INDIANA FARMERS MUTUAL INSURANCE COMPANY	IN		23		23							
35-0410010	22659	INDIANA INSURANCE COMPANY	IN			153	153							
35-0410420	14265	INDIANA LUMBERMENS MUTUAL INSURANCE COMPNAY	IN			23	23							
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA		(2)	4,558	4,556		4					
13-5540698	19429	INSURANCE COMPANY OF THE STATE OF PA	PA			989	989							
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY			559	559							
66-0317672	26778	INTEGRAND ASSURANCE COMPANY	PR											
36-2259886	22829	INTERSTATE FIRE & CASUALTY COMPANY	IL											
36-6077839	26077	LANCER INSURANCE COMPANY	IL			111	111							
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE			2,367	2,367							
13-4916020	19917	LIBERTY INSURANCE UNDERWRITERS INC	IL			11	11							
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			33,418	33,418							
52-0403120	19356	MARYLAND CASUALTY COMPANY	MD			385	385							
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI			1	1							
46-0368854	41653	MILBANK INSURANCE COMPANY	SD			248	248							
37-0420520	14583	MILLERS FIRST INSURANCE COMPANY	IL			41	41							
39-0475300	14591	MILWAUKEE INSURANCE COMPANY	WI											
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI		(1)	(44)	(45)							
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE			1,761	1,761							
91-0217580	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	WA			482	482							
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI		3	803	807							
43-6027380	15679	NATIONAL FIRE & IND EXCH	MO			127	127							
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			3,234	3,234							
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	PA			2,375	2,375							
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			1,911	1,911							
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			113	113		7					
02-0172170	23841	NEW HAMPSHIRE INSURANCE COMPANY	PA											
21-0524225	12122	NEW JERSEY MANUFACTURERS INSURANCE COMPANY	NJ			566	566							
04-1675920	23965	NORFOLK & DEDHAM MUTUAL FIRE INSURANCE COMPANY	MA			16	16							
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ			137	137							
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI											
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA			589	589							
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA			2,338	2,338							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA			20	20							
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA			4,000	4,000							
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			41	41							
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			1,423	1,423							
23-0961349	14990	PENNSYLVANIA NATIONAL MUTUAL CASUATLY INSURANCE COMPANY	PA	14		53	53		14					
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT			139	139							
15-0420080	15024	PREFERRED MUTUAL INSURANCE COMPANY	NY											
47-0444314	20265	PROTECTIVE NATIONAL INSURANCE COMPANY OF OMAHA	NE			2	2							
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI			9,419	9,419							
13-1188550	15059	PUBLIC SERVICE MUTUAL INSURANCE COMPANY	NY			42	42							
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			67	67							
16-0366830	22314	RSUI INDEMNITY COMPANY	NH			133	133							
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	WA			1,217	1,217							
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA			50	50							
31-1024978	41297	SCOTTSDALE INSURANCE COMPANY	OH			11	11							
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			117	117							
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI	3		783	786		1					
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			60	60							
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	IL	30		5,595	5,595							
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			91	91							
94-3231751	35076	STATE COMPENSATION INSURANCE FUND	CA			552	552							
63-0202590	22276	STONEWALL INSURANCE COMPANY	NE			3,995	3,995							
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	2		26	28							
04-2974375	38369	THE NORTHERN ASSURANCE COMPANY OF AMERICA	MA			33	33							
94-1517098	25534	TIG INSURANCE COMPANY	CA	(5)		7,423	7,418							
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY			9	9							
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH			4,253	4,253							
23-6200030	23221	TRANSPORTATION MUTUAL INSURANCE COMPANY	PA			230	230							
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT	6		4,017	4,023		32					
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			566	566		27					
06-1184984	27120	TRUMBULL INSURANCE COMPANY	CT			30	30							
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY CO	IN			13	13							
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE	32		146	177							
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT			509	509							
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY	337		5,743	6,080							
52-0903682	10815	VERLAN FIRE INSURANCE COMPANY MD	NH											
39-1341459	26042	WAUSAU UNDERWRITERS INSURANCE COMPANY	WI						4					
13-2605890	32883	WESTERN EMPLOYERS INSURANCE COMPANY	CA			412	412							
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO	(728)	(30)	29,260	29,231		89					
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC											
94-1590201	26220	YOSEMITE INSURANCE COMPANY	IN			2,933	2,933							
95-1651549	13269	ZENITH INSURANCE COMPANY	CA			880	880							
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			471	471							
36-2781080	27855	ZURICH AMERICAN INSURANCE COMPANY OF ILLINOIS	IL			835	835							
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY			735	735							
0599998. Other U.S. Unaffiliated Insurers Reinsurance for which the total of Column 8 is less than $100,000														
0599999. Total Other U.S. Unaffiliated Insurers				(684)	266	326,520	326,786		193					
AA-9991100	00000	ALABAMA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AL			1	1							
AA-9991101	00000	ALASKA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AK	13		8	8			6				
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INSURANCE PROCEDURE	AZ	1										
AA-9991103	00000	ARKANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	AR											
AA-9991105	00000	CALIFORNIA COMMERCIAL AUTO INSURANCE PROCEDURE	CA	134		183	183			57				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-9991201	00000	CALIFORNIA FAIR PLAN ASSOCIATION	CA	2,961		672	672			1,642				
AA-9991201	00000	CALIFORNIA FAIR PLAN DIVISION II	CA	16		18	18			8				
AA-9991107	00000	COLORADO COMMERCIAL AUTO INSURANCE PROCEDURE	CO											
AA-9991108	00000	CONNECTICUT COMMERCIAL AUTO INSURANCE PROCEDURE	CT	13		12	12			2				
AA-9991202	00000	CONNECTICUT LIABILITY FAIR PLAN	CT	55		139	139			28				
AA-9991202	00000	CONNECTICUT PROPERTY FAIR PLAN	CT	148		52	52			75				
AA-9991110	00000	DELAWARE COMMERCIAL AUTO INSURANCE PROCEDURE	DE	1		1	1							
AA-9991203	00000	DELAWARE FAIR PLAN	DE	22		6	6			11				
AA-9991167	00000	DISTRICT OF COLUMBIA COMMERCIAL AUTO INSURANCE PROCEDURE	DC	4		2	2			2				
AA-9991204	00000	DISTRICT OF COLUMBIA PROPERTY INSURANCE FACILITY	DC	16		5	5			8				
AA-9991111	00000	FLORIDA JOINT UNDERWRITING ASSOCIATION	FL	24		19	19			13				
AA-9991112	00000	GEORGIA COMMERCIAL AUTO INSURANCE PROCEDURE	GA	1		2	2							
AA-9991205	00000	GEORGIA UNDERWRITING COMMERCIAL ASSOCIATION	GA	23		11	11			35				
AA-9991205	00000	GEORGIA UNDERWRITING HABITATIONAL ASSOCIATION	GA	768		180	180			504				
AA-9991113	00000	HAWAII JOINT UNDERWRITING ASSOCIATION	HI	94		27	27			57				
AA-9991114	00000	IDAHO COMMERCIAL AUTO INSURANCE PROCEDURE	ID											
AA-9991115	00000	ILLINOIS COMMERCIAL AUTO INSURANCE PROCEDURE	IL	3		5	5			1				
AA-9991206	00000	ILLINOIS FAIR PLAN	IL	123		28	28			62				
AA-9991117	00000	INDIANA COMMERCIAL AUTO INSURANCE PROCEDURE	IN			1	1							
AA-9991118	00000	IOWA COMMERCIAL AUTO INSURANCE PROCEDURE	IA											
AA-9991209	00000	KANSAS ALL INDUSTRY COMMERCIAL PLACEMENT FACILITY	KS	1										
AA-9991209	00000	KANSAS ALL INDUSTRY HABITATIONAL PLACEMENT FACILITY	KS	106		39	39			53				
AA-9991119	00000	KANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	KS	3		2	2			1				
AA-9991120	00000	KENTUCKY COMMERCIAL AUTO INSURANCE PROCEDURE	KY	1		2	2							
AA-9991121	00000	LOUISIANA COMMERCIAL AUTO INSURANCE PROCEDURE	LA	9		59	59			1				
AA-9991122	00000	MAINE COMMERCIAL AUTO INSURANCE PROCEDURE	ME											
AA-9991212	00000	MARYLAND JOINT INSURANCE ASSOCIATION	MD	149		25	25			80				
AA-9991421	00000	MASSACHUSETTES WORKERS COMPENSATION ASSOCIATION	MA			274	274							
AA-9991422	00000	MICHIGAN WORKERS COMPENSATION ASSOCIATION	MI			681	681							
AA-9991125	00000	MINNESOTA COMMERCIAL AUTO INSURANCE PROCEDURE	MN	1		1	1							
AA-9991127	00000	MISSISSIPPI COMMERCIAL AUTO INSURANCE PROCEDURE	MS											
AA-9991216	00000	MISSISSIPPI RURAL RISK UNDERWRITING ASSOCIATION	MS	535		95	95			277				
AA-9991217	00000	MISSOURI COMMERCIAL INSURANCE PLACEMENT FACILITY	MO	1		1	1							
AA-9990014	00000	MISSOURI COMMERICAL AUTOMOBILE INS PROCEDURE	MO											
AA-9991217	00000	MISSOURI HABITATIONAL INSURANCE PLACEMENT FACITLITY	MO	27		3	3			13				
AA-9991128	00000	MISSOURI JOINT UNDERWRITING ASSOCIATION	MO											
AA-9991129	00000	MONTANA COMMERCIAL AUTO INSURANCE PROCEDURE	MT											
AA-9992118	00000	NATIONAL WORKERS COMPENSATION REINSURANCE ASSOCIATION	NY			9,977	9,977							
AA-9991130	00000	NEBRASKA COMMERCIAL AUTO INSURANCE PROCEDURE	NE											
AA-9991131	00000	NEVADA COMMERCIAL AUTO INSURANCE PROCEDURE	NV											
AA-9991133	00000	NEW HAMPSHIRE COMMERCIAL AUTO INSURANCE PROCEDURE	NH	6		6	6			3				
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH	4										
AA-9991136	00000	NEW MEXICO COMMERCIAL AUTO INSURANCE PROCEDURE	NM	1		1	1			1				
AA-9991431	00000	NEW MEXICO WORKERS COMPENSATION ASSOCIATION	NM			137	137							
AA-9991220	00000	NEW YORK PROPERTY INSURANCE UNDRWRTNG ASSOCIATION	NY	824		548	548			364				
AA-9991138	00000	NEW YORK PUBLIC AUTO PROGRAM	NY	266										
AA-9991137	00000	NEW YORK SPECIAL RISK DISTRIBUTION PROGRAM	NY	144		394	394			52				
AA-9991221	00000	NORTH CAROLINA JOINT UNDERWRITING ASSOCIATION	NC	462		186	186			425				
AA-9991140	00000	NORTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	ND											
AA-9991141	00000	OHIO COMMERCIAL AUTO INSURANCE PROCEDURE	OH			1	1							
AA-9991222	00000	OHIO FAIR PLAN UNDERWRITING ASSOCIATION	OH	519		150	150			258				
AA-9991142	00000	OKLAHOMA COMMERCIAL AUTO INSURANCE PROCEDURE	OK	1		1	1			1				
AA-9991143	00000	OREGON COMMERCIAL AUTO INSURANCE PROCEDURE	OR	1										
AA-9991144	00000	PENNSYLVANIA COMMERCIAL AUTO INSURANCE PROCEDURE	PA	8										

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-9991224	00000	PENNSYLVANIA INSURANCE PLACEMENT FACILITY	PA	439		119	119			214				
AA-9991146	00000	RHODE ISLAND COMMERCIAL AUTO INSURANCE PROCEDURE	RI	8		13	13			2				
AA-9991225	00000	RHODE ISLAND JOINT REINSURANCE ASSOCIATION	RI	1,356		988	988			750				
AA-9991147	00000	SOUTH CAROLINA COMMERCIAL AUTO INSURANCE PROCEDURE	SC	1		6	6							
AA-9991305	00000	SOUTH CAROLINA WIND & HAIL UNDERWRITING ASSOCIATION	SC	434		7	7			1,731				
AA-9991149	00000	SOUTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	SD											
AA-9991150	00000	TENNESSEE COMMERCIAL AUTO INSURANCE PROCEDURE	TN			3	3							
AA-9991151	00000	UTAH COMMERCIAL AUTO INSURANCE PROCEDURE	UT											
AA-9991152	00000	VERMONT COMMERCIAL AUTO INSURANCE PROCEDURE	VT	1		5	5							
AA-9991153	00000	VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	VA	16		18	18			6				
AA-9991226	00000	VIRGINIA PROPERTY INSURANCE ASSOCIATION	VA	564		105	105			301				
AA-9991154	00000	WASHINGTON COMMERCIAL AUTO INSURANCE PROCEDURE	WA	2		1	1			1				
AA-9991227	00000	WASHINGTON FAIR PLAN ASSOCIATION	WA	2		1	1			3				
AA-9991156	00000	WEST VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	WV			1	1							
AA-9991228	00000	WEST VIRGINIA ESSENTIAL PROPERTY INSURANCE ASSOCIATION	WV	13		6	6			6				
AA-9991229	00000	WISCONSIN INSURANCE PLAN	WI	(1)		6	6			1				
AA-9991157	00000	WISCONSIN SPECIAL RISK	WI	1		1	1							
AA-9991158	00000	WYOMING COMMERCIAL AUTO INSURANCE PROCEDURE	WY											
0699998. Pools and Associations - Reinsurance for which the total of Column 8 is less than $100,000 - Mandatory Pools														
0699999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				10,326		15,235	15,235			7,059				
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT			479	479				479			
AA-9995048	00000	AMERICAN OFFSHORE INSURANCE SYNDICATE	NY											
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY			2,010	2,010							
74-1718972	18562	EQUITABLE INSURANCE EXCH	TX		7		7		9					
00-0000000	00000	FIRST STATE UNDER. AGENCY OF NEW ENGLAND	MA			1	1							
AA-9995063	00000	IAGM CORPORATION	NY	(3)	94	238	332				40			
AA-9995032	00000	MUTUAL MARINE OFFICE INC.	NY			4,343	4,343							
AA-9995037	00000	NEW YORK MARINE MANAGERS	NY	1		115	115		1					
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY			74	74							
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY			234	234							
0799998. Pools and Associations - Reinsurance for which the total of Column 8 is less than $100,000 - Voluntary Pools														
0799999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				(2)	101	7,496	7,596		10		519			
0899999. Total - Pools and Associations				10,324	101	22,731	22,832		10	7,059	519			
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GB			312	312							
AA-9994110	00000	ALEXANDER HOWDEN & COMPANY LIMITED	GB											
AA-3190010	00000	ANCON INSURANCE COMPANY S.A.	BM			8	8							
AA-1460185	00000	AXA VERSICHERUNGEN AG	CH		3	1,656	1,659							
AA-3161000	00000	BARBADOS FIRE AND GENERAL INSURANCE COMPANY	BB											
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM											
AA-3190453	00000	BLUEFIELD INSURANCE LIMITED	BM											
AA-1560054	00000	BOREAL INSURANCE INC.	CN			20	20							
AA-2990014	00000	C.A.N. DE SEGUROS CONSOLIDADOS	VE											
AA-2280105	00000	CAJA REASEGURADORA DE CHILE S.A.	CL											
AA-1120365	00000	CHEVANSTELL LIMITED	GB			3	3							
AA-9244101	00000	CHINA REINSURANCE COMPANY	CA		5		5		2					
AA-1320004	00000	CIE FRANCAISE D'ASSURANCES EUROPEENNE (CFAE)	FR											
AA-1121106	00000	CNA INSURANCE COMPANY LIMITED	GB			292	292							
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB			11	11							
AA-2330020	00000	COMPANIA DE SEGUROS BOLIVAR S.A.	CO											
AA-2830005	00000	COMPANIA UNIVERSAL DE SEGUROS S.A.	PA											
00-0000000	00000	CONTINENTAL SEGUROS S.A.	MX											

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-1121274	00000	DIRECT LINES INSURANCE COMPANY PLC	GB		1,199	4,195	5,394							
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB			93	93							
AA-1780015	00000	DUBLIN INTERNATIONAL REINSURANCE COMPANY LIMITED	IE											
AA-5320040	00000	EAST POINT REINSURANCE COMPANY OF HONG KONG LIMITED	HK			7	7							
AA-1120520	00000	ECCLESIASTICAL INSURANCE OFFICE PLC.	GB											
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB		9	103	112							
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB			20	20							
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP											
AA-1320130	00000	GENERALI FRANCE ASSURANCES	FR						9					
AA-5320055	00000	GRAND UNION INSURANCE COMPANY LIMITED	HK											
AA-1560460	00000	GUARANTEE COMPANY OF NORTH AMERICA	CN											
AA-1121401	00000	GUILDHALL INSURANCE COMPANY LIMITED	GB			50	50							
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GB			7	7							
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM			17	17							
AA-3191007	00000	HOPEWELL INTERNATIONAL INSURANCE LIMITED	BM			5	5							
00-0000000	00000	ICS ASSURANCES, S A	FR			63	63							
AA-1930625	00000	ING AUSTRALIA LIMITED	AU			5	5							
AA-3190095	00000	INSCO LIMITED	BM			217	216							
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR		4		4		13					
AA-1561037	00000	INSURANCE CORPORATION OF BRITISH COLUMBIA	CN			4	4							
AA-1560520	00000	INSURANCE CORPORATION OF NEWFOUNDLAND	CN		6	193	199							
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR		3		3		14					
AA-1720115	00000	KANSA GENERAL INSURANCE COMPANY LIMITED	FI		(7)		(7)							
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VE											
AA-1122000	00000	LLOYDS OF LONDON	GB		8	7,693	7,701							
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB			39	39							
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB		3	411	414							
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB											
AA-2831004	00000	METROPOLITANA DE SEGUROS DE VIDA S.A.	PA			2	2							
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB			26	26							
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP			1	1							
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GB		2	1	3		12					
AA-1121175	00000	PHOENIX ASSURANCE PLC.	GB		19	191	211							
AA-1121235	00000	QBE INSURANCE (EUROPE) LIMITED	GB		1	65	66							
AA-2431003	00000	REASEGURADORA PROFESSIONAL S.A.	DO											
00-0000000	00000	RIDGEWELL FOX & PARTNERS (UNDER. MGMT)	GB		21	56	77							
AA-1560735	00000	ROYAL & SUN ALLIANCE INSURANCE COMPANY OF CANADA	CN			174	174							
AA-0000000	00000	RW GIBBON & SONS SYNDICATE	GB			38	38							
AA-1120019	00000	S.C.O.R. (UK) REINSURANCE COMPANY LIMITED	GB		(249)	7,509	7,259							
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CN			124	124							
AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	DE			63	63							
AA-2330018	00000	SEGUROS TEQUENDAMA S.A.	CO						9					
AA-1960940	00000	STATE INSURANCE OFFICE	NZ			25	25							
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB	1	7	384	391		14		159			
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP		1	7	8							
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP											
AA-1121445	00000	TOKIO MARINE EUROPE INSURANCE LIMITED	GB											
AA-1121475	00000	UIC INSURANCE COMPANY LIMITED	GB			2	2							
0999998. Other Non-U.S. Insurers - Reinsurance for which the total of Column 8 is less than $100,000														
0999999. Total Other Non-U.S. Insurers				1	1,036	24,092	25,128		72		159			
9999999 Totals				15,332,431	1,402	5,697,441	5,698,844		275	5,457,393	678			

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

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

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
36-2554642	60186	ALLSTATE LIFE INSURANCE COMPANY	IL					154						154			154	
0299999. Total Authorized - Affiliates - U.S. Non-Pool								154						154			154	
0499999. Total Authorized - Affiliates								154						154			154	
95-2371728	22667	ACE AMERICAN INSURANCE COMPANY	PA															
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			25	20	429	135	477	119			1,206			1,206	
95-3187355	35300	ALLIANZ GLOBAL RISKS US INSURANCE COMPANY	CA		3,785													
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN			2		8		25	6			41			41	
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			11	10	404	155	534	133			1,247			1,247	
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			55	11	770	184	853	185			2,059			2,059	
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL			22		120	17	203	23			385			385	
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN			22		315	2	154	37			530			530	
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			19	1	280	156	555	136			1,146			1,146	
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			66	7	601	203	605	151			1,632			1,632	3
95-2769926	27189	ASSOCIATED INTERNATIONAL INSURANCE COMPANY	IL							6	1			7			7	
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI															
51-0434766	20370	AXIS REINSURANCE COMPANY	NY		135													
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			57	20	3,118	125	1,188	195			4,704			4,704	
25-1118791	19402	CHARTIS PROPERTY CASUALTY COMPANY	PA					1,041	525	516	129			2,211			2,211	
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH			1		14	7	12	3			37			37	
13-2781282	25070	CLEARWATER INSURANCE COMPANY	DE			243	88	11,061	2,339	10,805	2,675			27,211			27,211	
06-0949141	33197	COLOGNE REINS COMPANY OF AMERICA	CT					224	277	309	77			888			888	2
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			2,718	63	208	3,458	5,383	1,346			13,176			13,176	
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			78	25	1,233	453	2,528	632			4,949			4,949	
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI			49	7	588	83	868	87			1,682			1,682	
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			286	27	4,599	742	6,754	1,454			13,862			13,862	1
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			3		240	65	483	82			873			873	
35-2293075	11551	ENDURANCE REINSURANCE COMPANY OF AMERICA	DE		93													
54-1132719	39020	ESSEX INSURANCE COMPANY	DE					24		179	45			248			248	
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL			4		180		331	83			599			599	
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		3,484	(29)	(29)	872	68	3,470	867			5,218			5,218	
39-1092844	24961	EVERSPAN FINANCIAL GUARANTEE CORP	WI							10	2			12			12	
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI			187	24	2,316	1,906	3,372	687			8,493			8,493	8
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA			1	4	88		24	6			123			123	
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA			2	4	60	5	87	8			164			164	
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI															
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA					10	4	4	1			19			19	
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT											1			1	
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA											1			1	
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	MD			3	4	136	130	153	38			465			465	
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			5		1,000		154	38			1,197			1,197	
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	OH			26	9	573	104	406	102			1,220			1,220	
13-5617450	11231	GENERALI US BRANCH	NY			1		226	44	63	16			349			349	
13-5009848	21032	GLOBAL REINSURANCE CORPORATION OF AMERICA	NY							5	1			6			6	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			101	12	1,065	207	968	186			2,540			2,540	
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY			1		14	7	12	3			37			37	
13-5129825	22292	HANOVER INSURANCE COMPANY	NH			6	0	85	49	94	23			257			257	
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT		1,288	1		10	5	19	5	608	322	971	72		899	
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI					3	3	11	3			20			20	
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI			7		1		1				8			8	
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX			3		134	45	134	34			350			350	
74-1746542	26581	INDEPENDENCE AMERICAN INSURANCE COMPANY	DE					1						1			1	2

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA			4	3			18	4			29			29	
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC			1		3		13	3			20			20	
61-0392792	22993	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	KY															
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			13	1	180	88	219	53			553			553	25
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN			9	22	2,064	32	23	5			2,155			2,155	
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL			(9)	(1)	24						14			14	
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ							1				1			1	
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL					12	7	6	1			27			27	
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA			3		47	24	52	13			140			140	
23-1903575	25321	METROPOLITAN DIRECT PROPERTY AND CASUALTY INSURANCE COMPANY	RI		54													
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI			27	5	1,488	5	279	70			1,874			1,874	26
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	RI		6	16	2	198	99	155	39			508			508	
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL			46	3	241	21	384	33			728			728	
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY															
04-2482364	16187	MOSAIC INSURANCE COMPANY	DE			3		44	24	64	16			151			151	
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH			1		23	12	20	5			62			62	
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI					543						543			543	
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		4,836	12	3	1,004	58	651	163	4		1,894			1,894	
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK							1				1			1	
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI			44	3	807	268	666	165			1,954			1,954	
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE		5,299	27	32	1,093	474	1,213	303			3,142			3,142	
13-1988169	34835	NATIONAL REINSURANCE CORPORATION	DE			1		2		22	5			30			30	
36-2704643	21881	NATIONAL SURETY CORPORATION	IL							14	3			17			17	
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	PA			18	16	1,278	263	732	183			2,489			2,489	
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH					35	35	32	8			111			111	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			30		918	43	745	186			1,921			1,921	9
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT			8		107	9	170	15			310			310	
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			1,885	35	22,561	3,115	6,181	1,329			35,106			35,106	31
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	NY			45	16	114	68	154	39			437			437	
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ							6	2			8			8	
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		2,498	1				2				3			3	
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA															
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA			6		327	48	196	41			618			618	
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA			17	4	519	106	368	92			1,105			1,105	
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY					105	9	167	15			296			296	
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	NY			11	6	382	165	487	122			1,174			1,174	
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL			4		200	35	289	31			559			559	
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			19	2	345	44	116	29			554			554	14
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT							2				2			2	
23-2182777	40134	POTOMAC INSURANCE COMPANY OF ILLINOIS	IL					2	2					5			5	
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA			10		79	22	232	58			402			402	
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI			2		25	14	25	6			73			73	3
13-1188550	15059	PUBLIC SERVICE MUTUAL INSURANCE COMPANY	NY															
06-1206728	29807	PXRE REINSURANCE COMPANY	CT															
23-1641984	10219	QBE REINSURANCE CORPORATION	PA		104	42	4	125	72	25	6			274			274	1
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			78		18,203	6,773	3,803	951			29,808			29,808	
13-3028939	38512	RAMPART INSURANCE COMPANY	NY					9	1	15	1			26			26	1
86-0274508	31089	REPWEST INSURANCE COMPANY	AZ					48	4	76	7			135			135	
37-0915434	13056	RLI INSURANCE COMPANY	IL			86		1,785	107	367	92			2,436			2,436	
16-0366830	22314	RSUI INDEMNITY COMPANY	NH			95	76	1,705	740	1,161	290			4,066			4,066	
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	WA			3		43	24	40	10			120			120	

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA			6	(1)	496	64	161	40			767			767	1
75-1444207	30058	SCOR REINSURANCE COMPANY	NY			34	7	358	36	729	405			1,569			1,569	2
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN					11	1	18	2			32			32	
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI			81	(3)	741	95	1,125	214			2,254			2,254	
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			4		33	12	78	19			146			146	1
22-3590451	40045	STARNET INSURANCE COMPANY	DE					25	2	40	3			70			70	
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			52	20	2,061	420	3,036	755			6,344			6,344	
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL			1		8	5	19	5			38			38	
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	OH			52	31	428	92	458	103			1,164			1,164	
13-3031274	39187	SUECIA INSURANCE COMPANY	NY											1			1	
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		28,605	68	22	9,426	567	2,631	638			13,352			13,352	
94-1517098	25534	TIG INSURANCE COMPANY	CA			198	6	1,409	116	3,917	642			6,288			6,288	
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE			31	18	1,350	405	1,567	392			3,763			3,763	2
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY			98	32	315	54	474	50			1,023			1,023	
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		2,915	976	522	5,368	1,338	3,269	815			12,287			12,287	
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			50	1	612	220	424	106			1,412			1,412	
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			136	17	1,436	255	1,626	286			3,757			3,757	1
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			20	3	205	111	198	50			587			587	2
06-1117063	34894	TRENWICK AMERICA REINSURANCE CORPORATION	CT							2				2			2	
91-6027360	25747	UNIGARD INSURANCE COMPANY	WI															
47-0547953	25844	UNION INSURANCE COMPANY	IA			6	4	200	83	344	86			723			723	2
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	NY			9	6	322	130	276	69			811			811	
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA					1		4	1			6			6	
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE															
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT					1	1					3			3	
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN			1		13	7	15	4			40			40	
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			688	106	73,573	1,679	19,568	2,332			97,946			97,946	
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	NY			45	7	1,120	263	2,152	528			4,115			4,115	2
13-1290712	20583	XL REINSURANCE AMERICA INC	NY			4	5	2,258	187	3,060	765			6,280			6,280	1
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			5		73	39	57	14			189			189	
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY					667		1				669			669	1
0599998. Total Authorized - Other U.S. Unaffiliated Insurers (Under $100,000)																		
0599999. Total Authorized - Other U.S. Unaffiliated Insurers					53,102	9,099	1,344	191,253	30,499	106,201	22,339	612	322	361,668	72		361,596	141
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE	IL		235	377		38				120		536	53		483	
AA-9991501	00000	INDIANA MINE SUBSIDENCE	IN		41	34						21		55	9		45	
AA-9991502	00000	KENTUCKY MINE SUBSIDENCE	KY		17							9		9	4		5	
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI		10,837	13,199		997,985		300,853				1,312,037			1,312,037	
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN			304		1,156						1,461			1,461	
AA-9992201	00000	NATIONAL FLOOD INSURANCE PROGRAM	DC		304,112			10,804		16,262		182,807		209,873			209,873	
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH		3													
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT FUND	NJ			7,056		29,610						36,665			36,665	
AA-9991139	00000	NORTH CAROLINA REINSURANCE FACILITY	NC		4,977			8,086	1,268	3,271	577	1,997		15,200			15,200	
AA-9991503	00000	OHIO MINE SUBSIDENCE	OH		18							9		9	4		5	
AA-9992082	00000	TEXAS SMALL PREMIUM PLAN	TX			12		177						188			188	
AA-9991506	00000	WEST VIRGINIA MINE SUBSIDENCE	WV		90							46		46	20		26	
0699999. Total Authorized - Pools - Mandatory Pools					320,329	20,982		1,047,857	1,268	320,386	577	185,009		1,576,080	90		1,575,989	
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DE		87	21	2	138	23	238	55			476			476	5
AA-1122000	00000	LLOYDS OF LONDON	GB		16	943	344	54,626	15,032	84,627	20,621			176,193			176,192	122
AA-1127084	00000	LLOYDS SYNDICATE NUMBER 1084	GB		89													
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GB		459									1			1	

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1120085	00000	LLOYDS SYNDICATE NUMBER 1274	GB		58													
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414	GB		1,537	2				5		95		102			102	
AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458	GB		707													
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GB		1,519					1				1			1	
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GB		2,356	1				3				5			5	
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GB		1,681	19	0	10		1		74		104			104	
AA-1120071	00000	LLOYDS SYNDICATE NUMBER 2007	GB		227					1				1			1	
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010	GB		19	9		5						14			14	
AA-1128623	00000	LLOYDS SYNDICATE NUMBER 2623	GB		208									1			1	
AA-1128791	00000	LLOYDS SYNDICATE NUMBER 2791	GB		50					1				1			1	
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GB		986	1				2				2			2	
AA-1120116	00000	LLOYDS SYNDICATE NUMBER 3902	GB		164													
AA-1120075	00000	LLOYDS SYNDICATE NUMBER 4020	GB		47													
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GB		1,943	2				5				7			7	
AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510	GB		76	18		10						28			28	
AA-1126566	00000	LLOYDS SYNDICATE NUMBER 566	GB		400					1				2			2	
AA-1126623	00000	LLOYDS SYNDICATE NUMBER 623	GB		54													
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ES		258									1			1	
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BM		2,987	26	1	13		3				43			43	
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BM		5,929	3				7				11			11	
0899998. Total Authorized - Other Non-U.S. Insurers (Under $100,000)																		
0899999. Total Authorized - Other Non-U.S. Insurers					21,857	1,045	349	54,801	15,055	84,894	20,678	168		176,991			176,990	127
0999999. Total Authorized					395,288	31,125	1,693	1,294,065	46,822	511,482	43,594	185,790	322	2,114,892	163		2,114,730	268
1099999. Total Unauthorized - Affiliates - U.S. Intercompany Pooling																		
1399999. Total Unauthorized - Affiliates																		
22-2235730	24856	ADMIRAL INSURANCE COMPANY	DE							16	4			20			20	
AA-9995081	00000	AGENCY MANAGERS LIMITED	NY					34						34			34	
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL			1		14	7	15	4			42			42	
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY			27	(2)	61	5	98	9			198			198	2
22-2320779	38989	CHUBB CUSTOM INSURANCE COMPANY	DE							2	1			3			3	
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ					1,000						1,000			1,000	
36-3536176	16284	CLASSIC FIRE & MARINE INSURANCE COMPANY	IN			530	5							535			535	
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO							1				1			1	
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL							67	17			84			84	
31-0908652	22144	CONSTELLATION REIN COMPANY	NY			2		2		8	2			13			13	
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			41	1	54	5	86	7			194			194	
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA			4,506	43							4,549			4,549	
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL			65	9	1,176	193	1,117	190			2,750			2,750	
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY															
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			108	1	1		1				111	(1)		112	30
13-3077651	40223	ICM INSURANCE COMPANY	NY			2	5	15	7	1				30			30	1
13-5613831	14230	IDEAL MUTUAL INSURANCE COMPANY	NY															
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL							1				1			1	
47-6025666	23264	INLAND INSURANCE COMPANY	NE			1		20	10	17	4			53			53	
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY			12								12			12	
11-2545588	39276	INTERAMERICA REINSURANCE CORPORATION	NY		52													
AA-9993214	00000	JH WF SYNDICATE	NY					200						200			200	
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA					2		5	1			8			8	
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY	PA															
13-2930109	22047	NORTH STAR REINSURANCE CORPORATION	DE					2,101		28	7			2,136			2,136	
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI			9								9			9	

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Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
86-0271410	26751	PINE TOP INSURANCE COMPANY	IL															
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA			35								35			35	
34-1532771	15156	SHELBY INSURANCE COMPANY	TX			11								11			11	
00-0000000	00000	SOUTH PLACE SYNDICATE	NY					6	2					8			8	
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH							1				1			1	
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY			3,874				2	1			3,878			3,878	
02-0349547	38032	US INTERNATIONAL REINSURANCE COMPANY	NH															
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX			293								293			293	
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC															
1499998. Total Unauthorized - Other U.S. Unaffiliated Insurers (Under $100,000)																		
1499999. Total Unauthorized - Other U.S. Unaffiliated Insurers					52	9,518	62	4,686	229	1,467	247			16,210	(1)		16,210	33
1599999. Total Unauthorized - Pools - Mandatory Pools																		
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT					268	23	427	37			755			755	291
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY							28	7			35			35	
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY			175	5	1,660	770	1,254	314			4,178			4,178	
13-2979432	00000	MAIDEN LANE SYNDICATE INC.	NY			2	1	6	2					10			10	
1699999. Total Unauthorized - Pools - Voluntary Pools						177	6	1,934	795	1,709	358			4,979			4,979	291
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GB															
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BM		7,720	2				5				7			7	
AA-1120120	00000	AEGON (UK) PLC	GB			1		148	23	60	15			247			247	2
AA-1240006	00000	AG INSURANCE	BE			18	7	8		15	4			52			52	
AA-1320039	00000	AGF IART	FR					2		3				6			6	
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JP			74	59	2,165	785	2,767	675			6,525			6,525	4
AA-1340020	00000	ALBINGIA VERSICHERUNGS AG	DE										1	1			1	
AA-1460115	00000	ALEA EUROPE LIMITED	CH			1								1			1	
AA-1320025	00000	ALLIANZ ASSURANCES SA	FR															
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AU			4	4	129	42	161	40			379			379	6
AA-1240011	00000	ALLIANZ BELGIUM SA	BE			15	6	725	148	591	147			1,633			1,633	
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ES			1	2	39	13	60	15			129			129	19
AA-1320065	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY (FRANCE)	FR			8	4							12			12	
AA-1120445	00000	ALLIANZ INSURANCE PLC	GB															
AA-1464104	00000	ALLIANZ RISK TRANSFER - ZURICH	CH		1,524													
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CH			0								0				
AA-1340030	00000	ALLIANZ VERSICHERUNGS-AKTIENGESELLSCHAFT	DE															
AA-3194128	00000	ALLIED WORLD ASSURANCE COMPANY LIMITED	BM		1,034													
AA-3190978	00000	ALPHA CAT REINSURANCE LIMITED	BM		222													
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DE					1		1				2			2	1
AA-3190829	00000	ALTERRA BERMUDA LIMITED	BM		3,025	1				2				2			2	
AA-1320150	00000	AM PRUDENCE SA	FR														1	
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BM			3	1	165	19	268	67			522			522	
AA-1460019	00000	AMLIN AG	CH		1,556					1				1			1	
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AU					8	3	12	3			26			26	
AA-1860050	00000	ANADOLU SIGORTA	TR			2	2	75	23	96	24			222			222	82
AA-3194126	00000	ARCH REINS LIMITED	BM		10,458	1				2				3			3	
AA-1320060	00000	AREAS-CMA	FR															
AA-3190932	00000	ARGO RE	BM		48													
AA-3190873	00000	ARIEL REINS COMPANY LIMITED	BM		3,327					1				1			1	
AA-3194168	00000	ASPEN INSURANCE LIMITED	BM		2,899	1				2				2			2	
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT			6	1	11	1	67	15			100			100	
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE			45	4	276	24	441	38			828			828	
AA-1320013	00000	ASSURANCES GENERALES DE FRANCE I A R T	FR			3	1	68	9	91	23			195			195	87

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE			20	7	685	155	659	165			1,692			1,692	1
AA-9681000	00000	ASTRA SA INS AND REINS	RO			16	1	82	7	131	11			249			249	93
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SE			1,024								1,024			1,024	
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI			2								2			2	2
AA-1120701	00000	ATLAS ASSURANCE COMPANY LIMITED	GB		2	28		4		6	1			38	2		36	
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AU					3		2				6			6	20
AA-1120375	00000	AVIVA INTERNATIONAL	GB			11	1	53	28	143	36			273			273	
AA-1320225	00000	AXA ASSURANCE IARD MUTUELLE	FR										34	34			34	
AA-1244102	00000	AXA BELGIUM	BE			117	31	2,893	509	4,109	640			8,299			8,299	10
AA-1460185	00000	AXA VERSICHERUNGEN AG	CH			47	22	999	283	1,388	335			3,073			3,073	91
AA-3194139	00000	AXIS SPECIALTY LIMITED	BM		3,304	52	1	28						81			81	
AA-1320030	00000	AZUR ASSURANCES IARD	FR															
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	UY															
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CH					1		1				2			2	1
AA-3191105	00000	BAYSIDE REINS COMPANY LIMITED	BM							3	1			3			3	
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM			64								64			64	
AA-1460030	00000	BERNER ALLGEMEINE VERS.GES. AG	CH															
AA-3191004	00000	BISON INSURANCE COMPANY	BM			8	5	388	127	509	127			1,165			1,165	29
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BM															8
AA-1560054	00000	BOREAL INSURANCE INC.	CN															
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GB															
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GB			5		1		1				7	2		5	
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GB			1		21	4	24	6			56			56	27
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BM			1		4	1	4	1			12			12	1
AA-3190050	00000	CAMBRIDGE REINSURANCE LIMITED	BM															
AA-1560110	00000	CANADIAN GENERAL INSURANCE COMPANY	CN							2	1			3			3	
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BM		1,691	18		9		1				28			28	
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW			4	2	91	30	116	29			272			272	
AA-1990110	00000	CENTRAL REINSURANCE CORPORATION LIMITED	ZA											1			1	
AA-1121065	00000	CGU BONUS LIMITED	GB		1													
AA-1930019	00000	CGU INSURANCE LIMITED	AU					7	3	9	2			21			21	
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AU					7	3	8	2			20			20	
AA-1560192	00000	CHANCELLOR REINSURANCE COMPANY OF CANADA	CN															
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM					2		3				5			5	2
AA-1120365	00000	CHEVANSTELL LIMITED	GB			13		70	3	132	31			249	(2)		251	
AA-9244101	00000	CHINA REINSURANCE COMPANY	CA			40	2	231	20	369	32			695			695	291
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TW															
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	IT			0								0				
AA-2232002	00000	CIA. REAL BRASILEIRA DE SEGUROS	BR															
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BR			26	1							28			28	
AA-1930130	00000	CIC INSURANCE LTD.	AU			100								100			100	
AA-1320035	00000	COLISEE RE	FR					9	4	4	1			19			19	
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN			56	20	1,552	410	1,791	394			4,223			4,223	43
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB			1		2		28	7			39			39	3
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FR							2				2			2	
AA-1460035	00000	CONTINENTALE ALLGEMEINE VERS. AG	CH															
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BM		6,593	1				3				4			4	
AA-1340077	00000	DEUTSCHER HEROLD ALLGEMEINE VERSICH. AG	DE															
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB			25	16	1,012	406	2,244	558			4,260			4,260	
AA-1120507	00000	DRAKE INSURANCE PLC	GB															
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DE			2		14	1	30	6			53			53	6
AA-1220027	00000	EA - GENERALI AG	AT			3	1	51	16	76	19			165			165	

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GB			1		31	19	16	4			71			71	
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BM		4,224	1				4				5			5	
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GB			(13)								(13)	17		(29)	
AA-1120827	00000	ERC FRANKONA REINSURANCE (II) LIMITED	GB															
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BE			11	4	87	29	115	29			275			275	
00-0000000	00000	EULER HERMES KREDITFORSIKRING	DK							1				1			1	
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB			185	17	3,413	1,156	4,710	1,115			10,596			10,596	1
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	IT			1	2	54	17	74	18			166			166	3
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GB					1		2				3			3	
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI			2								2			2	
AA-1460006	00000	FLAGSTONE REASSURANCE SUISSE	CH		2,610													
AA-3190877	00000	FLAGSTONE REINS LIMITED	BM			1				2				2			2	
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GB															
AA-1360195	00000	FONDIARIA - SAI SPA	IT			16	1	83	7	145	15			268			268	93
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB			2		58	39	26	7			132			132	
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP			26	10	1,148	226	1,454	223			3,087			3,087	1
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GB			1								2			2	
AA-1320135	00000	GAN ASSURANCES IARD	FR					1		1				3			3	1
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GB															
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AT			1		12	4	21	5			44			44	
AA-1340220	00000	GENERALI VERSICHERUNG AG	DE															
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NO					1		1				2			2	5
AA-1464111	00000	GLACIER REINSURANCE AG	CH											1			1	
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DE					1		2				4			4	1
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DE					1		1				2			2	
AA-1930320	00000	GOVERNMENT INSURANCE OFFICE OF NEW SOUTH WALES	AU					3	1	4	1			10			10	
AA-1120700	00000	GREYFRIARS INSURANCE COMPANY LIMITED	GB															
AA-1860340	00000	GUNES SIGORTA A.S.	TR			3	3	101	33	129	32			301			301	59
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BM		1,690	2				5				7			7	
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GB															
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SE					6	1	10	1			18			18	1
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DE							1				1			1	
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GB															
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM															
AA-1460080	00000	HELVETIA SCHWEIZERISCHE VERSICHERUNGS.	CH															
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DE							1				1			1	
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GB			3,040								3,040			3,040	
AA-1121430	00000	HILLCOT RE LIMITED	GB					1		2				4			4	
AA-1120525	00000	HISCOX COMPANY LIMITED	GB							1				1			1	
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BM		1,334	1				2				3			3	
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MY															
AA-3190085	00000	HORIZON INSURANCE COMPANY LIMITED	BM			11								11			11	
AA-3190677	00000	HORSESHOE RE LIMITED	BM		222													
00-0000000	00000	ICS ASSURANCES, S A	FR							1				1			1	
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FR															5
AA-1122022	00000	INDEMNITY GUARANTEE	GB			1				1				2			2	
AA-3190095	00000	INSCO LIMITED	BM			21	18	919	325	1,027	217			2,527			2,527	1
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR			15								15			15	
AA-1931005	00000	INTERCONTINENTAL RE	AU			11	12	441	169	481	120			1,235			1,235	
AA-1360090	00000	INTERCONTINENTALE ASSIC. S.P.A.	IT															
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR			29	2	365	32	581	51			1,059			1,059	1
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SE															

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1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GB															
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KR			65	21	1,604	394	1,086	271			3,440			3,440	
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GB			19	6	710	200	1,151	288			2,373			2,373	
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP			14	13	483	181	622	155			1,469			1,469	1
AA-1240068	00000	L'ETOILE 1905 S.A.	BE			4	2	2		5	1			16			16	1
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT					8	1	13	1			23			23	8
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	IT					37	6	15	4			62			62	
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR					16	1	26	2			45			45	1
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CN					5		15	2			24			23	12
AA-1360165	00000	LA NATIONALE S.P.A.	IT															
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA.	IT			1		31	11	25	6			75			75	87
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FR			5		10	1	137	34			187			187	
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FR					1		7	2			10			10	
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VE															
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM			1		31	10	47	12			101			101	
AA-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BM		160													
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SE											1			1	
AA-1120230	00000	LDMS LIMITED	GB			14		1		2				17	5		12	
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU					6	2	11	3			22			22	11
AA-1860690	00000	LIBERTY SIGORTA A.S.	TR															
AA-1120920	00000	LIMESTREET INSURANCE COMPANY LIMITED	GB															
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB			11		3		5				21	2		19	
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB			15	6	525	320	896	220			1,983			1,983	423
AA-1121402	00000	LONDON ASSURANCE	GB															
AA-1121315	00000	LONGMYND INSURANCE COMPANY LIMITED	GB					1		2				4			4	
AA-5420065	00000	LUCKY INSURANCE COMPANY LIMITED	KR			2	2	45	16	68	17			150			150	26
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	IT															5
AA-1320171	00000	MAAF ASSURANCES	FR							1				1			1	
AA-3190107	00000	MALVERN INSURANCE LIMITED	BM															
AA-1340160	00000	MANNHEIMER AG HOLDING	DE			1				1				2			2	
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ES			2	1	28	9	76	19			135			135	8
AA-1561016	00000	MARKEL INS CO OF CANADA	CN			7		7	1	12	1			28	2		26	
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB		1	135	59	2,875	905	3,729	902			8,604	10		8,595	
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GB					1		1				2			2	1
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FR			2		1		1				4			4	
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GB															
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BE											1			1	
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KR					6		9	1			16			16	4
AA-1860620	00000	MILLI REASURANS T.A.S.	TR			4	3	120	39	154	38			359			359	144
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB			1		1		1				2			2	
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GB							1				1			1	
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GB			1		25	11	11	3			51			51	
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP			51	22	2,571	571	2,854	572			6,640			6,640	
AA-0051036	00000	MLC REINSURANCE LIMITED	TC			2	2	51	17	71	18			160			160	1
AA-1440020	00000	MODERNA FORSAKRINGAR AB	SE			1		87	3	97	20			209			209	82
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GB			1								2			2	
AA-3194200	00000	MS FRONTIER REINS LIMITED	BM		31													
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DE		4,675	3,677	80	1,809	185	2,491	372			8,614			8,614	1
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FR															
AA-1320182	00000	MUTUELLE GENERALE FRANCAISE	FR															
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GB			15		90	60	103	26			293			293	12
AA-3190869	00000	NEW CASTLE REINS COMPANY LIMITED	BM							1				1			1	

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IN											1			1	
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NL															13
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GB			1								2			2	
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GB															
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JP			617	227	2,275	535	3,129	519			7,303			7,303	17
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JP			8	4	171	68	211	51			513			513	215
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DK															
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DK					1		1				2			2	
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GB			26	(1)	98	9					131			131	
AA-1460100	00000	NOUVELLE CIE. DE REASSURANCES S.A.	CH															
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DE					5		8	1			14			14	4
AA-2990725	00000	ORINOCO SEGUROS C.A.	VE					4		7	1			12			12	3
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NO															
AA-3190131	00000	OWENS INSURANCE LIMITED	BM															
AA-1240163	00000	P & V ASSURANCES SC	BE			2	1	47	15	63	16			143			143	37
AA-5360100	00000	P.T. INDONESIA RE	ID							1				1			1	
AA-1121145	00000	PACIFIC AND GENERAL INSURANCE COMPANY LIMITED	GB			5								5			5	
AA-1320034	00000	PARIS RE	FR		389					1				1			1	
AA-1320265	00000	PARTNERRE SA	FR			26	13	869	159	1,116	279			2,461			2,461	4
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BM															
AA-1121165	00000	PEARL ASSURANCE PLC.	GB															
AA-3194174	00000	PLATINUM BERMUDA	BM		933					1				1			1	
AA-3194224	00000	POSEIDON RE LIMITED	BM		2,713													
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DE					1		1				1			1	1
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DE							1				1			1	
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DE			8	4	451	93	327	82			965			965	1
AA-1121235	00000	QBE INSURANCE (EUROPE) LIMITED	GB		1	10	3	176	51	153	38			431	1		430	
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IE					4		7	1			12			12	
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DE					1		2				4			4	1
AA-3190137	00000	RAMUS INSURANCE COMPANY LIMITED	BM															
AA-2990857	00000	REASEGURADORA DELTA CA	VE															
AA-2990860	00000	REASEGURADORA NACIONAL DE VENEZUELA C.A.	VE							1				1			1	
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DK			17								17			17	
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BM		20,065	4				10	1			14			14	
AA-1340201	00000	RHEINLAND VERS.-AG	DE			3		8		21	5			37			37	
AA-3190138	00000	RIVER PLATE REINSURANCE COMPANY LIMITED	BM															
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GB			5	2			1				8			8	
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GB			16	2	7	1	12	1			38	1		38	2
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GB					1		2				4			4	
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FI			9		1		2				13			13	
AA-1720070	00000	SAMPO PLC	FI											1			1	1
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DE			0								1			1	
AA-1320275	00000	SCOR GLOBAL LIFE S.E.	FR			125	9	1,329	116	2,121	184			3,884			3,883	3
AA-1320031	00000	SCOR GLOBAL P&C SE	FR		1,150	53	4	588	51	939	82			1,718			1,718	
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DE			56	3	329	29	525	46			988			988	
AA-1464100	00000	SCOR SWITZERLAND AG	CH		319													
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CN							24	6			30			30	
AA-1121310	00000	SCOTTISH LION INSURANCE COMPANY LIMITED	GB					2		3				6			6	
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE			3		9		20	5			38			38	
AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	DE															
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE COMPANY LIMITED	KR			3	3	107	34	134	33			314			314	89

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
		SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD																
AA-5760050	00000		SG					3		5				9			9	4
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SG			5	2	43	14	55	14			133			133	3
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SE					2		4				7			6	
AA-1440076	00000	SIRIUS INTERNATIONAL INSURANCE CORPORATION	SE		874													
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BM			3	1	51	15	99	25			194			194	
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JP			176	30	2,714	639	3,471	860			7,890			7,890	
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZ											1			1	
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GB			4								4			4	
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NO			5	3	148	42	144	36			378			378	
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GB		3	86		15	1	25	2			130	4		127	
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM			35	2	312	25	277	51			703			703	
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SE					65	2	64	16			147			147	2
AA-1420010	00000	STOREBRAND SOR A/S	NO															
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB			66	21	2,946	1,010	5,267	1,316			10,626			10,626	127
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GB					1		1				2			2	1
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DE			10	2	334	52	272	47			717			717	2
AA-1440105	00000	SWEDISH CLUB	SE			2	1	74	11	76	19			183			183	
AA-1370021	00000	SWISS RE EUROPE SA	LU					32	3	51	4			91			91	
AA-1340045	00000	SWISS RE GERMANY AG	DE															
AA-1121405	00000	SWISS RE INTERNATIONAL SE	GB															
AA-5324100	00000	TAIPING REINSURANCE COMPANY LIMITED.	HK		25													
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP															
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TW												1		(1)	
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP			17	9	168	71	210	52			528			528	
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP			67	30	3,368	851	4,154	1,038			9,509			9,509	6
AA-3190838	00000	TOKIO MILLENIUM RE LIMITED	BM		3,448					1				2			2	6
AA-3190972	00000	TORUS INSURANCE (BERMUDA) LTD	BM		1,086													
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	PL			1								1			1	
AA-1960655	00000	TOWER INSURANCE LIMITED	NZ			1		2		3				7			7	
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DE					1		1				1			1	1
AA-1280015	00000	TRYG-BALTICA INSURANCE, INTERNATIONAL INSURANCE COMPANY A/S	DK			13	5	886	172	771	191			2,038			2,038	
AA-1340006	00000	UNION REINSURANCE COMPANY	DE															
AA-1220020	00000	UNIQA SACH VERSICHERUNG AG	AT			1		6	2	11	3			22			22	10
AA-1120590	00000	UNITED FRIENDLY GENERAL INSURANCE LIMITED	GB															
AA-3190165	00000	UNIVERSAL MARINE INSURANCE COMPANY	BM			115								115			115	
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BM		4,903					1				2			2	
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NL			1								2			2	
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	IT			3	1	170	30	97	24			326			326	
AA-5280060	00000	WALSUN INSURANCE LIMITED	TW															
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SE							1				1			1	
AA-1440100	00000	WASA INTERNATIONAL INSURANCE COMPANY LIMITED	SE										4	4			4	
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GB			9		1		2				13			13	
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AT															
AA-3770309	00000	WILLOW RE LIMITED	KY		44													
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORPORATION LIMITED	GB			1								1			1	
AA-1124141	00000	WR BERKLEY INSURANCE (EUROPE) LIMITED	GB			7		4						11			11	
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DE					6	1	9	1			16			16	4
AA-3190757	00000	XL RE LIMITED	BM		2,679													
AA-4361275	00000	ZION INSURANCE COMPANY LIMITED	IL															
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GB					59	9	24	6			98			98	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1460190	00000	ZURICH VERS.GES. AG	CH							1				1			1	
1799998. Total Unauthorized - Other Non-U.S. Insurers (Under $100,000)																		
1799999. Total Unauthorized - Other Non-U.S. Insurers					96,981	10,922	871	47,861	12,218	62,955	13,364		39	148,230	45		148,185	2,390
1899999. Total Unauthorized					97,033	20,617	939	54,481	13,242	66,132	13,968		39	169,419	44		169,374	2,714
1999999. Total Authorized and Unauthorized					492,321	51,742	2,632	1,348,545	60,064	577,614	57,562	185,790	361	2,284,311	207		2,284,104	2,982
2099999. Total Protected Cells																		
9999999 Totals					492,321	51,742	2,632	1,348,545	60,064	577,614	57,562	185,790	361	2,284,311	207		2,284,104	2,982

NOTE: A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties.
The commission rate to be reported is by contract with ceded premium in excess of $50,000:

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	25.000	1,288
2.			
3.			
4.			
5.			

B. Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
1.	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	1,312,037	10,837	Yes [ ] No [X]
2.	NATIONAL FLOOD INSURANCE PROGRAM	209,873	304,112	Yes [ ] No [X]
3.	LLOYDS OF LONDON	176,193	16	Yes [ ] No [X]
4.	WESTPORT INSURANCE CORPORATION	97,946		Yes [ ] No [X]
5.	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT FUND	36,665		Yes [ ] No [X]

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
0499999. Total Authorized - Affiliates												
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA	23	6	13	1	2	22	45	48.8	4.7
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN	1	1				1	2	46.5	
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL	17	2	1			4	20	17.2	1.0
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY	38	2	12	3	12	29	66	43.0	17.3
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL	17				5	5	22	22.7	22.7
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN	20		1	1		2	22	10.2	0.2
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			1	1	17	19	20	99.2	87.0
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE	63	3			7	10	73	14.1	10.0
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA	57		2	1	17	20	77	26.1	21.5
25-1118791	19402	CHARTIS PROPERTY CASUALTY COMPANY	PA								100.0	33.8
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH							1	57.1	42.9
13-2781282	25070	CLEARWATER INSURANCE COMPANY	DE	235	28	64	1	3	96	331	29.0	1.0
06-0949141	33197	COLOGNE REINS COMPANY OF AMERICA	CT								100.0	
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL	235	1			2,545	2,546	2,781	91.5	91.5
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA	60	4	24		15	43	103	42.1	14.9
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI	40	16				16	56	28.3	
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI	175	51	53	3	31	137	313	43.9	9.8
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA	1	0			1	1	3	52.4	21.8
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL	5						5	0.1	0.1
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE	51	(110)				(109)	(58)	187.6	(0.7)
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI	181	18	11		2	31	211	14.4	1.1
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA	4						4	2.4	
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA	3				2	3	5	48.2	29.4
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA								46.5	
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	MD	5	1	1			3	8	32.5	
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE					5	5	5	100.0	100.0
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	OH	20	7	7		1	16	36	43.7	2.4
13-5617450	11231	GENERALI US BRANCH	NY								2.2	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH	44	18	3		49	69	113	61.4	43.0
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY							1	57.1	42.9
13-5129825	22292	HANOVER INSURANCE COMPANY	NH	3	1			3	3	6	53.9	43.3
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT	1				1	1	1	54.7	54.7
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI								46.6	
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI					7	7	7	100.0	100.0
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX	1				1	2	3	57.8	42.0
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA					7	7	7	100.0	100.0
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC							1	50.0	50.0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA	7	2			4	6	13	47.8	33.3
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN	14	1	2	2	12	17	31	54.9	38.5
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL					(10)	(10)	(10)	100.0	100.0
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ								100.0	100.0
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL								46.5	
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA	2				1	2	3	52.7	41.5
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI	5	27				27	32	83.5	0.6
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	RI	6	3			9	12	18	65.7	49.0
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL	35	7			7	14	49	27.9	13.7
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY								76.1	76.1
04-2482364	16187	MOSAIC INSURANCE COMPANY	DE	2	1				1	3	25.3	4.9
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH	1				1	1	2	60.5	47.6
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	14						15	1.7	0.0
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI	21				26	27	48	55.9	54.5
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE	46	6	4	2	1	12	59	20.9	1.4
13-1988169	34835	NATIONAL REINSURANCE CORPORATION	DE	1						1		

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	PA	29	3	2			4	33	13.2	0.0
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH								3.1	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH	25		1		4	5	30	17.0	12.6
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT	8						8		
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT	151	(24)	16	4	1,772	1,769	1,920	92.1	92.3
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	NY	5	2	5	1	49	57	62	91.5	78.5
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT	1						1		
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA	2				4	4	6	73.3	64.3
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA	6	1			13	14	21	69.1	62.0
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	NY	16	1	1			2	18	11.7	0.1
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL	2				1	1	4	39.8	28.9
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA	10	3			8	10	20	51.1	37.3
23-2182777	40134	POTOMAC INSURANCE COMPANY OF ILLINOIS	IL					1	1	1	78.2	69.4
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA	7	1			2	3	11	31.7	20.2
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI	1				2	2	3	61.8	53.3
23-1641984	10219	QBE REINSURANCE CORPORATION	PA	41	1			3	5	46	10.9	7.1
23-1740414	22705	R&Q REINSURANCE COMPANY	PA	75				3	3	78	3.4	3.4
13-3028939	38512	RAMPART INSURANCE COMPANY	NY									
37-0915434	13056	RLI INSURANCE COMPANY	IL	86						86	0.0	
16-0366830	22314	RSUI INDEMNITY COMPANY	NH	85	26	51	1	6	85	170	49.9	3.7
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	WA	1				2	2	3	62.1	62.1
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA	6		0				6	(7.1)	
75-1444207	30058	SCOR REINSURANCE COMPANY	NY	6	27			8	36	42	86.1	18.9
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN									
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI	8	21	28	2	21	70	79	89.6	26.1
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT	3	1				1	4	28.8	0.5
22-3590451	40045	STARNET INSURANCE COMPANY	DE								6.5	
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX	54	3	2		12	18	71	24.8	16.8
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL	1				1	1	1	58.1	58.1
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	OH	15	6	11	6	45	68	83	81.8	54.7
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	39	18	20		12	50	90	56.2	12.9
94-1517098	25534	TIG INSURANCE COMPANY	CA	202				2	2	204	1.0	1.0
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE	46	1	2			3	49	5.9	0.9
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY	60	17	2	2	49	70	130	53.7	38.0
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	12	1	1	1	1,482	1,486	1,498	99.2	99.0
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT	27	6			18	24	51	46.9	34.5
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	114	20	15		3	38	153	25.0	1.9
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT	6	2			15	17	22	73.4	65.7
47-0547953	25844	UNION INSURANCE COMPANY	IA	8		2			2	10	21.7	4.3
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	NY	14	1	1			1	15	8.8	0.3
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA								46.5	
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT								66.1	48.8
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN	0					1	1	53.1	41.9
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO	656	8	128		1	138	794	17.3	0.1
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	NY	30	1	2		19	22	52	42.7	36.8
13-1290712	20583	XL REINSURANCE AMERICA INC	NY	7	2	1			3	10	32.9	0.3
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY	2	1			2	3	5	56.4	41.8
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY								100.0	100.0
0599999. Total Authorized - Other U.S. Unaffiliated Insurers				3,324	246	493	37	6,343	7,118	10,443	68.2	60.7
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE	IL	377						377		
AA-9991501	00000	INDIANA MINE SUBSIDENCE	IN	34						34		
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI	13,199						13,199		
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN	304						304		
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT FUND	NJ	7,056						7,056		

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-9992082	00000	TEXAS SMALL PREMIUM PLAN	TX	12						12		
0699999. Total Authorized - Pools - Mandatory Pools				20,982						20,982		
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DE	22					1	23	4.0	0.8
AA-1122000	00000	LLOYDS OF LONDON	GB	1,016	66	106	49	50	271	1,287	21.0	3.9
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GB									
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414	GB	2						2		
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GB									
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GB	1						1		
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GB	19						19		
AA-1120071	00000	LLOYDS SYNDICATE NUMBER 2007	GB									
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010	GB	9						9		
AA-1128623	00000	LLOYDS SYNDICATE NUMBER 2623	GB									
AA-1128791	00000	LLOYDS SYNDICATE NUMBER 2791	GB									
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GB	1						1		
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GB	2						2		
AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510	GB	18						18		
AA-1126566	00000	LLOYDS SYNDICATE NUMBER 566	GB	1						1		
AA-1126623	00000	LLOYDS SYNDICATE NUMBER 623	GB									
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ES									
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BM	27						27		
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BM	3						3		
0899999. Total Authorized - Other Non-U.S. Insurers				1,122	66	106	49	50	271	1,393	19.5	3.6
0999999. Total Authorized				25,428	312	599	86	6,393	7,390	32,818	22.5	19.5
1399999. Total Unauthorized - Affiliates												
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL	0						1	49.1	36.9
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY	(2)	11	15			26	24	107.5	
36-3536176	16284	CLASSIC FIRE & MARINE INSURANCE COMPANY	IN	36	53	58	17	371	499	535	93.2	69.4
31-0908652	22144	CONSTELLATION REIN COMPANY	NY					2	2	2	100.0	100.0
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	3				39	39	42	92.7	91.5
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	237	203	46	62	4,001	4,312	4,549	94.8	88.0
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	51	10	13			23	74	31.4	
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	1	1			107	108	109	98.8	97.8
13-3077651	40223	ICM INSURANCE COMPANY	NY	3				3	4	7	58.7	43.7
47-6025666	23264	INLAND INSURANCE COMPANY	NE	1					1	1	48.7	31.5
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY	6	6				6	12	50.0	
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA								46.5	
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI					9	9	9	100.0	99.1
86-0271410	26751	PINE TOP INSURANCE COMPANY	IL								100.0	
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA		1			35	35	35	100.0	98.5
34-1532771	15156	SHELBY INSURANCE COMPANY	TX					11	11	11	100.0	98.5
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY		57			3,818	3,874	3,874	100.0	98.5
02-0349547	38032	US INTERNATIONAL REINSURANCE COMPANY	NH								100.0	100.0
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX		4			289	293	293	100.0	98.5
1499999. Total Unauthorized - Other U.S. Unaffiliated Insurers				337	346	133	79	8,686	9,244	9,581	96.5	90.7
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	70	23	21	6	61	111	180	61.5	34.0
13-2979432	00000	MAIDEN LANE SYNDICATE INC.	NY					2	2	2	100.0	100.0
1699999. Total Unauthorized - Pools - Voluntary Pools				70	23	21	6	64	113	183	62.0	34.9
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BM	2						2		
AA-1120120	00000	AEGON (UK) PLC	GB							1	53.8	25.4
AA-1240006	00000	AG INSURANCE	BE	2				23	23	25	93.9	93.9
AA-1320039	00000	AGF IART	FR								100.0	
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JP	102	9	15	3	4	30	133	22.9	2.6
AA-1460115	00000	ALEA EUROPE LIMITED	CH					1	1	1	100.0	100.0
AA-1320025	00000	ALLIANZ ASSURANCES SA	FR								100.0	100.0

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AU	6	1				1	7	17.6	1.9
AA-1240011	00000	ALLIANZ BELGIUM SA	BE	18	1	1			3	21	13.3	0.5
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ES	2					1	3	23.2	3.9
AA-1320065	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY (FRANCE)	FR					12	12	12	100.0	100.0
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CH					0	0	0	100.0	100.0
AA-3190829	00000	ALTERRA BERMUDA LIMITED	BM	1						1		
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BM	2		1			1	4	40.7	0.0
AA-1460019	00000	AMLIN AG	CH									
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AU							1	25.4	4.0
AA-1860050	00000	ANADOLU SIGORTA	TR	3						4	13.0	0.6
AA-3194126	00000	ARCH REINS LIMITED	BM	1						1		
AA-1320060	00000	AREAS-CMA	FR								100.0	100.0
AA-3190873	00000	ARIEL REINS COMPANY LIMITED	BM									
AA-3194168	00000	ASPEN INSURANCE LIMITED	BM	1						1		
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT	2				4	4	6	62.1	61.8
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE	43	6				6	49	12.4	
AA-1320013	00000	ASSURANCES GENERALES DE FRANCE I A R T	FR	4					0	4	11.8	10.9
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE	25	1	2			3	28	10.6	1.5
AA-9681000	00000	ASTRA SA INS AND REINS	RO	14	3				3	17	16.5	
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SE		15			1,009	1,024	1,024	100.0	98.6
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI					2	2	2	100.0	100.0
AA-1120701	00000	ATLAS ASSURANCE COMPANY LIMITED	GB					28	28	28	100.0	100.0
AA-1120375	00000	AVIVA INTERNATIONAL	GB	5				8	8	12	61.4	61.4
AA-1244102	00000	AXA BELGIUM	BE	125	20	2			23	148	15.4	0.1
AA-1460185	00000	AXA VERSICHERUNGEN AG	CH	39	6	3		22	31	69	44.2	32.2
AA-3194139	00000	AXIS SPECIALTY LIMITED	BM	53						53		
AA-1320030	00000	AZUR ASSURANCES IARD	FR								100.0	100.0
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM		1			63	64	64	100.0	98.5
AA-3191004	00000	BISON INSURANCE COMPANY	BM	10		1		1	3	13	19.8	6.7
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GB								100.0	100.0
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GB					5	5	5	100.0	100.0
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GB					1	1	1	99.8	93.9
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BM	1				1	1	1	42.2	42.2
AA-1560110	00000	CANADIAN GENERAL INSURANCE COMPANY	CN								85.4	80.7
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BM	18						18		
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW	4				1	2	6	26.1	13.6
AA-1930019	00000	CGU INSURANCE LIMITED	AU	0						1	33.2	18.6
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AU								29.2	4.4
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM								266.5	51.6
AA-1120365	00000	CHEVANSTELL LIMITED	GB	5				8	8	13	59.2	58.6
AA-9244101	00000	CHINA REINSURANCE COMPANY	CA	35	7				7	42	16.5	
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	IT					0	0	0	100.0	100.0
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BR	12	15				16	28	56.2	
AA-1930130	00000	CIC INSURANCE LTD.	AU					100	100	100	100.0	100.0
AA-1320035	00000	COLISEE RE	FR								46.5	
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN	69	2	4		1	7	76	9.2	1.1
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB	1						1	12.7	12.7
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BM	1						1		
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB	32	3	2		5	9	42	22.8	11.5
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DE	2						2	5.8	4.8
AA-1220027	00000	EA - GENERALI AG	AT	3						4	10.0	1.8
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GB							1	46.5	
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BM	1						1		
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GB	(13)						(13)		
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BE	4	1	9		1	11	15	70.8	5.6

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB	74	7	11	2	108	128	203	63.3	53.3
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	IT	2						3	25.6	3.8
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GB								100.0	100.0
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI					2	2	2	100.0	100.0
AA-3190877	00000	FLAGSTONE REINS LIMITED	BM	1						1		
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GB									
AA-1360195	00000	FONDIARIA - SAI SPA	IT	15	3				3	17	16.0	0.0
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB					2	2	2	99.7	97.7
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	31	1	2		1	5	35	13.1	3.7
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GB					1	1	1	100.0	100.0
AA-1320135	00000	GAN ASSURANCES IARD	FR								100.0	100.0
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AT	1						1	5.4	0.0
AA-1340220	00000	GENERALI VERSICHERUNG AG	DE								100.0	100.0
AA-1464111	00000	GLACIER REINSURANCE AG	CH									
AA-1930320	00000	GOVERNMENT INSURANCE OFFICE OF NEW SOUTH WALES	AU								25.3	3.9
AA-1860340	00000	GUNES SIGORTA A.S.	TR	5					1	6	15.4	1.0
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BM	2						2		
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GB								100.0	100.0
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SE								132.9	90.4
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM								100.0	100.0
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GB		601			2,439	3,040	3,040	100.0	80.2
AA-1121430	00000	HILLCOT RE LIMITED	GB								100.0	100.0
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BM	1						1		
AA-3190085	00000	HORIZON INSURANCE COMPANY LIMITED	BM					11	11	11	100.0	100.0
AA-1122022	00000	INDEMNITY GUARANTEE	GB					1	1	1	100.0	100.0
AA-3190095	00000	INSCO LIMITED	BM	34	3	2			5	39	12.3	0.3
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR					15	15	15	100.0	100.0
AA-1931005	00000	INTERCONTINENTAL RE	AU	16	4	3			7	23	31.7	1.2
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR	2				28	29	31	92.1	91.0
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SE								100.0	100.0
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KR	26	9	48		2	59	86	69.2	2.5
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GB	22	3				3	25	12.4	0.1
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	22	2	2	1		5	27	17.8	1.5
AA-1240068	00000	L'ETOILE 1905 S.A.	BE	1				5	5	6	89.3	83.7
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT								213.7	213.7
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	IT								28.6	
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR								100.0	100.0
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CN								18.0	18.0
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA.	IT	1						1	8.5	3.2
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FR	5						5	0.5	0.4
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FR								0.2	0.2
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM	1						1	14.9	4.1
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SE								100.0	100.0
AA-1120230	00000	LDMS LIMITED	GB					14	14	14	100.0	100.0
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU	1						1	3.6	0.0
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB					11	11	11	100.0	100.0
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB	8	1	1	1	10	13	21	63.6	47.3
AA-1121315	00000	LONGMYND INSURANCE COMPANY LIMITED	GB								100.0	100.0
AA-5420065	00000	LUCKY INSURANCE COMPANY LIMITED	KR	3					1	4	17.8	3.8
AA-1320171	00000	MAAF ASSURANCES	FR								100.0	100.0
AA-1340160	00000	MANNHEIMER AG HOLDING	DE							1	65.0	65.0
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ES	2						2	16.5	16.5
AA-1561016	00000	MARKEL INS CO OF CANADA	CN					7	7	7	100.0	100.0
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB	110	17	14		52	84	194	43.3	27.0
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GB								100.0	100.0

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FR					2	2	2	100.0	100.0
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GB								216.1	216.1
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BE								100.0	100.0
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KR								443.1	
AA-1860620	00000	MILLI REASURANS T.A.S.	TR	6					1	7	17.0	1.7
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB					1	1	1	100.0	100.0
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GB									
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GB							1	63.3	12.1
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP	68	3	1		1	5	73	7.0	1.0
AA-0051036	00000	MLC REINSURANCE LIMITED	TC	3					1	4	26.5	1.9
AA-1440020	00000	MODERNA FORSAKRINGAR AB	SE						1	1	78.1	52.3
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GB					1	1	1	100.0	100.0
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DE	105		1		3,650	3,651	3,757	97.2	97.2
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GB					15	15	15	99.9	99.6
AA-3190869	00000	NEW CASTLE REINS COMPANY LIMITED	BM									
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IN								104.1	104.1
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GB					1	1	1	100.0	100.0
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GB								100.0	100.0
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JP	83	15	114	17	615	761	844	90.2	72.9
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	8	1	1		2	4	12	31.6	17.9
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DK								100.0	100.0
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DK								100.0	
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GB	3				21	22	25	87.3	85.2
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DE								443.7	
AA-2990725	00000	ORINOCO SEGUROS C.A.	VE								443.6	
AA-1240163	00000	P & V ASSURANCES SC	BE	2						3	13.3	0.8
AA-1121145	00000	PACIFIC AND GENERAL INSURANCE COMPANY LIMITED	GB					5	5	5	100.0	99.1
AA-1320034	00000	PARIS RE	FR									
AA-1320265	00000	PARTNERRE SA	FR	26	1	9		2	12	38	31.9	5.6
AA-1121165	00000	PEARL ASSURANCE PLC.	GB								100.0	100.0
AA-3194174	00000	PLATINUM BERMUDA	BM									
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DE	11	1				2	12	13.3	1.1
AA-1121235	00000	QBE INSURANCE (EUROPE) LIMITED	GB	5	2	3		4	9	13	65.8	28.3
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IE								100.0	20.1
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DE								100.0	100.0
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DK	1				16	17	17	100.0	91.6
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BM	4						4		
AA-1340201	00000	RHEINLAND VERS.-AG	DE	2				2	2	3	50.1	50.1
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GB					7	7	7	100.0	100.0
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GB					18	18	18	100.0	100.0
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GB								100.0	100.0
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FI					9	9	9	100.0	100.0
AA-1720070	00000	SAMPO PLC	FI								100.0	100.0
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DE					0	0	0	100.0	100.0
AA-1320275	00000	SCOR GLOBAL LIFE S.E.	FR	40	93			1	94	134	70.0	0.6
AA-1320031	00000	SCOR GLOBAL P&C SE	FR	17	41				41	57	70.7	
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DE	49	10				10	59	16.5	
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE	2				2	2	3	49.7	49.7
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE COMPANY LIMITED	KR	5					1	6	16.5	2.4
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SG								442.6	
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SG	2		4			5	7	71.7	4.0
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SE								100.0	100.0
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BM	4					1	4	13.4	0.2
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JP	68	3	11	1	124	139	206	67.2	59.9
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZ								104.1	104.1

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GB					4	4	4	100.0	100.0
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NO	6				1	2	8	24.6	18.5
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GB					86	86	86	100.0	100.0
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM	36		1			1	37	3.7	0.1
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SE								34.2	3.3
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB	62	3	7	4	10	24	87	28.2	11.9
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GB								100.0	100.0
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DE	11	1				1	12	7.8	0.8
AA-1440105	00000	SWEDISH CLUB	SE	2						2	3.1	
AA-1370021	00000	SWISS RE EUROPE SA	LU								2,100.4	
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP	7	2	15		1	19	26	73.3	4.2
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP	79	3	10		6	18	98	18.8	5.9
AA-3190838	00000	TOKIO MILLENIUM RE LIMITED	BM	1						1		
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	PL					1	1	1	100.0	100.0
AA-1960655	00000	TOWER INSURANCE LIMITED	NZ					1	1	1	69.6	69.6
AA-1280015	00000	TRYG-BALTICA INSURANCE, INTERNATIONAL INSURANCE COMPANY A/S	DK	16	1				2	17	10.3	1.6
AA-1220020	00000	UNIQA SACH VERSICHERUNG AG	AT	1						1	31.2	27.0
AA-3190165	00000	UNIVERSAL MARINE INSURANCE COMPANY	BM		1			113	115	115	100.0	99.1
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BM									
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NL					1	1	1	100.0	100.0
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	IT	2	1			1	1	3	33.1	16.6
AA-5280060	00000	WALSUN INSURANCE LIMITED	TW								100.0	99.5
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SE								100.0	100.0
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GB					9	9	9	100.0	100.0
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORPORATION LIMITED	GB					1	1	1	100.0	100.0
AA-1124141	00000	WR BERKLEY INSURANCE (EUROPE) LIMITED	GB	7						7		
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DE								180.2	76.6
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GB								28.6	
1799999. Total Unauthorized - Other Non-U.S. Insurers				1,770	929	308	33	8,753	10,023	11,793	85.0	74.2
1899999. Total Unauthorized				2,176	1,298	462	118	17,502	19,380	21,557	89.9	81.2
1999999. Total Authorized and Unauthorized				27,604	1,610	1,061	204	23,895	26,770	54,374	49.2	43.9
2099999. Total Protected Cells												
9999999 Totals				27,604	1,610	1,061	204	23,895	26,770	54,374	49.2	43.9

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	Letter of Credit Issuing or Confirming Bank (a)			11	12	13	14	15	16	17	18	19	20
							8	9	10										
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Cols. 6+7 +11+12+13 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 14	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 16	Smaller of Col. 14 or Col. 17	Smaller of Col. 14 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 15 + 18 + 19
0499999. Total Affiliates							XXX	XXX	XXX										
AA-9995081	00000	AGENCY MANAGERS LIMITED	NY	34										34					34
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL	22										22					22
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY	91	2	113	26004093	1	ROYAL BANK OF CANADA				91						
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ	1,000										1,000					1,000
36-3536176	16284	CLASSIC FIRE & MARINE INSURANCE COMPANY	IN	535										535	388	78			535
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO																
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL																
31-0908652	22144	CONSTELLATION REIN COMPANY	NY	4										4	2				4
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	101										101	39	8			101
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			120	072000096	1	COMERICA BANK										
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	4,549										4,549	4,063	813			4,549
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	1,442		777	22000046	1	M & T BANK				777	666					666
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY																
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	110	30					(1)			29	80	107	21	21		102
13-3077651	40223	ICM INSURANCE COMPANY	NY	29	1	40	21000021	1	JP MORGAN CHASE				29		4	1	1		1
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL																
47-6025666	23264	INLAND INSURANCE COMPANY	NE	31										31					31
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY	12										12					12
AA-9993214	00000	JH WF SYNDICATE	NY	200										200					200
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA	2										2					2
13-2930109	22047	NORTH STAR REINSURANCE CORPORATION	DE	2,101										2,101					2,101
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI	9										9	9	2			9
86-0271410	26751	PINE TOP INSURANCE COMPANY	IL																
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	35										35	35	7			35
34-1532771	15156	SHELBY INSURANCE COMPANY	TX	11										11	11	2			11
00-0000000	00000	SOUTH PLACE SYNDICATE	NY	8										8					8
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY	3,874										3,874	3,818	764			3,874
02-0349547	38032	US INTERNATIONAL REINSURANCE COMPANY	NH																
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX	293										293	289	58			293
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC																
23-1225600	26166	WINDSOR MOUNT JOY MUTUAL INSUANCE COMPANY	PA			49	021000089	1	CITIBANK										
0599999. Total Other U.S. Unaffiliated Insurers				14,495	33	1,098	XXX	XXX	XXX	(1)			926	13,569	8,765	1,753	22		13,591
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT	291	291								291						
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	2,611										2,611	67	13			2,611
13-2979432	00000	MAIDEN LANE SYNDICATE INC.	NY	10										10	2				10
0799999. Total Pools and Associations - Voluntary				2,912	291		XXX	XXX	XXX				291	2,621	69	14			2,621
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GB																
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BM	7		17	21000089	1	CITIBANK				7						
AA-1120120	00000	AEGON (UK) PLC	GB	171	2								2	170					170
AA-1240006	00000	AG INSURANCE	BE	32										32	23	5			32
AA-1320039	00000	AGF IART	FR	2		3		3	1006, 1016				2						

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	Letter of Credit Issuing or Confirming Bank (a)			11	12	13	14	15	16	17	18	19	20
							8	9	10										
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Cols. 6+7 +11+12+13 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 14	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 16	Smaller of Col. 14 or Col. 17	Smaller of Col. 14 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 15 + 18 + 19
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JP	3,083	4	3,235		3	1006, 1027				3,083		7	1	1		1
AA-1340020	00000	ALBINGIA VERSICHERUNGS AG	DE	1										1					1
AA-1460115	00000	ALEA EUROPE LIMITED	CH	1										1	1				1
AA-1320025	00000	ALLIANZ ASSURANCES SA	FR																
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AU	178	6	198	21000021	1	WESTPAC BANKING CORPORATION				178						
AA-1240011	00000	ALLIANZ BELGIUM SA	BE	895		976	26007689	1	BNP PARIBAS				895						
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ES	54	19	1	21000089	1	CITIBANK				20	35					35
AA-1320065	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY (FRANCE)	FR	12										12	12	2			12
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CH	0											0				0
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DE	1	1								1						
AA-3190829	00000	ALTERRA BERMUDA LIMITED	BM	2		5		3	1001. 1024				2						
AA-1320150	00000	AM PRUDENCE SA	FR				21000089	1	CITIBANK										
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BM	187										187					187
AA-1460019	00000	AMLIN AG	CH	1		3	26009580	1	ABN AMRO BANK N.V.				1						
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AU	11										11					11
AA-1860050	00000	ANADOLU SIGORTA	TR	102	82								82	20					20
AA-3194126	00000	ARCH REINS LIMITED	BM	3		7	26009593	1	BANK OF AMERICA				3						
AA-1320060	00000	AREAS-CMA	FR																
AA-3190873	00000	ARIEL REINS COMPANY LIMITED	BM	1		4	21001088	1	HSBC BANK USA N.A.				1						
AA-3194168	00000	ASPEN INSURANCE LIMITED	BM	2		8	21000089	1	CITIBANK				2						
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT	18										18	4	1			18
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE	349		400	26007689	1	BNP PARIBAS				349						
AA-1320013	00000	ASSURANCES GENERALES DE FRANCE I A R T	FR	81	87								81						
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE	868	1	862		3	1006, 1010				864	5					5
AA-9681000	00000	ASTRA SA INS AND REINS	RO	106	93								93	13					13
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SE	1,024										1,024	1,009	202			1,024
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI	2	2								2		2				
AA-1120701	00000	ATLAS ASSURANCE COMPANY LIMITED	GB	32						2			2	30	28	6	2		32
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AU	3	20								3						
AA-1120375	00000	AVIVA INTERNATIONAL	GB	94										94	8	2			94
AA-1320225	00000	AXA ASSURANCE IARD MUTUELLE	FR	34										34					34
AA-1244102	00000	AXA BELGIUM	BE	3,550	10	3,474	21000089	1	CITIBANK				3,485	65					66
AA-1460185	00000	AXA VERSICHERUNGEN AG	CH	1,351	91	1,205	21000089	1	CITIBANK				1,295	56	22	4	4		60
AA-3194139	00000	AXIS SPECIALTY LIMITED	BM	81		161	21000089	1	CITIBANK				81						
AA-1320030	00000	AZUR ASSURANCES IARD	FR																
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	UY																
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CH	1	1								1						
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM	64										64	63	13			64
AA-3191004	00000	BISON INSURANCE COMPANY	BM	529	29								29	499	1				500
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BM		8														
AA-1560054	00000	BOREAL INSURANCE INC.	CN																
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GB																
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GB	5						2			2	4	5	1	1		5

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	Letter of Credit Issuing or Confirming Bank (a)			11	12	13	14	15	16	17	18	19	20
							8	9	10										
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Cols. 6+7 +11+12+13 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 14	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 16	Smaller of Col. 14 or Col. 17	Smaller of Col. 14 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 15 + 18 + 19
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GB	26	27		21000089	1	CITIBANK				26		1				
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BM	7	1								1	6	1				6
AA-3190050	00000	CAMBRIDGE REINSURANCE LIMITED	BM																
AA-1560110	00000	CANADIAN GENERAL INSURANCE COMPANY	CN																
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BM	28		102	21000089	1	CITIBANK				28						
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW	126		123	21000089	1	CITIBANK				123	3	1				4
AA-1121065	00000	CGU BONUS LIMITED	GB				21000089	1	CITIBANK										
AA-1930019	00000	CGU INSURANCE LIMITED	AU	10										10					10
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AU	10										10					10
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM	2	2								2	1					1
AA-1120365	00000	CHEVANSTELL LIMITED	GB	86		71	21000089	1	CITIBANK	(2)			69	17	8	2	2		18
AA-9244101	00000	CHINA REINSURANCE COMPANY	CA	294	291								291	2					2
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TW																
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	IT	0											0				0
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BR	28										28				6	28
AA-1930130	00000	CIC INSURANCE LTD.	AU	100										100	100	20			100
AA-1320035	00000	COLISEE RE	FR	14				3	1006, 1026					14					14
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN	2,037	43	1,942	21000089	1	CITIBANK				1,985	52	1				52
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB	4	3								3	1					1
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FR																
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BM	4		11	53000219	1	WELLS FARGO				4						
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB	1,459		1,441	21000089	1	CITIBANK				1,441	18	5	1	1		18
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DE	17	6								6	11					11
AA-1220027	00000	EA - GENERALI AG	AT	70		69	21000089	1	CITIBANK				69	1					1
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GB	51										51					51
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BM	5		14		2	1001, 1003, 1004, 1005, 1007, 1010, 1011, 1016, 1017, 1018, 1020, 1022, 1029, 1030. 1031, 1034				5						
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GB	(13)		1	21000089	1	CITIBANK	17			(13)						
AA-1120827	00000	ERC FRANKONA REINSURANCE (II) LIMITED	GB																
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BE	131		263		3	1012, 1013				131		1				
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB	4,772	1	4,011	21000089	1	CITIBANK				4,013	759	110	22	22		781
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	IT	74	3	72	21000089	1	CITIBANK				74						
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GB	1									1	1					1
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI	2									1	1	2				2
AA-3190877	00000	FLAGSTONE REINS LIMITED	BM	2		6	21000089	1	CITIBANK				2						
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GB																
AA-1360195	00000	FONDIARIA - SAI SPA	IT	108	93	2	21000089	1	CITIBANK				96	12					12
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB	99										99	2				99
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	1,410	1	1,508	21000089	1	CITIBANK				1,410		2				
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GB	2										2	1				2
AA-1320135	00000	GAN ASSURANCES IARD	FR	1	1		21000089	1	CITIBANK				1						

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	Letter of Credit Issuing or Confirming Bank (a)			11	12	13	14	15	16	17	18	19	20
							8	9	10										
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Cols. 6+7 +11+12+13 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 14	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 16	Smaller of Col. 14 or Col. 17	Smaller of Col. 14 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 15 + 18 + 19
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GB				21000089	1	CITIBANK										
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AT	17		16	21000089	1	CITIBANK				16	1					1
AA-1340220	00000	GENERALI VERSICHERUNG AG	DE																
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NO	1	5	5	21000021	1	JP MORGAN CHASE				1						
AA-1464111	00000	GLACIER REINSURANCE AG	CH	1		1	26007993	1	UBS				1						
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DE	2	1								1						
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DE	1			21000089	1	CITIBANK										
AA-1930320	00000	GOVERNMENT INSURANCE OFFICE OF NEW SOUTH WALES	AU	5										5					5
AA-1120700	00000	GREYFRIARS INSURANCE COMPANY LIMITED	GB																
AA-1860340	00000	GUNES SIGORTA A.S.	TR	140	59								59	81					81
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BM	7		13	26008044	1	COMMERZBANK				7						
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GB																
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SE	7	1	8	21000089	1	SVENSKA HANDELSBANKEN				7						
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DE	1															
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GB																
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM																
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DE																
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GB	3,040										3,040	2,439	488			3,040
AA-1121430	00000	HILLCOT RE LIMITED	GB	2										1					1
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BM	3		7	21000089	1	CITIBANK				3						
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MY																
AA-3190085	00000	HORIZON INSURANCE COMPANY LIMITED	BM	11										11	11	2			11
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FR		5														
AA-1122022	00000	INDEMNITY GUARANTEE	GB	1										1	1				1
AA-3190095	00000	INSCO LIMITED	BM	1,283	1	1,060	26005319	1	INTESA SANPAOLO				1,061	222					222
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR	15										15	15	3			15
AA-1931005	00000	INTERCONTINENTAL RE	AU	633		351	21000089	1	CITIBANK				351	282					282
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR	428	1	382	21001088	1	HSBC BANK USA N.A.				383	45	29	6	6		51
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SE																
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GB																
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KR	2,083		2,401	26003780	1	DEUTSCHE BANK				2,083		3	1	1		1
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GB	935		1,317	21000089	1	CITIBANK				935						
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	691	1	738	21000089	1	CITIBANK				691		1				
AA-1240068	00000	L'ETOILE 1905 S.A.	BE	9	1								1	8	5	1	1		9
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT	9	8								8	1					1
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	IT	43										43					43
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR	17	1	46	26007689	1	BNP PARIBAS				17						
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CN	6	12	1	21000089	1	CITIBANK				6						
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA.	IT	44	87								44						
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FR	16										16					16
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FR	1		1	21000089	1	CITIBANK				1						
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VE																
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM	42										42					42
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SE																

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	Letter of Credit Issuing or Confirming Bank (a)			11	12	13	14	15	16	17	18	19	20
							8	9	10										
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Cols. 6+7 +11+12+13 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 14	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 16	Smaller of Col. 14 or Col. 17	Smaller of Col. 14 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 15 + 18 + 19
AA-1120230	00000	LDMS LIMITED	GB	15						5			5	10	14	3	3		13
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU	9	11								9						
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB	15		1	21000089	1	CITIBANK	2			2	13	11	2	2		15
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB	867	423								423	443	11	2	2		445
AA-1121402	00000	LONDON ASSURANCE	GB																
AA-1121315	00000	LONGMYND INSURANCE COMPANY LIMITED	GB	2										1					1
AA-5420065	00000	LUCKY INSURANCE COMPANY LIMITED	KR	64	26								26	38					38
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	IT		5														
AA-1320171	00000	MAAF ASSURANCES	FR	1															
AA-3190107	00000	MALVERN INSURANCE LIMITED	BM																
AA-1340160	00000	MANNHEIMER AG HOLDING	DE	1										1					1
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ES	40	8	50	21000089	1	CITIBANK				40						
AA-1561016	00000	MARKEL INS CO OF CANADA	CN	15						2			2	13	7	1	1		14
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB	3,976		3,109	21000089	1	CITIBANK	10			3,119	857	52	10	10		867
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GB	1	1								1						
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FR	2										2	2				2
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GB																
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BE																
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KR	6	4								4	2					2
AA-1860620	00000	MILLI REASURANS T.A.S.	TR	167	144								144	23					23
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB	1		1	21000089	1	CITIBANK				1	1	1				1
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GB																
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GB	37										37					37
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP	3,214		2,855	21000089	1	CITIBANK				2,855	360	1				360
AA-0051036	00000	MLC REINSURANCE LIMITED	TC	72	1	62	21000089	1	CITIBANK				63	9					9
AA-1440020	00000	MODERNA FORSAKRINGAR AB	SE	91	82								82	9					9
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GB	2			21000089	1	CITIBANK					2	1				2
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DE	5,754	1	2,983	21000089	1	CITIBANK				2,985	2,770	3,650	730	730		3,500
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FR																
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GB	164	12								12	152	15	3	3		155
AA-3190869	00000	NEW CASTLE REINS COMPANY LIMITED	BM	1		4	26009593	1	BANK OF AMERICA				1						
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IN																
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NL		13														
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GB	2										2	1				2
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GB																
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JP	3,655	17	3,158	26009632	1	BANK OF TOKYO-MITSUBISHI				3,175	480				160	640
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	251	215								215	36	2	0	0		37
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DK																

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	Letter of Credit Issuing or Confirming Bank (a)			11	12	13	14	15	16	17	18	19	20
							8	9	10										
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Cols. 6+7 +11+12+13 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 14	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 16	Smaller of Col. 14 or Col. 17	Smaller of Col. 14 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 15 + 18 + 19
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DK	1			26008044	1	COMMERZBANK										
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED	GB	131										131	21	4			131
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DE	5	4								4	1					1
AA-2990725	00000	ORINOCO SEGUROS C.A.	VE	5	3								3	1					1
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NO																
AA-3190131	00000	OWENS INSURANCE LIMITED	BM																
AA-1240163	00000	P & V ASSURANCES SC	BE	65	37								37	28					28
AA-1121145	00000	PACIFIC AND GENERAL INSURANCE COMPANY LIMITED	GB	5										5	5	1			5
AA-1320034	00000	PARIS RE	FR	1		3	26008073	1	CREDIT AGRICOLE				1						
AA-1320265	00000	PARTNERRE SA	FR	1,066	4	1,229	21000021	1	JP MORGAN CHASE				1,066		2	0	0		0
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BM																
AA-1121165	00000	PEARL ASSURANCE PLC.	GB																
AA-3194174	00000	PLATINUM BERMUDA	BM	1		3	53000219	1	WELLS FARGO				1						
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DE	1	1								1						
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DE																
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DE	556	1	556	21000021	1	JP MORGAN CHASE				556						
AA-1121235	00000	QBE INSURANCE (EUROPE) LIMITED	GB	240		1	21000089	1	CITIBANK	1			2	238	4	1	1		239
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IE	5		8	21000089	1	CITIBANK				5						
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DE	2	1								1						1
AA-2990857	00000	REASEGURADORA DELTA CA	VE																
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DK	17										17	16	3			17
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BM	14		37	53000219	1	WELLS FARGO				14						
AA-1340201	00000	RHEINLAND VERS.-AG	DE	11										11	2				11
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GB	8										8	7	1			8
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GB	26	2					1			3	23	18	4	3		26
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GB	2										2					2
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FI	11										11	9	2			11
AA-1720070	00000	SAMPO PLC	FI	1	1								1						
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DE	0											0				0
AA-1320275	00000	SCOR GLOBAL LIFE S.E.	FR	1,579	3	1,482	26007689	1	BNP PARIBAS				1,485	94	1				94
AA-1320031	00000	SCOR GLOBAL P&C SE	FR	696		648	26007689	1	BNP PARIBUS				648	48					48
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DE	417		387	21000021	1	NATIXIS				387	30					30
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CN				26004093	1	ROYAL BANK OF CANADA										
AA-1121310	00000	SCOTTISH LION INSURANCE COMPANY LIMITED	GB	2										2					2
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE	13										13	2				13
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE COMPANY LIMITED	KR	147	89								89	57					57
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SG	3	4								3						
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SG	64	3	60	21001088	1	HSBC BANK USA N.A.				63						1
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SE	3									1	2					2
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BM	70		59	26002574	1	BARCLAYS				59	11					11
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JP	3,559		3,695	21000089	1	CITIBANK				3,559		124	25	25		25
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZ																

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Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	Letter of Credit Issuing or Confirming Bank (a)			11	12	13	14	15	16	17	18	19	20
							8	9	10										
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Cols. 6+7 +11+12+13 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 14	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 16	Smaller of Col. 14 or Col. 17	Smaller of Col. 14 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 15 + 18 + 19
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GB	4										4	4	1			4
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NO	198		190		3	1002, 1006, 1016				191	7	1				8
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GB	103						4			4	99	86	17	4		103
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM	375		943	72000096	1	COMERICA BANK				375						
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SE	67	2	65	26003036	1	SKANDINAVISKA ENKILADA				67						
AA-1420010	00000	STOREBRAND SOR A/S	NO																
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB	4,043	127	3,384	21000089	1	CITIBANK				3,511	532	15	3	3		535
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GB	1	1								1						
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AU			247	26009580	1	ABN AMRO BANK N.V.										
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DE	398	2	491	21000021	1	JP MORGAN CHASE				398						
AA-1440105	00000	SWEDISH CLUB	SE	88		128	21000089	1	SVENSKA HANDELSBANKEN AB				88						
AA-1370021	00000	SWISS RE EUROPE SA	LU	35		42	26008044	1	COMMERZBANK				35						
AA-1340045	00000	SWISS RE GERMANY AG	DE				21000089	1	CITIBANK										
AA-1121405	00000	SWISS RE INTERNATIONAL SE	GB																
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP																
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TW							1									
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP	265		241		3	1002, 1006				241	25	1				25
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP	4,317	6	3,197	26009632	1	BANK OF TOKYO-MITSUBISHI				3,202	1,114	6	1	1		1,115
AA-3190838	00000	TOKIO MILLENIUM RE LIMITED	BM	2	6								2						
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	PL	1										1	1				1
AA-1960655	00000	TOWER INSURANCE LIMITED	NZ	3										3	1				3
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DE	1	1								1						
AA-1280015	00000	TRYG-BALTICA INSURANCE, INTERNATIONAL INSURANCE COMPANY A/S	DK	1,076		1,086	26008044	1	COMMERZBANK				1,076						
AA-1340006	00000	UNION REINSURANCE COMPANY	DE																
AA-1220020	00000	UNIQA SACH VERSICHERUNG AG	AT	9	10								9						
AA-3190165	00000	UNIVERSAL MARINE INSURANCE COMPANY	BM	115										115	113	23			115
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BM	2		4	21000021	1	JP MORGAN CHASE				2						
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NL	1										1	1				1
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	IT	204		205	26007689	1	BNP PARIBAS				204		1				
AA-5280060	00000	WALSUN INSURANCE LIMITED	TW																
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SE																
AA-1440100	00000	WASA INTERNATIONAL INSURANCE COMPANY LIMITED	SE	4										4					4
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GB	11										11	9	2			11
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AT																
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORPORATION LIMITED	GB	1										1	1				1
AA-1124141	00000	WR BERKLEY INSURANCE (EUROPE) LIMITED	GB	11										11					11
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DE	6	4		21000089	1	CITIBANK				5	2					2
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GB	68		75	21000089	1	CITIBANK				68						
AA-1460190	00000	ZURICH VERS.GES. AG	CH																

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	Letter of Credit Issuing or Confirming Bank (a)			11	12	13	14	15	16	17	18	19	20
							8	9	10										
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Cols. 6+7 +11+12+13 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 14	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 16	Smaller of Col. 14 or Col. 17	Smaller of Col. 14 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 15 + 18 + 19
0899999. Total Other Non-U.S. Insurers				71,960	2,390	57,233	XXX	XXX	XXX	45			56,645	15,315	8,154	1,631	835	166	16,310
0999999. Total Affiliates and Others				89,367	2,714	58,331	XXX	XXX	XXX	44			57,862	31,505	16,988	3,398	857	166	32,522
1099999. Total Protected Cells							XXX	XXX	XXX										
9999999 Totals				89,367	2,714	58,331	XXX	XXX	XXX	44			57,862	31,505	16,988	3,398	857	166	32,522

1. Amounts in dispute totaling $ .....830 are included in Column 5.
2. Amounts in dispute totaling $ .....746 are excluded from Column 16.

(a)

Code	American Bankers Association (ABA) Routing Number	Bank Name
1001	026009593	BANK OF AMERICA
1002	026009632	BANK OF TOKYO-MITSUBISHI
1003	026002574	BARCLAYS
1004	026007689	BNP PARIBAS
1005	026008073	CALYON (CREDIT AGRICOLE)
1006	021000089	CITIBANK
1007	072000096	COMERICA BANK
1010	026003780	DEUTSCHE BANK
1011	026014601	GOLDMAN SACHS BANK
1012	071000288	HARRIS NA
1013	021001088	HSBC BANK USA N.A.
1016	021000021	JP MORGAN CHASE
1017	026002545	LANDESBANK HESSEN-THURINGEN GIROZENTRALE
1018	066010296	LLOYDS TSB BANK PLC
1020	026009593	MERRILL LYNCH BANK USA/BANK OF AMERICA
1022	026009920	NATIXIS (CONFIRMING FOR ING BANK NV)
1024	026002532	SCOTIABANK
1026	026002561	STANDARD CHARTERED
1027	021000089	SUMITOMO MITSUI BANKING
1029	021908288	THE BANK OF NEW YORK
1030	026002532	THE BANK OF NOVA SCOTIA
1031	026009580	THE ROYAL BANK OF SCOTLAND
1034	053000219	WACHOVIA BANK

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	2,741	45,147	17,696	4.362	2,741			548
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY		1,685		0.000				
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	563	20,456	47,961	0.823	563			113
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	14,415	66,498	30,495	14.862	14,415			2,883
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	4,978	21,912	567	22.145				
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	1,516	22,243	12,267	4.393	1,516			303
94-1390273	19801	ARGONAUT INSURANCE COMPANY	18,437	19,529		94.408				
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	7,306	72,868	14,185	8.393	7,306			1,461
06-6105395	20710	CENTURY INDEMNITY COMPANY	18,065	77,056	1,068	23.123				
25-1118791	19402	CHARTIS PROPERTY CASUALTY COMPANY	4	7		57.143				
31-0542366	10677	CINCINNATI INSURANCE COMPANY	358	835		42.874				
13-2781282	25070	CLEARWATER INSURANCE COMPANY	4,102	331,265	270,127	0.682	4,102			820
06-0949141	33197	COLOGNE REINS COMPANY OF AMERICA	7	7	138	4.828	7			1
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	2,544,803	2,780,631		91.519				
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	15,764	103,121	106,424	7.523	15,764			3,153
38-2145898	33499	DORINCO REINSURANCE COMPANY	2	55,771	97,518	0.001	2			
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	33,397	312,789	151,026	7.201	33,397			6,679
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	590	2,684	487	18.606	590			118
36-2950161	35378	EVANSTON INSURANCE COMPANY	4	4,655	4,649	0.043	4			1
22-2005057	26921	EVEREST REINSURANCE COMPANY	392	(58,321)	1,056,085	0.039	392			78
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	2,265	211,407	14,426	1.003	2,265			453
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY		4,268	3,038	0.000				
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	2,052	5,395	1,376	30.306				
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA		253	81	0.000				
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY		7,794	6,615	0.000				
13-2673100	22039	GENERAL REINSURANCE CORPORATION	4,678	4,678		100.000				
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	919	35,620	1,690	2.463	919			184
13-5617450	11231	GENERALI US BRANCH		450		0.000				
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	48,590	112,959	6,773	40.582				
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	358	835		42.874				
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	552	22,726	39,688	0.884	552			110
13-5129825	22292	HANOVER INSURANCE COMPANY	2,716	6,274		43.290				
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	722	1,320	21,566	3.155	722			144
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY		337		0.000				
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	6,823	6,823		100.000				
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	1,203	2,851	109	40.642				
23-0723970	22713	INSURANCE COMPANY OF N AMER	7,262	7,262		100.000				
56-0473714	22772	INTEGON INDEMNITY CORPORATION	478	957		49.948				
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	4,437	13,247	105	33.231				
AA-1122000	00000	LLOYDS OF LONDON	98,431	1,286,845	2,045,573	2.954	98,431			19,686
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183		155		0.000				
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414		2,027		0.000				
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910		207		0.000				
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001		1,386		0.000				
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003		19,449	41,980	0.000				
AA-1120071	00000	LLOYDS SYNDICATE NUMBER 2007		311		0.000				
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010		8,882	19,590	0.000				
AA-1128623	00000	LLOYDS SYNDICATE NUMBER 2623		168		0.000				
AA-1128791	00000	LLOYDS SYNDICATE NUMBER 2791		207		0.000				
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33		623		0.000				
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435		1,923		0.000				
AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510		18,271	42,554	0.000				
AA-1126566	00000	LLOYDS SYNDICATE NUMBER 566		519		0.000				
AA-1126623	00000	LLOYDS SYNDICATE NUMBER 623		39		0.000				

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	14,451	31,396		46.028				
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	(10,167)	(10,167)		0.000				
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA		155		0.000				
36-3347420	23876	MAPRE INSURANCE COMPANY	11	11		100.000				
62-0928337	31968	MERASTAR INSURANCE COMPANY		253		0.000				
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	1,444	3,484		41.447				
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	241	32,283	538	0.734	241			48
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	8,734	17,838		48.963				
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	6,674	48,769		13.685	6,674			1,335
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	7	9		77.778				
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED		26,521	61,832	0.000				
04-2482364	16187	MOSAIC INSURANCE COMPANY	143	2,894		4.941	143			29
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	722	1,516		47.625				
38-0855585	22012	MOTORS INSURANCE CORPORATION			7,950	0.000				
13-4924125	10227	MUNICH REINSURANCE AMERICA INC		14,606	19,576	0.000				
38-0865250	11991	NATIONAL CASUALTY COMPANY	26,033	47,516	23,580	36.617				
47-0355979	20087	NATIONAL INDEMNITY COMPANY	2,360	58,702	34,611	2.529	2,360			472
13-1988169	34835	NATIONAL REINSURANCE CORPORATION		856		0.000				
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	10	33,241	103,462	0.007	10			2
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY		13		0.000				
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	3,752	29,744	16,634	8.090	3,752			750
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY		8,450	2,513	0.000				
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	1,776,516	1,919,623	309,333	79.702				
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	(5,663)	3,940	27,133	0.000	55,403	11,081		11,081
47-0698507	23680	ODYSSEY REINSURANCE COMPANY		727	1,622	0.000				
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	3,863	5,754		67.136				
23-1502700	21970	ONEBEACON INSURANCE COMPANY	13,311	20,941		63.564				
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED		2,911		0.000				
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US			2,471	0.000				
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	12	17,818	77,793	0.013	12			2
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	1,086	3,756	1,104	22.346				
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	7,615	20,405	16,216	20.794				
23-2182777	40134	POTOMAC INSURANCE COMPANY OF ILLINOIS	527	722		72.992				
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	2,128	10,560		20.152				
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	1,559	2,862		54.472				
23-1641984	10219	QBE REINSURANCE CORPORATION	3,575	45,696	85,673	2.721	3,575			715
23-1740414	22705	R&Q REINSURANCE COMPANY	2,667	78,134		3.413	2,667			533
13-3028939	38512	RAMPART INSURANCE COMPANY		(205)		0.000				
37-0915434	13056	RLI INSURANCE COMPANY	29	86,273	26,637	0.026	29			6
16-0366830	22314	RSUI INDEMNITY COMPANY	7,513	170,377	206,869	1.992	7,513			1,503
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	1,962	3,160		62.089				
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY		5,789		0.000				
75-1444207	30058	SCOR REINSURANCE COMPANY	8,059	41,533	2,092	18.473	8,059			1,612
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST		(110)		0.000				
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	22,131	78,620	3,291	27.018				
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	16	3,605		0.444	16			3
22-3590451	40045	STARNET INSURANCE COMPANY		417		0.000				
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	12,447	71,401	45,792	10.621	12,447			2,489
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	829	1,428		58.053				
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	51,772	83,197	(29,727)	96.824				
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	11,810	89,584	95,778	6.371	11,810			2,362
94-1517098	25534	TIG INSURANCE COMPANY	2,116	203,947	64,787	0.787	2,116			423
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	469	49,050	22,690	0.654	469			94
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	51,333	129,933	61,938	26.754				

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	2,920	17,203	18,985	8.069	2,920	1,480,489	296,098	296,682
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	17,550	50,927	5,745	30.968				
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	2,836	152,525	40,448	1.470	2,836			567
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	14,775	22,477	9	65.708				
47-0547953	25844	UNION INSURANCE COMPANY	492	10,004	5,020	3.275	492			98
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	79	14,894	39,323	0.146	79			16
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY		253		0.000				
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	126	228		55.263				
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	440	1,052		41.825				
48-0921045	39845	WESTPORT INSURANCE CORPORATION	940	793,611	1,250,347	0.046	940			188
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	19,203	52,191	25,061	24.858				
13-1290712	20583	XL REINSURANCE AMERICA INC	26	9,952	3,294	0.196	26			5
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	2,024	4,841	713	36.442				
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	6	6		100.000				
9999999 Totals			4,942,444	10,297,408	6,736,990	XXX	252,874	1,535,892	307,178	357,753

(a) From Schedule F - Part 4 Columns 8 + 9, total authorized, less $ 1,536 in dispute.

(b) From Schedule F - Part 3 Columns 7 + 8, total authorized, less $ 1,538 in dispute.

SCHEDULE F - PART 7

Provision for Overdue Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 through 9 but not in excess of Col. 4	11 Col. 4 minus Col. 10	12 Greater of Col. 11 or Schedule F - Part 4 Cols. 8 + 9
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	385,341							385,341	385,341
94-1390273	19801	ARGONAUT INSURANCE COMPANY	1,146,259							1,146,259	1,146,259
06-6105395	20710	CENTURY INDEMNITY COMPANY	4,703,709							4,703,709	4,703,709
25-1118791	19402	CHARTIS PROPERTY CASUALTY COMPANY	2,211,189							2,211,189	2,211,189
31-0542366	10677	CINCINNATI INSURANCE COMPANY	37,226							37,226	37,226
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	13,175,988							13,175,988	13,175,988
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	164,496							164,496	164,496
13-2673100	22039	GENERAL REINSURANCE CORPORATION	1,196,872							1,196,872	1,196,872
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	2,539,825							2,539,825	2,539,825
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	37,485							37,485	37,485
13-5129825	22292	HANOVER INSURANCE COMPANY	256,981							256,981	256,981
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	8,370							8,370	8,370
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	349,946							349,946	349,946
23-0723970	22713	INSURANCE COMPANY OF N AMER	29,487							29,487	29,487
56-0473714	22772	INTEGON INDEMNITY CORPORATION	20,071							20,071	20,071
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	553,288	24,949					24,949	528,339	528,339
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	2,155,236	107					107	2,155,129	2,155,129
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	14,487							14,487	14,487
36-3347420	23876	MAPRE INSURANCE COMPANY	1,166							1,166	1,166
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	140,478							140,478	140,478
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	507,842							507,842	507,842
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	297							297	297
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	62,376							62,376	62,376
38-0865250	11991	NATIONAL CASUALTY COMPANY	1,954,203							1,954,203	1,954,203
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	35,105,710	30,526		1			30,527	35,075,183	35,075,183
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	617,770							617,770	617,770
23-1502700	21970	ONEBEACON INSURANCE COMPANY	1,105,257							1,105,257	1,105,257
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	558,591							558,591	558,591
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	554,270	13,943					13,943	540,327	540,327
23-2182777	40134	POTOMAC INSURANCE COMPANY OF ILLINOIS	4,606							4,606	4,606
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	402,238							402,238	402,238
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	72,943	3,416					3,416	69,527	69,527
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	120,362							120,362	120,362
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	2,254,383							2,254,383	2,254,383
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	38,489							38,489	38,489
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	1,164,453							1,164,453	1,164,453
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	1,023,281							1,023,281	1,023,281
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	1,412,383							1,412,383	1,412,383
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	586,609	2,023					2,023	584,586	584,586
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	2,591							2,591	2,591
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	40,012							40,012	40,012
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	4,115,250	2,481					2,481	4,112,769	4,112,769
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	188,637							188,637	188,637
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	668,515	543					543	667,972	667,972
9999999 Totals			81,688,968	77,988		1			77,989	81,610,979	81,610,979

1.	Total	81,610,979
2.	Line 1 x .20	16,322,196
3.	Schedule F - Part 6 Col. 11	357,753
4.	Provision for Overdue Authorized Reinsurance (Lines 2 + 3)	16,679,949
5.	Provision for Unauthorized Reinsurance (Schedule F - Part 5 Col. 20 x1000)	32,522,483
6.	Provision for Reinsurance (sum Lines 4 + 5) [Enter this amount on Page 3, Line 16]	49,202,432

SCHEDULE F - PART 8

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	34,930,442,079	138,015	34,930,580,094
2.	Premiums and considerations (Line 15)	3,881,699,372	1,500,969	3,883,200,340
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	54,374,246	(33,392,541)	20,981,704
4.	Funds held by or deposited with reinsured companies (Line 16.2)	677,681		677,681
5.	Other assets	2,155,849,652	(63,551,264)	2,092,298,388
6.	Net amount recoverable from reinsurers		730,598,933	730,598,933
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	41,023,043,030	635,294,111	41,658,337,141
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	15,085,900,757	673,696,928	15,759,597,684
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	1,113,615,477	(982,498)	1,112,632,979
11.	Unearned premiums (Line 9)	8,426,864,967	780,841	8,427,645,809
12.	Advance premiums (Line 10)	241,702,127	64,659	241,766,786
13.	Dividends declared and unpaid (Line 11.1 and 11.2)			
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	207,129	(116,752)	90,377
15.	Funds held by company under reinsurance treaties (Line 13)	2,982,087	(2,982,087)	
16.	Amounts withheld or retained by company for account of others (Line 14)	28,811,127		28,811,127
17.	Provision for reinsurance (Line 16)	49,202,432	(49,202,432)	
18.	Other liabilities	947,090,221	14,035,453	961,125,674
19.	Total liabilities excluding protected cell business (Line 26)	25,896,376,325	635,294,111	26,531,670,436
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	15,126,666,705	XXX	15,126,666,705
22.	Totals (Line 38)	41,023,043,030	635,294,111	41,658,337,141

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [ ] No [X]

If yes, give full explanation:

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims	(1,493)		(995)														(498)	
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	(1,493)		(995)														(498)	
6. Increase in contract reserves																		
7. Commissions (a)																		
8. Other general insurance expenses																		
9. Taxes, licenses and fees																		
10. Total other expenses incurred																		
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	1,493		995														498	
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	1,493		995														498	
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits (deferred maternity and other similar benefits)									
3. Total contract reserves, current year									
4. Total contract reserves, prior year.									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year	233,529		233,529						
2. Total prior year	233,529		233,529						
3. Increase									

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	(1,493)	(995)							(498)
1.2 On claims incurred during current year									
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	233,529		233,529						
2.2 On claims incurred during current year									
3. Test:									
3.1 Line 1.1 and 2.1	232,036	(995)	233,529						(498)
3.2 Claim reserves and liabilities, December 31, prior year	233,529		233,529						
3.3 Line 3.1 minus Line 3.2	(1,493)	(995)							(498)

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims	(1,493)	(995)						(498)	
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

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

SCHEDULE H - PART 5. - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning claim reserves and liabilities				
3. Ending claim reserves and liabilities				
4. Claims paid				
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning claim reserves and liabilities				
7. Ending claim reserves and liabilities				
8. Claims paid				
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning claim reserves and liabilities				
11. Ending claim reserves and liabilities				
12. Claims paid				
D. Net:				
13. Incurred Claims				
14. Beginning claim reserves and liabilities				
15. Ending claim reserves and liabilities				
16. Claims paid				
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses				
18. Beginning reserves and liabilities				
19. Ending reserves and liabilities				
20. Paid claims and cost containment expenses				

NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	343,226	114,537	54,340	9,430	18,594		2,695	292,193	XXX
2. 2002	21,655,178	240,416	21,414,762	12,684,987	89,685	645,642	2,971	2,024,886		862,407	15,262,859	XXX
3. 2003	22,724,649	199,200	22,525,449	12,269,426	95,122	564,901	3,528	1,957,292		827,684	14,692,970	XXX
4. 2004	23,862,982	234,605	23,628,377	12,158,940	293,423	544,787	8,620	2,186,232		888,642	14,587,916	XXX
5. 2005	25,030,037	275,750	24,754,287	18,796,827	3,371,392	560,641	4,088	2,877,607	2	966,564	18,859,592	XXX
6. 2006	25,542,160	475,292	25,066,868	12,457,912	74,310	503,041	347	2,008,485	1	985,849	14,894,780	XXX
7. 2007	25,624,575	572,641	25,051,934	12,918,086	47,069	517,663		2,195,729		1,118,973	15,584,408	XXX
8. 2008	25,296,003	530,262	24,765,741	14,604,776	353,656	430,946	70	2,289,576	4	932,832	16,971,567	XXX
9. 2009	24,527,839	543,620	23,984,219	13,024,535	87,579	321,002		2,184,917	4	917,156	15,442,872	XXX
10. 2010	24,137,381	523,445	23,613,935	12,110,404	55,317	199,410	3	2,024,799	42	932,737	14,279,251	XXX
11. 2011	23,892,689	490,331	23,402,358	10,648,815	127,497	81,848		1,841,064	498	687,396	12,443,732	XXX
12. Totals	XXX	XXX	XXX	132,017,933	4,709,588	4,424,221	29,057	21,609,182	551	9,122,936	153,312,140	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,953,075	1,133,259	1,429,609	372,437	348,090	58,798	222,684	56,736	140,497	246	52	2,472,477	XXX
2. 2002	52,979	38,762	47,018	33,531	8,389		5,914		26,009		171	68,017	XXX
3. 2003	49,983	25,102	56,574	31,017	8,246		8,080		26,075		296	92,838	XXX
4. 2004	45,447	10,491	56,464	28,193	8,416		10,182		26,418		1,301	108,242	XXX
5. 2005	94,906	20,195	135,040	38,227	16,196		14,116		39,996		1,880	241,832	XXX
6. 2006	135,922	22,461	72,640	20,161	25,337	1	16,921	1	30,915		6,576	239,112	XXX
7. 2007	264,517	8,944	105,638	8,862	45,349	14	32,157		37,148	1	8,586	466,987	XXX
8. 2008	519,859	8,578	149,470	6,638	83,055	19	55,454		50,311	5	18,364	842,909	XXX
9. 2009	1,022,769	20,190	239,087	6,827	154,412	394	96,055	6	70,617	16	33,831	1,555,507	XXX
10. 2010	1,749,891	21,624	556,518	11,508	228,199	430	160,219	422	128,149	45	75,902	2,788,948	XXX
11. 2011	3,721,227	38,940	1,396,552	20,213	356,596	407	217,096	67	575,801	17	377,769	6,207,628	XXX
12. Totals	9,610,576	1,348,545	4,244,610	577,614	1,282,285	60,064	838,878	57,232	1,151,935	330	524,729	15,084,498	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,876,988	595,490
2. 2002	15,495,825	164,950	15,330,875	71.6	68.6	71.6				27,704	40,313
3. 2003	14,940,578	154,769	14,785,809	65.7	77.7	65.6				50,438	42,401
4. 2004	15,036,885	340,727	14,696,158	63.0	145.2	62.2				63,227	45,015
5. 2005	22,535,328	3,433,904	19,101,424	90.0	1,245.3	77.2				171,524	70,307
6. 2006	15,251,172	117,281	15,133,891	59.7	24.7	60.4				165,940	73,171
7. 2007	16,116,286	64,891	16,051,395	62.9	11.3	64.1				352,348	114,639
8. 2008	18,183,447	368,971	17,814,476	71.9	69.6	71.9				654,113	188,796
9. 2009	17,113,394	115,015	16,998,379	69.8	21.2	70.9				1,234,839	320,668
10. 2010	17,157,590	89,391	17,068,199	71.1	17.1	72.3				2,273,278	515,670
11. 2011	18,839,000	187,639	18,651,361	78.8	38.3	79.7				5,058,627	1,149,002
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	11,929,027	3,155,471

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011	11 One Year	12 Two Year
1. Prior	7,013,450	7,639,414	8,013,552	8,256,293	8,324,393	8,485,609	8,595,706	8,874,086	9,175,476	9,345,538	170,062	471,452
2. 2002	13,641,857	13,499,599	13,329,105	13,276,962	13,262,002	13,269,069	13,273,030	13,278,325	13,269,506	13,279,980	10,474	1,655
3. 2003	XXX	13,523,155	13,080,280	12,894,498	12,828,066	12,817,908	12,802,360	12,805,400	12,783,451	12,802,442	18,990	(2,959)
4. 2004	XXX	XXX	13,199,732	12,776,860	12,528,060	12,472,160	12,473,568	12,497,020	12,489,335	12,483,509	(5,826)	(13,512)
5. 2005	XXX	XXX	XXX	16,993,357	16,398,414	16,098,860	16,206,303	16,215,839	16,190,270	16,183,823	(6,447)	(32,016)
6. 2006	XXX	XXX	XXX	XXX	13,214,861	13,274,092	13,215,321	13,184,977	13,104,097	13,094,492	(9,605)	(90,484)
7. 2007	XXX	XXX	XXX	XXX	XXX	14,033,899	14,064,175	13,908,744	13,823,226	13,818,519	(4,707)	(90,225)
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	15,691,173	15,488,971	15,482,323	15,474,599	(7,724)	(14,371)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,949,344	14,901,125	14,742,864	(158,261)	(206,480)
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,178,721	14,915,338	(263,383)	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,235,011	XXX	XXX
										12. Totals	(256,427)	23,060

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011		
1. Prior	000	2,534,012	4,017,056	4,992,700	5,513,803	5,909,752	6,270,233	6,507,475	6,739,713	7,013,311	XXX	XXX
2. 2002	8,306,746	11,027,292	11,989,661	12,550,771	12,870,662	13,039,270	13,130,080	13,183,306	13,212,506	13,237,973	XXX	XXX
3. 2003	XXX	8,040,984	10,652,731	11,564,391	12,107,845	12,426,230	12,591,247	12,671,526	12,713,270	12,735,678	XXX	XXX
4. 2004	XXX	XXX	7,722,449	10,308,811	11,206,575	11,769,628	12,103,298	12,280,723	12,365,565	12,401,684	XXX	XXX
5. 2005	XXX	XXX	XXX	9,736,934	13,496,705	14,673,681	15,396,315	15,756,314	15,920,421	15,981,987	XXX	XXX
6. 2006	XXX	XXX	XXX	XXX	8,213,041	10,879,160	11,830,267	12,406,558	12,726,320	12,886,295	XXX	XXX
7. 2007	XXX	XXX	XXX	XXX	XXX	8,706,215	11,569,308	12,484,334	13,078,161	13,388,679	XXX	XXX
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	9,953,455	13,132,825	14,099,086	14,681,995	XXX	XXX
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,418,510	12,358,723	13,257,958	XXX	XXX
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,451,032	12,254,494	XXX	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,603,166	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011
1. Prior	1,793,028	1,743,714	1,693,735	1,541,742	1,405,503	1,225,859	1,150,567	1,241,402	1,308,259	1,223,120
2. 2002	1,365,280	600,137	304,033	151,492	100,073	83,486	73,398	65,676	53,803	19,401
3. 2003	XXX	1,384,935	634,824	287,123	154,410	107,840	71,274	64,906	44,190	33,637
4. 2004	XXX	XXX	1,451,429	634,407	259,739	161,600	112,387	108,477	80,088	38,454
5. 2005	XXX	XXX	XXX	2,832,622	1,036,494	365,681	248,399	173,494	121,396	110,929
6. 2006	XXX	XXX	XXX	XXX	1,104,289	606,197	355,513	230,291	90,571	69,399
7. 2007	XXX	XXX	XXX	XXX	XXX	1,234,159	646,889	349,923	158,992	128,932
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	1,568,234	503,224	263,522	198,286
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,314,789	588,648	328,309
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,491,551	704,808
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,593,368

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	86,929	172	3,011		684		330	90,453	XXX
2. 2002	4,519,695	675	4,519,020	2,499,390	252	101,762		376,554		49,303	2,977,454	888,395
3. 2003	5,095,950	627	5,095,323	2,739,964	90	84,613		383,944		50,073	3,208,431	880,194
4. 2004	5,531,382	7,456	5,523,926	2,283,432	355	82,946		414,226		54,866	2,780,249	701,867
5. 2005	6,068,162	23,288	6,044,874	5,354,872	168	104,965	14	961,676		60,446	6,421,331	1,268,876
6. 2006	6,281,167	185,183	6,095,984	2,799,567	247	83,905		458,270		60,981	3,341,495	797,457
7. 2007	6,363,438	262,701	6,100,737	3,036,722	196	108,273		499,679		149,953	3,644,478	802,393
8. 2008	6,400,775	230,447	6,170,328	4,650,993	451	91,221	5	705,713		51,497	5,447,472	1,323,846
9. 2009	6,219,869	212,053	6,007,817	4,023,215		68,369		596,879		55,046	4,688,464	1,048,515
10. 2010	6,200,543	189,598	6,010,945	3,925,683		51,567	3	559,226		43,958	4,536,474	1,012,112
11. 2011	6,257,858	155,045	6,102,813	4,127,028		35,762		573,270		18,030	4,736,060	1,180,637
12. Totals	XXX	XXX	XXX	35,527,795	1,931	816,395	22	5,530,124		594,482	41,872,360	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	35,546	3	71,648		6,218		12,420		5,236			131,065	511
2. 2002	5,611		2,450		440		437		3,169			12,108	63
3. 2003	5,685		1,647		916		526		3,171		27	11,944	102
4. 2004	4,761	1	1,148		989		674		3,203		72	10,774	200
5. 2005	19,394		39,926		2,457		1,231		12,778		154	75,786	2,344
6. 2006	16,053	11	5,261		3,141		1,231		3,594		256	29,270	412
7. 2007	32,695	24	13,849		5,945		2,182		4,725		597	59,371	806
8. 2008	49,463		26,607	44	9,114		4,097		7,917	3	4,652	97,150	1,913
9. 2009	83,932		48,976		16,022		7,987		7,417		5,749	164,335	2,440
10. 2010	126,004		136,553		22,471		16,847		17,818		18,074	319,692	4,092
11. 2011	401,600		678,927		32,560		27,885		189,284		48,656	1,330,255	30,667
12. Totals	780,744	39	1,026,992	44	100,273		75,515		258,311	3	78,239	2,241,750	43,549

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	107,192	23,873
2. 2002	2,989,814	252	2,989,562	66.2	37.3	66.2				8,061	4,047
3. 2003	3,220,466	90	3,220,375	63.2	14.4	63.2				7,332	4,612
4. 2004	2,791,379	356	2,791,022	50.5	4.8	50.5				5,908	4,866
5. 2005	6,497,299	182	6,497,117	107.1	0.8	107.5				59,321	16,466
6. 2006	3,371,022	257	3,370,765	53.7	0.1	55.3				21,304	7,966
7. 2007	3,704,069	220	3,703,849	58.2	0.1	60.7				46,519	12,852
8. 2008	5,545,125	503	5,544,622	86.6	0.2	89.9				76,025	21,125
9. 2009	4,852,798		4,852,798	78.0		80.8				132,908	31,427
10. 2010	4,856,169	3	4,856,166	78.3	0.0	80.8				262,557	57,136
11. 2011	6,066,315		6,066,315	96.9		99.4				1,080,527	249,728
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,807,653	434,097

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	131,280	76,897	9,371	2	4,969		671	68,721	XXX
2. 2002	8,789,527	50,420	8,739,107	5,713,351	33,607	468,472		1,079,757		102,742	7,227,973	2,229,542
3. 2003	9,206,709	22,006	9,184,703	5,282,292	16,959	404,823		989,192		100,236	6,659,347	2,007,183
4. 2004	9,528,433	38,582	9,489,851	5,230,580	12,200	381,473		1,084,254		107,563	6,684,106	2,024,723
5. 2005	9,699,653	44,139	9,655,514	5,359,737	15,002	374,430		1,117,584		113,836	6,836,749	2,096,450
6. 2006	9,752,360	35,794	9,716,566	5,416,184	10,808	348,000		936,190		112,361	6,689,566	2,070,311
7. 2007	9,649,220	24,276	9,624,944	5,537,023	4,762	340,302		983,445		113,508	6,856,008	2,114,767
8. 2008	9,426,530	22,881	9,403,649	5,137,338	4,223	280,166		929,962		103,455	6,343,243	1,941,296
9. 2009	9,245,354	19,879	9,225,475	4,893,765	3,482	207,395		900,495		99,465	5,998,173	1,985,571
10. 2010	9,203,767	18,621	9,185,146	4,289,672	2,253	118,785		828,038		92,691	5,234,242	1,997,301
11. 2011	9,144,607	18,255	9,126,353	2,476,240	839	32,287		667,704		54,767	3,175,393	1,851,341
12. Totals	XXX	XXX	XXX	49,467,463	181,033	2,965,502	2	9,521,588		1,001,295	61,773,519	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,043,825	892,226	161,445	116,145	179,477	58	13,522	77	70,864			460,628	2,859
2. 2002	44,861	38,760	42,634	33,531	7,591		5,097		19,609			47,501	560
3. 2003	40,688	25,102	52,536	31,017	6,900		7,190		19,664		38	70,859	780
4. 2004	34,054	10,490	48,984	28,193	6,389		8,531		19,730		416	79,005	1,067
5. 2005	64,000	18,734	64,383	35,249	12,229		10,396		21,676		1,164	118,700	1,750
6. 2006	104,933	22,446	54,838	20,157	19,032		13,032		22,899		1,957	172,130	3,078
7. 2007	204,699	8,903	76,576	8,862	34,915	11	26,019		27,633		4,005	352,065	6,371
8. 2008	410,480	8,072	72,859	6,280	66,316	15	44,159		34,983	1	9,581	614,429	12,643
9. 2009	840,150	17,839	122,786	6,778	125,764	13	78,629		53,423		18,505	1,196,121	25,450
10. 2010	1,492,443	19,253	284,597	9,160	189,222	25	127,622		95,352	1	34,209	2,160,796	51,788
11. 2011	2,931,535	27,731	546,566	6,427	290,486	65	165,814	4	285,252	4	88,132	4,185,424	202,445
12. Totals	7,211,668	1,089,556	1,528,205	301,799	938,322	186	500,010	81	671,083	6	158,008	9,457,659	308,790

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	196,899	263,728
2. 2002	7,381,372	105,898	7,275,474	84.0	210.0	83.3				15,204	32,297
3. 2003	6,803,285	73,079	6,730,207	73.9	332.1	73.3				37,106	33,754
4. 2004	6,813,994	50,884	6,763,111	71.5	131.9	71.3				44,355	34,650
5. 2005	7,024,434	68,985	6,955,449	72.4	156.3	72.0				74,400	44,301
6. 2006	6,915,108	53,411	6,861,696	70.9	149.2	70.6				117,168	54,963
7. 2007	7,230,611	22,538	7,208,072	74.9	92.8	74.9				263,510	88,555
8. 2008	6,976,262	18,591	6,957,672	74.0	81.2	74.0				468,987	145,442
9. 2009	7,222,405	28,111	7,194,294	78.1	141.4	78.0				938,319	257,803
10. 2010	7,425,731	30,693	7,395,038	80.7	164.8	80.5				1,748,627	412,170
11. 2011	7,395,885	35,068	7,360,817	80.9	192.1	80.7				3,443,944	741,480
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	7,348,517	2,109,142

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	1,404	55	140	1	74		1	1,562	XXX
2. 2002	324,562	2,683	321,879	224,623	883	21,195		25,463		1,797	270,397	51,423
3. 2003	362,855	2,156	360,699	211,915	1,403	19,882		30,414		1,723	260,808	47,821
4. 2004	403,581	2,744	400,837	227,804	1,933	20,054		41,900		1,706	287,825	45,345
5. 2005	415,407	3,054	412,353	203,196	1,701	16,416		41,242		2,058	259,154	42,535
6. 2006	407,047	3,097	403,950	190,647	857	15,271		30,465		1,715	235,526	37,266
7. 2007	373,278	3,433	369,845	160,852	3,382	12,975		26,897		1,502	197,342	33,037
8. 2008	323,340	3,617	319,723	115,394	1,322	8,720		21,697		1,300	144,489	26,059
9. 2009	276,273	3,667	272,606	93,306	1,931	5,791		19,439		1,190	116,605	23,556
10. 2010	251,899	3,512	248,387	87,946	1,206	3,272		18,437		803	108,449	24,896
11. 2011	235,106	3,456	231,650	47,018	1,103	922		15,146		441	61,984	21,550
12. Totals	XXX	XXX	XXX	1,564,104	15,777	124,638	1	271,176		14,237	1,944,140	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	7,445	335	4,170	285	782	19	275	25	725			12,734	55
2. 2002	1,885	2	1,002		167		82		511			3,644	27
3. 2003	2,315		800		205		67		532		38	3,920	33
4. 2004	3,103		1,887		451		240		585		33	6,267	56
5. 2005	2,939		2,431		358		270		601		15	6,599	78
6. 2006	8,813	3	2,020	4	1,251	1	197	1	704		38	12,975	143
7. 2007	15,375	18	2,548		1,947	3	255		846		55	20,949	262
8. 2008	23,703	45	5,620		3,038	4	588		1,140		152	34,037	369
9. 2009	41,834	2,288	10,895	49	5,412	382	1,246	6	1,771	15	215	58,418	692
10. 2010	67,626	2,278	19,229	2,348	8,869	405	2,195	422	3,215	43	668	95,636	1,513
11. 2011	76,741	2,346	35,352	778	9,097	343	3,771	63	7,497	13	804	128,916	4,101
12. Totals	251,779	7,315	85,953	3,464	31,576	1,156	9,186	517	18,126	72	2,019	384,096	7,329

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	10,995	1,738
2. 2002	274,926	885	274,041	84.7	33.0	85.1				2,885	760
3. 2003	266,131	1,403	264,728	73.3	65.1	73.4				3,115	805
4. 2004	296,025	1,933	294,092	73.3	70.5	73.4				4,990	1,276
5. 2005	267,454	1,701	265,753	64.4	55.7	64.4				5,369	1,229
6. 2006	249,367	866	248,501	61.3	28.0	61.5				10,826	2,150
7. 2007	221,694	3,403	218,291	59.4	99.1	59.0				17,905	3,044
8. 2008	179,898	1,372	178,526	55.6	37.9	55.8				29,277	4,761
9. 2009	179,694	4,671	175,023	65.0	127.4	64.2				50,393	8,026
10. 2010	210,789	6,703	204,086	83.7	190.9	82.2				82,229	13,407
11. 2011	195,546	4,645	190,900	83.2	134.4	82.4				108,969	19,946
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	326,953	57,143

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	7,375	1,066	867	4	436			7,609	XXX
2. 2002	(186)	150	(336)	1							1	
3. 2003	(253)	(75)	(178)	2		1		2			5	14
4. 2004	152		152					1			1	3
5. 2005	455		455									
6. 2006	(219)		(219)					(85)			(85)	
7. 2007	237		237									
8. 2008	(21)		(21)					44			44	
9. 2009	(190)		(190)									
10. 2010	130		130					3			3	3
11. 2011	18		18									
12. Totals	XXX	XXX	XXX	7,379	1,066	869	4	401			7,578	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	76,931	8,589	46,406	1,605	2,786	143	1,726	140	2,654			120,026	1,387
2. 2002													
3. 2003													
4. 2004													
5. 2005													
6. 2006													
7. 2007													
8. 2008													
9. 2009													
10. 2010	1		1		1							3	2
11. 2011													
12. Totals	76,933	8,589	46,407	1,605	2,787	143	1,726	140	2,655			120,030	1,389

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	113,143	6,882
2. 2002	1		1	(0.8)		(0.4)					
3. 2003	5		5	(2.0)		(2.8)					
4. 2004	1		1	0.7		0.7					
5. 2005				0.0		0.0					
6. 2006	(85)		(85)	38.7		38.7					
7. 2007				0.0		0.0					
8. 2008	44		44	(208.3)		(208.3)					
9. 2009				0.0		0.0					
10. 2010	6		6	4.8		4.8				2	1
11. 2011				0.5		0.5					
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	113,145	6,884

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	10,190		2,304		627		104	13,121	XXX
2. 2002	403,722	3,274	400,448	207,348		15,127		24,777		5,751	247,253	43,112
3. 2003	467,521	3,964	463,557	249,867		15,105		34,151		4,278	299,123	43,766
4. 2004	553,432	5,388	548,044	656,256	96,433	20,531	4,839	70,011		5,354	645,526	44,616
5. 2005	616,209	6,648	609,561	663,084	77,712	23,110	4,075	131,505		6,194	735,912	68,437
6. 2006	633,901	18,829	615,072	263,471	4,884	14,912	359	48,782		6,642	321,922	44,728
7. 2007	617,453	25,091	592,362	264,018		13,895		52,973		7,159	330,887	45,153
8. 2008	620,617	18,583	602,034	343,563	2,323	11,197	61	48,927		5,267	401,304	60,554
9. 2009	639,635	14,679	624,955	322,607	43	9,206		55,417		7,964	387,188	66,668
10. 2010	645,133	11,850	633,283	336,854	8	7,628		48,837		6,000	393,310	68,335
11. 2011	655,167	9,159	646,008	318,262	1	3,933		39,564		3,291	361,758	75,641
12. Totals	XXX	XXX	XXX	3,635,520	181,405	136,950	9,333	555,571		58,003	4,137,303	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	34,091		15,147		6,496		4,269		2,224			62,227	278
2. 2002	315		807		131		236		465			1,955	12
3. 2003	684		629		151		224		477		4	2,165	10
4. 2004	1,951		3,772		305		626		655		28	7,309	25
5. 2005	5,589		18,517		1,016		1,919		2,390		39	29,432	117
6. 2006	4,622		8,252		1,720		1,989		1,059		132	17,642	87
7. 2007	6,463		11,129		1,848		2,834		1,270		256	23,545	126
8. 2008	9,164	133	19,977		2,984		4,588		1,846		491	38,425	229
9. 2009	16,855		20,492		4,560		5,104		2,190		990	49,201	434
10. 2010	18,899		43,812		4,926		8,495		4,423		811	80,554	670
11. 2011	41,835		68,199		5,463		10,823		19,925		4,778	146,245	2,833
12. Totals	140,468	133	210,734		29,599		41,107		36,924		7,529	458,699	4,821

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	49,237	12,989
2. 2002	249,207		249,207	61.7		62.2				1,122	833
3. 2003	301,288		301,288	64.4		65.0				1,313	852
4. 2004	754,107	101,272	652,835	136.3	1,879.6	119.1				5,723	1,586
5. 2005	847,130	81,787	765,343	137.5	1,230.2	125.6				24,107	5,325
6. 2006	344,807	5,243	339,564	54.4	27.8	55.2				12,875	4,767
7. 2007	354,432		354,432	57.4		59.8				17,592	5,952
8. 2008	442,246	2,517	439,729	71.3	13.5	73.0				29,008	9,418
9. 2009	436,432	43	436,389	68.2	0.3	69.8				37,347	11,854
10. 2010	473,873	8	473,864	73.5	0.1	74.8				62,711	17,843
11. 2011	508,004	1	508,002	77.5	0.0	78.6				110,034	36,210
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	351,068	107,630

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(1)	7						(9)	XXX
2. 2002												
3. 2003	(11)		(11)									
4. 2004												
5. 2005												
6. 2006												
7. 2007												
8. 2008												
9. 2009												
10. 2010												
11. 2011												
12. Totals	XXX	XXX	XXX	(1)	7						(9)	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	53		34	5	5		3		2			91	1
2. 2002													
3. 2003													
4. 2004													
5. 2005													
6. 2006													
7. 2007													
8. 2008													
9. 2009													
10. 2010													
11. 2011													
12. Totals	53		34	5	5		3		2			91	1

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	82	9
2. 2002											
3. 2003											
4. 2004											
5. 2005											
6. 2006											
7. 2007											
8. 2008											
9. 2009											
10. 2010											
11. 2011											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	82	9

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2002												
3. 2003												
4. 2004												
5. 2005												
6. 2006												
7. 2007												
8. 2008												
9. 2009												
10. 2010												
11. 2011												
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2002													
3. 2003													
4. 2004													
5. 2005													
6. 2006													
7. 2007													
8. 2008													
9. 2009													
10. 2010													
11. 2011													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2002											
3. 2003											
4. 2004											
5. 2005											
6. 2006											
7. 2007											
8. 2008											
9. 2009											
10. 2010											
11. 2011											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	308	(17)	97					422	XXX
2. 2002	7,525	1,383	6,142	2,774	255	110		495		50	3,123	XXX
3. 2003	7,409	1,502	5,907	2,059	246	63		796		63	2,672	XXX
4. 2004	7,235	1,738	5,497	1,704	235	93		1,103		60	2,665	XXX
5. 2005	7,705	1,969	5,736	2,812	240	155		1,009		97	3,736	XXX
6. 2006	7,927	1,958	5,969	1,824	162	132		734		80	2,528	XXX
7. 2007	8,129	1,729	6,400	2,450	323	141		939		48	3,208	XXX
8. 2008	7,947	1,492	6,455	12,438	452	214	4	1,847		53	14,041	XXX
9. 2009	7,159	1,245	5,915	1,762	82	97		918		35	2,696	XXX
10. 2010	6,615	1,119	5,496	2,220	191	124		660		85	2,813	XXX
11. 2011	6,373	1,065	5,309	1,674	150	35		371		1	1,929	XXX
12. Totals	XXX	XXX	XXX	32,024	2,321	1,261	5	8,873		574	39,833	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,169	3	1,642	114	102		65	10	44			3,893	1
2. 2002									2			2	
3. 2003									2			2	
4. 2004									2			2	
5. 2005			2						2			4	
6. 2006			(1)						2		2	1	
7. 2007			11						2			14	
8. 2008	22	1	31	37	2		6		32	2	5	52	3
9. 2009			21				1		4		10	25	
10. 2010			(16)				1		6		37	(9)	
11. 2011	36	2	212		1		8		51		4	306	8
12. Totals	2,227	6	1,900	151	105		81	10	149	2	58	4,292	12

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,693	200
2. 2002	3,380	255	3,125	44.9	18.4	50.9					2
3. 2003	2,920	246	2,674	39.4	16.4	45.3					2
4. 2004	2,902	235	2,667	40.1	13.5	48.5					2
5. 2005	3,980	240	3,740	51.7	12.2	65.2				2	2
6. 2006	2,691	162	2,529	33.9	8.3	42.4				(1)	2
7. 2007	3,545	323	3,222	43.6	18.7	50.3				11	3
8. 2008	14,590	497	14,094	183.6	33.3	218.3				15	38
9. 2009	2,804	82	2,721	39.2	6.6	46.0				21	5
10. 2010	2,995	191	2,804	45.3	17.1	51.0				(16)	6
11. 2011	2,387	152	2,235	37.5	14.3	42.1				246	60
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,970	323

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	48,158	8,532	14,189	530	6,978			60,263	XXX
2. 2002	102,138	158	101,980	55,497		6,563		4,138		121	66,198	28,757
3. 2003	101,840	210	101,630	51,641	7	7,474	(7)	7,247		38	66,362	16,714
4. 2004	101,482	(25)	101,507	42,558		4,205		7,399		56	54,162	10,417
5. 2005	108,903	757	108,146	42,922		4,892		6,641		139	54,456	6,626
6. 2006	110,799	(372)	111,171	48,304		4,299		7,253		26	59,856	4,562
7. 2007	121,453	102	121,351	43,393		3,929		8,292		49	55,615	3,026
8. 2008	223,782	99	223,683	127,255		4,592		10,108		13	141,955	2,429
9. 2009	311,043	77	310,966	65,548		2,450		6,164		122	74,162	1,884
10. 2010	299,750	5	299,745	39,339	162	1,025		4,326			44,528	1,676
11. 2011	294,602	145	294,457	16,356		364		2,634			19,354	1,102
12. Totals	XXX	XXX	XXX	580,973	8,702	53,983	524	71,180		566	696,911	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	156,270	20,678	328,084	32,982	18,783	1,701	54,548	7,108	13,307	246		508,277	2,176
2. 2002	82		140		14		16		290			542	6
3. 2003	265		429		48		37		297			1,077	11
4. 2004	1,225		869		248		65		309			2,717	12
5. 2005	693		1,975		66		115		343			3,193	21
6. 2006	517		3,762		104		305		668			5,355	37
7. 2007	2,730		3,717		460		444		561			7,913	58
8. 2008	18,207		26,510		819		1,305		1,943			48,784	178
9. 2009	27,425		42,000		1,449		1,986		3,114			75,975	234
10. 2010	28,596		79,056		1,097		3,534		2,869			115,153	275
11. 2011	27,010		126,778		929		5,202		2,965			162,885	292
12. Totals	263,020	20,678	613,321	32,982	24,019	1,701	67,559	7,108	26,666	246		931,869	3,300

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	430,693	77,583
2. 2002	66,740		66,739	65.3	0.3	65.4				222	320
3. 2003	67,439		67,439	66.2	0.0	66.4				695	382
4. 2004	56,879		56,879	56.0		56.0				2,094	622
5. 2005	57,649		57,649	52.9		53.3				2,669	524
6. 2006	65,212		65,212	58.9		58.7				4,278	1,077
7. 2007	63,527		63,527	52.3		52.4				6,447	1,466
8. 2008	190,739		190,739	85.2		85.3				44,717	4,067
9. 2009	150,137		150,137	48.3		48.3				69,425	6,550
10. 2010	159,844	162	159,681	53.3	3,534.8	53.3				107,652	7,501
11. 2011	182,238		182,238	61.9		61.9				153,787	9,097
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	822,681	109,189

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2002	4		4									
3. 2003	5		5									
4. 2004	1		1									
5. 2005												
6. 2006												
7. 2007												
8. 2008												
9. 2009												
10. 2010												
11. 2011												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2002													
3. 2003													
4. 2004													
5. 2005													
6. 2006													
7. 2007													
8. 2008													
9. 2009													
10. 2010													
11. 2011													
12. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2002											
3. 2003											
4. 2004											
5. 2005											
6. 2006											
7. 2007											
8. 2008											
9. 2009											
10. 2010											
11. 2011											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	10,291	8,994	1,401	1	(10)	11	589	2,677	XXX
2. 2010	548,730	298,734	249,996	146,108	51,496	2,102		18,103	42	1,579	114,776	XXX
3. 2011	525,940	303,178	222,762	205,256	125,404	1,378		15,095	498	501	95,827	XXX
4. Totals	XXX	XXX	XXX	361,655	185,893	4,881	1	33,189	551	2,669	213,279	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	5,519	1,950	11,885	3,365	381	9	1,602	10	2,837		757	16,890	387
2. 2010	1,024	93	2,149		133		820		455		737	4,489	147
3. 2011	18,316	8,861	25,320	13,008	327		1,282		4,259		1,000	27,636	2,372
4. Totals	24,859	10,904	39,354	16,373	842	9	3,704	10	7,551		2,493	49,015	2,905

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	12,088	4,802
2. 2010	170,895	51,631	119,265	31.1	17.3	47.7				3,081	1,408
3. 2011	271,234	147,771	123,463	51.6	48.7	55.4				21,768	5,868
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	36,937	12,078

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(10,997)	47	5,647		2,192		25,124	(3,205)	XXX
2. 2010	6,979,190		6,979,189	3,282,353		14,903		547,112		787,621	3,844,367	3,302,190
3. 2011	6,771,723		6,771,723	3,456,822		7,166		527,211		610,364	3,991,199	3,272,406
4. Totals	XXX	XXX	XXX	6,728,178	47	27,716		1,076,515		1,423,110	7,832,361	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	24,469		(14,853)		2,208		581		16,253		20,622	28,658	1,140
2. 2010	15,253		(9,549)		1,471		464		3,915		21,365	11,554	1,192
3. 2011	224,065		(85,295)		17,698		2,148		66,484		234,396	225,101	78,639
4. Totals	263,787		(109,697)		21,378		3,193		86,653		276,383	265,313	80,971

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	9,616	19,042
2. 2010	3,855,921		3,855,921	55.2		55.2				5,703	5,851
3. 2011	4,216,300		4,216,300	62.3		62.3				138,770	86,330
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	154,090	111,223

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	67	(3)			1		5	71	XXX
2. 2010	282		282	175				8			183	XXX
3. 2011	282		282	1				1			1	XXX
4. Totals	XXX	XXX	XXX	243	(3)			9		5	255	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	469	73	274	38	35	6	22	3	19			697	6
2. 2010			11									11	
3. 2011			37				1		1			39	
4. Totals	469	73	322	38	35	6	23	3	20			747	6

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	632	65
2. 2010	194		194	68.8		68.8				11	
3. 2011	41		41	14.4		14.4				37	2
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	679	68

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(1)							(1)	XXX
2. 2010												XXX
3. 2011												XXX
4. Totals	XXX	XXX	XXX	(1)							(1)	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	155	154	232									234	
2. 2010													
3. 2011													
4. Totals	155	154	232									234	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	234	
2. 2010											
3. 2011											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	234	

SCHEDULE P - PART 1M - INTERNATIONAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2002												XXX
3. 2003												XXX
4. 2004												XXX
5. 2005												XXX
6. 2006												XXX
7. 2007												XXX
8. 2008												XXX
9. 2009												XXX
10. 2010												XXX
11. 2011												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2002													
3. 2003													
4. 2004													
5. 2005													
6. 2006													
7. 2007													
8. 2008													
9. 2009													
10. 2010													
11. 2011													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2002											
3. 2003											
4. 2004											
5. 2005											
6. 2006											
7. 2007											
8. 2008											
9. 2009											
10. 2010											
11. 2011											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	8		1					9	XXX
2. 2002	2,882	22	2,860									XXX
3. 2003	2,597		2,597									XXX
4. 2004												XXX
5. 2005												XXX
6. 2006												XXX
7. 2007												XXX
8. 2008												XXX
9. 2009												XXX
10. 2010												XXX
11. 2011												XXX
12. Totals	XXX	XXX	XXX	8		1					9	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	165		149		3		3					320	XXX
2. 2002													XXX
3. 2003													XXX
4. 2004													XXX
5. 2005													XXX
6. 2006													XXX
7. 2007													XXX
8. 2008													XXX
9. 2009													XXX
10. 2010													XXX
11. 2011													XXX
12. Totals	165		149		3		3					320	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	314	6
2. 2002											
3. 2003											
4. 2004											
5. 2005											
6. 2006											
7. 2007											
8. 2008											
9. 2009											
10. 2010											
11. 2011											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	314	6

SCHEDULE P - PART 1O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	820		(1)					819	XXX
2. 2002	167		167									XXX
3. 2003												XXX
4. 2004												XXX
5. 2005												XXX
6. 2006												XXX
7. 2007												XXX
8. 2008												XXX
9. 2009												XXX
10. 2010												XXX
11. 2011												XXX
12. Totals	XXX	XXX	XXX	820		(1)					819	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	4,672		429		8		7					5,116	XXX
2. 2002													XXX
3. 2003													XXX
4. 2004													XXX
5. 2005													XXX
6. 2006													XXX
7. 2007													XXX
8. 2008													XXX
9. 2009													XXX
10. 2010													XXX
11. 2011													XXX
12. Totals	4,672		429		8		7					5,116	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	5,101	15
2. 2002											
3. 2003											
4. 2004											
5. 2005											
6. 2006											
7. 2007											
8. 2008											
9. 2009											
10. 2010											
11. 2011											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	5,101	15

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	5							5	XXX
2. 2002												XXX
3. 2003												XXX
4. 2004												XXX
5. 2005												XXX
6. 2006												XXX
7. 2007												XXX
8. 2008												XXX
9. 2009												XXX
10. 2010												XXX
11. 2011												XXX
12. Totals	XXX	XXX	XXX	5							5	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													XXX
2. 2002													XXX
3. 2003													XXX
4. 2004													XXX
5. 2005													XXX
6. 2006													XXX
7. 2007													XXX
8. 2008													XXX
9. 2009													XXX
10. 2010													XXX
11. 2011													XXX
12. Totals													XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2002											
3. 2003											
4. 2004											
5. 2005											
6. 2006											
7. 2007											
8. 2008											
9. 2009											
10. 2010											
11. 2011											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	58,712	27,685	24,230	8,892	4,426		26	50,790	XXX
2. 2002	3,259	(19)	3,278	2,093		698		195			2,986	231
3. 2003	5,416		5,416	1,884		359		250			2,493	166
4. 2004	3,430		3,430	454		98		212			763	171
5. 2005	86	(4)	90	2,699		625		314			3,638	180
6. 2006	3,326	320	3,006	1,176		181		121			1,478	113
7. 2007	1,998	13	1,985	704		55		74			833	65
8. 2008	1,725	92	1,633	234		22		93		1	349	68
9. 2009	1,593	666	927	1,395		60		99			1,553	61
10. 2010	1,326	7	1,319	45		4		15			65	32
11. 2011	1,010	30	980	157				15		1	172	26
12. Totals	XXX	XXX	XXX	69,553	27,685	26,332	8,892	5,813		27	65,119	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	589,342	211,098	796,978	221,152	133,237	56,861	135,587	49,364	43,087			1,159,756	1,631
2. 2002	44		30		26		11		81			191	2
3. 2003	10		75		2		27		43			156	1
4. 2004	7		62		4		22		45			141	1
5. 2005	7		144		4		51		51			257	2
6. 2006			168				60		53			281	
7. 2007	17		461		8		164		77			728	3
8. 2008	19		627		11		223		90			971	2
9. 2009			598				213		88			898	
10. 2010	44		677		9		241		97			1,067	4
11. 2011	87		456		33		162		83			821	2
12. Totals	589,577	211,098	800,276	221,152	133,334	56,861	136,761	49,364	43,795			1,165,267	1,648

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	954,070	205,686
2. 2002	3,177		3,177	97.5		96.9				74	117
3. 2003	2,649		2,649	48.9		48.9				84	71
4. 2004	904		904	26.4		26.4				69	72
5. 2005	3,895		3,895	4,528.9		4,327.6				151	106
6. 2006	1,759		1,759	52.9		58.5				168	113
7. 2007	1,561		1,561	78.1		78.6				478	250
8. 2008	1,320		1,320	76.5		80.8				646	325
9. 2009	2,451		2,451	153.9		264.4				598	301
10. 2010	1,132		1,132	85.4		85.8				721	346
11. 2011	993		993	98.3		101.4				543	278
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	957,603	207,665

Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty

N O N E

SCHEDULE P - PART 1T - WARRANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2010	17		17	8				33			41	15
3. 2011	3		3	3				52			55	67
4. Totals	XXX	XXX	XXX	12				85			97	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2010													
3. 2011	1											1	8
4. Totals	1											1	8

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2010	42		42	239.4		239.4					
3. 2011	56		56	2,142.9		2,142.9				1	
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1	

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011	11 One Year	12 Two Year
1. Prior	612,604	621,111	547,231	554,188	554,688	561,672	564,082	600,546	725,374	761,759	36,385	161,213
2. 2002	2,679,576	2,655,419	2,610,116	2,608,871	2,607,008	2,602,171	2,600,667	2,603,864	2,603,068	2,609,838	6,770	5,974
3. 2003	XXX	2,950,154	2,893,765	2,841,781	2,841,791	2,840,877	2,837,275	2,837,680	2,836,271	2,833,260	(3,010)	(4,420)
4. 2004	XXX	XXX	2,492,899	2,430,656	2,380,248	2,381,799	2,382,842	2,383,139	2,380,578	2,373,593	(6,985)	(9,546)
5. 2005	XXX	XXX	XXX	5,772,662	5,508,813	5,462,990	5,530,309	5,527,297	5,520,923	5,522,664	1,741	(4,633)
6. 2006	XXX	XXX	XXX	XXX	2,914,606	2,983,797	2,959,407	2,948,444	2,914,225	2,908,901	(5,324)	(39,543)
7. 2007	XXX	XXX	XXX	XXX	XXX	3,373,077	3,397,432	3,265,707	3,217,800	3,199,445	(18,355)	(66,262)
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	4,946,465	4,854,219	4,838,377	4,830,994	(7,383)	(23,225)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,299,018	4,306,042	4,248,502	(57,540)	(50,516)
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,308,803	4,279,122	(29,681)	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,303,761	XXX	XXX
										12. Totals	(83,382)	(30,959)

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	4,570,539	4,589,085	4,535,725	4,591,126	4,551,308	4,612,058	4,652,595	4,713,037	4,774,054	4,801,276	27,222	88,239
2. 2002	6,477,504	6,377,812	6,231,266	6,175,249	6,160,157	6,175,943	6,173,717	6,172,821	6,166,071	6,176,108	10,038	3,287
3. 2003	XXX	6,248,089	5,923,565	5,796,630	5,743,980	5,732,153	5,716,393	5,718,447	5,695,644	5,721,351	25,707	2,904
4. 2004	XXX	XXX	6,216,369	5,899,490	5,711,552	5,655,561	5,643,226	5,655,044	5,648,347	5,659,127	10,780	4,084
5. 2005	XXX	XXX	XXX	6,246,088	5,979,828	5,806,518	5,820,917	5,838,834	5,824,236	5,816,189	(8,047)	(22,645)
6. 2006	XXX	XXX	XXX	XXX	6,000,645	5,993,887	5,968,618	5,956,464	5,906,351	5,902,608	(3,744)	(53,857)
7. 2007	XXX	XXX	XXX	XXX	XXX	6,163,334	6,208,227	6,212,218	6,182,665	6,196,995	14,330	(15,223)
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	5,917,863	5,955,001	6,005,322	5,992,727	(12,595)	37,726
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,231,251	6,325,863	6,240,377	(85,486)	9,126
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,653,868	6,471,650	(182,218)	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,407,865	XXX	XXX
										12. Totals	(204,013)	53,642

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	247,966	253,470	254,748	259,103	248,465	246,490	248,593	245,802	245,811	248,968	3,157	3,166
2. 2002	231,225	246,448	251,641	252,470	246,905	246,712	247,305	248,294	248,030	248,068	37	(227)
3. 2003	XXX	246,391	246,209	241,655	230,892	233,366	234,413	231,019	231,653	233,781	2,128	2,762
4. 2004	XXX	XXX	269,276	264,266	248,514	249,179	248,553	249,645	251,491	251,607	115	1,962
5. 2005	XXX	XXX	XXX	257,012	259,847	233,514	228,316	225,067	224,277	223,909	(368)	(1,158)
6. 2006	XXX	XXX	XXX	XXX	246,829	237,085	228,661	218,794	218,872	217,332	(1,539)	(1,462)
7. 2007	XXX	XXX	XXX	XXX	XXX	211,823	202,694	197,461	196,789	190,549	(6,240)	(6,913)
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	172,688	160,716	162,857	155,689	(7,168)	(5,027)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,018	160,076	153,828	(6,248)	(4,190)
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172,865	182,477	9,612	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	168,270	XXX	XXX
										12. Totals	(6,512)	(11,086)

SCHEDULE P - PART 2D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	137,925	136,597	167,872	177,684	176,186	178,684	193,041	192,104	195,241	203,044	7,803	10,940
2. 2002	3	1	1	1	1	1	1	1	1	1		
3. 2003	XXX			1	3	3	3	3	3	3		
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX		3	3	3	3	3		(3)	(3)
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	3	2	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	7,802	10,937

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	100,072	113,865	142,956	151,984	158,578	171,332	189,238	214,739	235,566	244,774	9,208	30,035
2. 2002	214,734	210,102	218,450	221,348	222,928	221,195	227,865	228,675	227,606	223,965	(3,642)	(4,710)
3. 2003	XXX	249,418	263,031	268,365	267,480	270,160	271,690	269,517	271,555	266,660	(4,895)	(2,857)
4. 2004	XXX	XXX	529,853	549,433	567,647	569,443	579,775	590,745	591,227	582,169	(9,058)	(8,576)
5. 2005	XXX	XXX	XXX	657,067	647,612	611,467	635,870	634,003	631,380	631,449	68	(2,554)
6. 2006	XXX	XXX	XXX	XXX	259,285	283,335	278,154	283,875	289,527	289,724	197	5,848
7. 2007	XXX	XXX	XXX	XXX	XXX	319,474	309,548	297,251	293,894	300,188	6,294	2,937
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	394,324	395,104	379,767	388,956	9,189	(6,148)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	375,743	386,321	378,782	(7,539)	3,038
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	392,092	420,605	28,512	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	448,514	XXX	XXX
										12. Totals	28,335	17,013

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011	11 One Year	12 Two Year
1. Prior	3,878	3,691	3,495	3,508	3,549	3,570	3,002	1,952	1,916	1,523	(393)	(429)
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(393)	(429)

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior												
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	20,532	20,141	18,801	11,684	11,983	10,763	10,834	10,267	9,799	10,950	1,150	683
2. 2002	2,948	2,571	2,611	2,620	2,629	2,630	2,628	2,628	2,628	2,628		
3. 2003	XXX	2,189	1,997	1,890	1,878	1,881	1,875	1,875	1,875	1,875		
4. 2004	XXX	XXX	1,994	1,570	1,561	1,566	1,562	1,562	1,562	1,562		
5. 2005	XXX	XXX	XXX	3,125	2,827	2,768	2,731	2,731	2,729	2,729		(3)
6. 2006	XXX	XXX	XXX	XXX	1,816	1,852	1,848	1,816	1,798	1,792	(6)	(24)
7. 2007	XXX	XXX	XXX	XXX	XXX	2,124	2,283	2,267	2,251	2,280	29	14
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	16,829	13,506	12,818	12,217	(600)	(1,289)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,790	1,783	1,799	16	9
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,231	2,138	(93)	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,813	XXX	XXX
										12. Totals	496	(610)

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	519,076	545,479	524,183	530,835	574,167	666,890	697,310	866,737	978,319	1,048,980	70,660	182,243
2. 2002	71,322	72,448	72,728	68,873	66,535	63,480	62,699	63,659	63,497	62,311	(1,185)	(1,348)
3. 2003	XXX	67,918	67,082	58,429	56,642	56,157	55,947	61,524	60,983	59,895	(1,088)	(1,628)
4. 2004	XXX	XXX	64,890	57,633	49,530	48,859	50,437	51,404	49,074	49,171	97	(2,233)
5. 2005	XXX	XXX	XXX	64,061	53,801	48,960	53,635	53,284	51,901	50,665	(1,236)	(2,619)
6. 2006	XXX	XXX	XXX	XXX	49,720	52,014	59,953	57,719	56,922	57,291	369	(428)
7. 2007	XXX	XXX	XXX	XXX	XXX	50,581	63,264	60,077	55,519	54,674	(845)	(5,403)
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	215,498	193,281	180,556	178,688	(1,868)	(14,593)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	157,234	146,587	140,859	(5,728)	(16,374)
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	161,336	152,486	(8,850)	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	176,639	XXX	XXX
										12. Totals	50,326	137,615

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	45	49	55	55	55	55	55	55	55	55		
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,212	53,240	48,369	(4,871)	(6,843)
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	104,394	100,748	(3,645)	XXX
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	104,607	XXX	XXX
										4. Totals	(8,517)	(6,843)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295,327	131,201	150,869	19,668	(144,458)
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,382,233	3,304,894	(77,339)	XXX
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,622,605	XXX	XXX
										4. Totals	(57,671)	(144,458)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	510	465	731	266	221
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	185	186	1	XXX
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39	XXX	XXX
										4. Totals	267	221

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	234	234	232	(1)	(1)
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals	(1)	(1)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior												
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011	11 One Year	12 Two Year
1. Prior	1,431	1,252	951	372	629	742	745	941	752	725	(27)	(216)
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(27)	(216)

SCHEDULE P - PART 2O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	32,147	35,542	36,652	31,920	32,544	32,818	32,899	33,146	31,447	31,264	(183)	(1,882)
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(183)	(1,882)

SCHEDULE P - PART 2P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	6,737	7,233	7,088	6,741	6,120	4,091	3,951	3,951	3,951	3,956	5	5
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	5	5

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011	11 One Year	12 Two Year
1. Prior	764,490	1,280,195	1,740,368	1,883,829	1,949,883	1,949,268	1,951,083	1,945,849	1,928,267	1,944,856	16,589	(994)
2. 2002	2,382	2,333	2,410	2,810	2,712	2,671	2,664	2,793	3,171	2,902	(269)	108
3. 2003	XXX	1,629	2,655	2,649	2,873	2,676	2,574	2,523	2,558	2,356	(202)	(167)
4. 2004	XXX	XXX	1,573	1,245	1,093	901	841	885	844	647	(197)	(238)
5. 2005	XXX	XXX	XXX	1,645	1,642	1,708	2,970	3,777	3,642	3,530	(111)	(247)
6. 2006	XXX	XXX	XXX	XXX	1,367	1,361	1,621	1,688	1,348	1,584	237	(104)
7. 2007	XXX	XXX	XXX	XXX	XXX	1,034	897	1,398	1,253	1,409	157	11
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	1,012	1,105	852	1,137	285	31
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	553	2,027	2,265	238	1,712
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	705	1,020	315	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	895	XXX	XXX
										12. Totals	17,041	113

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

NONE

1. Prior												
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1				(1)
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	8		XXX
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	XXX	XXX
										4. Totals		(1)

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011		
1. Prior	000	237,774	374,292	439,285	475,137	501,411	516,422	533,115	546,162	635,930	(41)	318
2. 2002	1,838,533	2,393,533	2,484,107	2,531,241	2,559,514	2,573,507	2,583,506	2,589,379	2,593,203	2,600,900	610,460	277,872
3. 2003	XXX	1,944,584	2,597,198	2,707,008	2,757,855	2,792,600	2,809,802	2,816,491	2,821,335	2,824,487	622,369	257,723
4. 2004	XXX	XXX	1,641,966	2,173,250	2,259,865	2,307,381	2,338,158	2,353,673	2,362,695	2,366,023	474,376	227,291
5. 2005	XXX	XXX	XXX	3,260,587	4,853,873	5,175,661	5,361,865	5,424,593	5,448,844	5,459,655	956,706	309,825
6. 2006	XXX	XXX	XXX	XXX	2,011,007	2,671,668	2,775,858	2,836,798	2,868,241	2,883,226	549,748	247,297
7. 2007	XXX	XXX	XXX	XXX	XXX	2,265,303	2,999,812	3,075,041	3,128,877	3,144,799	526,013	275,574
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	3,516,896	4,534,387	4,669,064	4,741,759	892,430	429,503
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,150,775	3,990,838	4,091,584	713,517	332,558
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,141,228	3,977,247	678,821	329,199
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,162,790	788,316	361,654

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000	1,948,686	3,015,437	3,555,667	3,850,529	4,024,714	4,171,832	4,284,948	4,347,760	4,411,512	282	408
2. 2002	2,580,693	4,347,076	5,155,123	5,613,247	5,868,017	6,002,105	6,069,394	6,109,673	6,132,011	6,148,216	1,210,046	1,018,936
3. 2003	XXX	2,404,711	4,017,380	4,744,088	5,183,856	5,433,322	5,560,917	5,622,764	5,654,441	5,670,156	1,102,514	903,889
4. 2004	XXX	XXX	2,405,234	3,974,906	4,684,679	5,129,518	5,382,799	5,510,365	5,571,803	5,599,852	1,112,576	911,080
5. 2005	XXX	XXX	XXX	2,472,626	4,073,390	4,836,260	5,289,080	5,546,680	5,664,653	5,719,164	1,144,374	950,326
6. 2006	XXX	XXX	XXX	XXX	2,487,878	4,144,186	4,918,357	5,372,817	5,630,715	5,753,376	1,135,457	931,777
7. 2007	XXX	XXX	XXX	XXX	XXX	2,575,978	4,333,949	5,111,306	5,605,462	5,872,563	1,150,862	957,535
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	2,458,567	4,222,661	4,973,597	5,413,280	1,073,480	855,173
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,580,893	4,367,102	5,097,678	1,073,786	886,335
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,726,126	4,406,204	1,046,562	898,951
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,507,689	821,860	827,036

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000	99,183	157,257	196,398	214,929	225,354	231,741	233,881	235,471	236,959	9	12
2. 2002	66,659	129,740	171,703	202,795	219,837	233,205	238,554	241,867	243,978	244,934	31,600	19,796
3. 2003	XXX	62,175	123,611	160,499	192,652	211,739	221,075	224,226	227,282	230,394	28,701	19,087
4. 2004	XXX	XXX	65,205	123,307	163,435	197,090	222,238	235,391	242,880	245,925	27,047	18,242
5. 2005	XXX	XXX	XXX	63,104	117,097	155,563	185,814	205,130	213,713	217,911	25,258	17,199
6. 2006	XXX	XXX	XXX	XXX	56,327	104,418	141,880	179,848	194,150	205,061	22,227	14,896
7. 2007	XXX	XXX	XXX	XXX	XXX	47,708	95,519	129,344	155,675	170,445	19,695	13,080
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	39,681	77,218	98,800	122,792	15,825	9,865
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,379	75,302	97,165	13,782	9,082
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,431	90,012	14,269	9,114
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,838	9,912	7,537

SCHEDULE P - PART 3D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	000	4,915	15,658	26,129	35,303	45,090	62,005	68,680	78,499	85,672	69	52
2. 2002	1	1	1	1	1	1	1	1	1	1		
3. 2003	XXX			1	3	3	3	3	3	3	5	9
4. 2004	XXX	XXX										3
5. 2005	XXX	XXX	XXX		3	3	3	3	3			
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				1
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	46,321	87,578	111,451	130,413	140,030	154,656	164,341	172,277	184,771	46	42
2. 2002	127,606	175,702	190,266	202,706	209,935	212,453	219,049	221,566	222,200	222,476	26,817	16,283
3. 2003	XXX	152,462	213,002	233,735	245,702	255,167	261,028	263,286	264,749	264,972	28,023	15,733
4. 2004	XXX	XXX	241,200	450,166	504,982	533,596	550,915	567,816	574,133	575,515	28,837	15,754
5. 2005	XXX	XXX	XXX	287,220	511,615	555,161	589,605	605,249	612,962	604,407	45,092	23,228
6. 2006	XXX	XXX	XXX	XXX	164,094	225,384	241,856	255,573	265,214	273,140	28,065	16,576
7. 2007	XXX	XXX	XXX	XXX	XXX	186,332	245,391	257,680	269,409	277,914	26,978	18,049
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	230,350	322,285	339,996	352,376	37,394	22,931
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	243,035	317,683	331,771	42,060	24,174
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	253,583	344,474	42,270	25,395
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	322,194	47,758	25,050

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011		
1. Prior	000	366	1,444	1,530	1,372	1,820	1,844	1,445	1,442	1,434		
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior	000											
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000	1,869	4,013	4,225	5,451	5,985	6,546	6,679	6,679	7,100	XXX	XXX
2. 2002	2,265	2,464	2,566	2,598	2,629	2,630	2,629	2,628	2,628	2,628	XXX	XXX
3. 2003	XXX	1,667	1,785	1,877	1,880	1,880	1,878	1,875	1,875	1,875	XXX	XXX
4. 2004	XXX	XXX	1,327	1,536	1,563	1,562	1,564	1,562	1,562	1,562	XXX	XXX
5. 2005	XXX	XXX	XXX	2,276	2,734	2,734	2,727	2,727	2,727	2,727	XXX	XXX
6. 2006	XXX	XXX	XXX	XXX	1,457	1,796	1,800	1,800	1,794	1,794	XXX	XXX
7. 2007	XXX	XXX	XXX	XXX	XXX	1,600	2,242	2,236	2,239	2,269	XXX	XXX
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	11,799	13,167	12,683	12,195	XXX	XXX
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,509	1,768	1,777	XXX	XXX
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,968	2,153	XXX	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,558	XXX	XXX

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	000	95,529	155,157	208,380	251,759	313,340	391,942	437,136	500,479	553,764	90	226
2. 2002	17,708	31,855	46,809	52,547	57,055	58,354	59,867	61,037	61,150	62,060	1,480	27,271
3. 2003	XXX	10,068	21,338	34,655	43,333	48,624	52,244	58,281	58,991	59,115	1,252	15,451
4. 2004	XXX	XXX	7,190	18,429	27,770	36,341	41,078	45,736	46,113	46,763	1,173	9,232
5. 2005	XXX	XXX	XXX	4,788	16,620	27,001	39,024	43,649	47,359	47,814	1,097	5,508
6. 2006	XXX	XXX	XXX	XXX	3,722	15,171	34,979	44,155	50,037	52,604	1,129	3,396
7. 2007	XXX	XXX	XXX	XXX	XXX	7,340	19,902	36,986	43,596	47,322	1,039	1,930
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	14,531	52,564	98,263	131,848	1,032	1,219
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,497	35,379	67,998	794	856
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,238	40,202	564	837
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,720	376	434

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	000	49	55	55	55	55	55	55	55	55		
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	31,618	34,316	XXX	XXX
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,489	96,714	XXX	XXX
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,230	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	143,861	138,464	2,844	4,545
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,187,775	3,297,256	2,549,129	751,869
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,463,988	2,523,637	670,130

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	(18)	53	XXX	XXX
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149	175	XXX	XXX
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000		(1)	XXX	XXX
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2002											XXX	XXX
3. 2003	XXX										XXX	XXX
4. 2004	XXX	XXX									XXX	XXX
5. 2005	XXX	XXX	XXX								XXX	XXX
6. 2006	XXX	XXX	XXX	XXX							XXX	XXX
7. 2007	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011		
1. Prior	000	29	43	48	317	330	342	392	396	405	XXX	XXX
2. 2002											XXX	XXX
3. 2003	XXX										XXX	XXX
4. 2004	XXX	XXX									XXX	XXX
5. 2005	XXX	XXX	XXX								XXX	XXX
6. 2006	XXX	XXX	XXX	XXX							XXX	XXX
7. 2007	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	2,883	21,173	21,933	23,048	24,312	24,705	25,037	25,329	26,148	XXX	XXX
2. 2002											XXX	XXX
3. 2003	XXX										XXX	XXX
4. 2004	XXX	XXX									XXX	XXX
5. 2005	XXX	XXX	XXX								XXX	XXX
6. 2006	XXX	XXX	XXX	XXX							XXX	XXX
7. 2007	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	2,676	2,715	3,448	3,200	3,871	3,951	3,951	3,951	3,956	XXX	XXX
2. 2002											XXX	XXX
3. 2003	XXX										XXX	XXX
4. 2004	XXX	XXX									XXX	XXX
5. 2005	XXX	XXX	XXX								XXX	XXX
6. 2006	XXX	XXX	XXX	XXX							XXX	XXX
7. 2007	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011		
1. Prior	000	78,597	156,778	396,775	488,397	584,197	665,402	708,702	781,822	828,187	28	88
2. 2002	262	540	718	1,175	2,285	2,314	2,354	2,431	2,683	2,791	139	90
3. 2003	XXX	162	1,611	1,730	2,104	2,202	2,228	2,239	2,242	2,243	87	78
4. 2004	XXX	XXX	217	412	468	481	489	525	531	551	93	77
5. 2005	XXX	XXX	XXX	127	372	719	1,974	2,188	3,290	3,324	85	93
6. 2006	XXX	XXX	XXX	XXX	189	412	825	900	914	1,357	70	43
7. 2007	XXX	XXX	XXX	XXX	XXX	124	150	176	751	759	41	21
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	201	217	241	256	46	20
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102	321	1,454	37	24
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36	50	17	11
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	157	15	9

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2002												
3. 2003	XXX											
4. 2004	XXX	XXX										
5. 2005	XXX	XXX	XXX									
6. 2006	XXX	XXX	XXX	XXX								
7. 2007	XXX	XXX	XXX	XXX	XXX							
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000			XXX	XXX
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000				
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	8	11	4
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	3	56

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	258,845	163,063	39,039	31,450	23,736	19,844	10,370	30,291	136,550	84,068
2. 2002	422,376	118,435	38,474	18,511	14,236	8,973	4,743	5,792	4,080	2,888
3. 2003	XXX	447,946	137,638	31,818	20,695	14,301	9,127	9,088	4,377	2,173
4. 2004	XXX	XXX	457,313	102,084	30,109	19,874	14,461	10,584	5,502	1,822
5. 2005	XXX	XXX	XXX	1,707,398	451,784	155,956	95,417	59,505	45,891	41,157
6. 2006	XXX	XXX	XXX	XXX	429,169	141,908	76,626	52,360	9,784	6,492
7. 2007	XXX	XXX	XXX	XXX	XXX	557,374	199,232	84,673	22,148	16,030
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	814,459	140,454	47,999	30,659
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	638,517	144,669	56,963
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	693,171	153,400
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	706,811

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	772,359	505,044	365,522	187,784	132,253	91,232	79,790	73,970	72,386	58,745
2. 2002	926,383	445,211	228,572	105,990	68,341	66,994	60,568	49,426	42,154	14,200
3. 2003	XXX	897,994	426,577	211,560	111,096	79,083	50,420	46,841	30,204	28,709
4. 2004	XXX	XXX	855,461	421,245	177,197	108,409	71,093	71,636	52,981	29,323
5. 2005	XXX	XXX	XXX	827,654	413,863	145,139	101,026	77,173	51,269	39,530
6. 2006	XXX	XXX	XXX	XXX	670,804	379,374	223,212	148,980	58,509	47,713
7. 2007	XXX	XXX	XXX	XXX	XXX	688,606	364,199	223,924	112,865	93,733
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	583,098	220,563	152,441	110,738
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	538,271	337,330	194,636
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	643,826	403,058
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	705,949

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	27,365	26,708	18,897	22,098	5,385	3,063	4,244	2,240	1,569	4,136
2. 2002	41,585	18,706	12,272	12,081	4,699	2,024	1,056	1,303	744	1,084
3. 2003	XXX	51,419	24,765	16,237	5,118	4,594	3,449	2,205	1,618	867
4. 2004	XXX	XXX	60,981	27,567	12,342	10,120	7,763	4,916	4,475	2,127
5. 2005	XXX	XXX	XXX	55,783	37,482	17,907	11,675	8,212	6,107	2,701
6. 2006	XXX	XXX	XXX	XXX	60,329	35,302	22,789	7,870	6,539	2,212
7. 2007	XXX	XXX	XXX	XXX	XXX	44,543	19,595	10,473	7,402	2,803
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	42,209	13,946	8,992	6,207
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,104	14,988	12,087
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,765	18,653
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,282

SCHEDULE P - PART 4D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	50,880	48,357	74,258	68,024	58,569	53,184	55,600	47,109	41,200	46,387
2. 2002	1									
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	21,553	17,848	15,103	11,290	12,656	11,671	14,632	26,921	33,281	19,416
2. 2002	37,164	11,695	9,839	6,236	5,771	3,438	4,452	6,370	4,858	1,044
3. 2003	XXX	36,553	21,346	11,591	8,900	6,130	5,688	4,009	5,916	852
4. 2004	XXX	XXX	134,866	60,228	31,327	18,677	14,057	18,286	15,022	4,398
5. 2005	XXX	XXX	XXX	232,844	100,570	32,679	28,990	19,031	11,556	20,437
6. 2006	XXX	XXX	XXX	XXX	48,557	39,411	20,114	13,108	12,638	10,241
7. 2007	XXX	XXX	XXX	XXX	XXX	81,274	46,604	20,665	12,016	13,964
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	93,781	51,450	21,993	24,565
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,785	42,628	25,596
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,221	52,306
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	79,022

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	413	342	262	238	124	78	98	52	24	31
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior										
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	11,843	11,659	10,064	2,562	2,281	1,484	1,265	1,225	1,067	1,582
2. 2002	599	73	37	8	(2)	(2)	(1)			
3. 2003	XXX	480	128	13	(2)	1	(3)			
4. 2004	XXX	XXX	607	34	(2)	4	(2)			
5. 2005	XXX	XXX	XXX	679	93	34	4	5	2	2
6. 2006	XXX	XXX	XXX	XXX	203	56	48	16	5	(1)
7. 2007	XXX	XXX	XXX	XXX	XXX	220	41	30	12	11
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	4,580	336	110	(1)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	200	16	22
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	162	(15)
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	220

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	264,435	249,156	188,141	168,810	157,771	169,445	156,616	276,927	319,820	342,542
2. 2002	35,114	29,361	17,086	10,942	7,171	3,059	2,034	2,012	1,059	155
3. 2003	XXX	35,984	26,520	17,662	9,137	4,846	2,882	2,486	1,575	466
4. 2004	XXX	XXX	44,215	32,356	14,503	7,077	5,559	4,602	1,972	935
5. 2005	XXX	XXX	XXX	48,657	24,026	13,228	10,243	7,107	3,563	2,091
6. 2006	XXX	XXX	XXX	XXX	31,779	20,448	16,849	9,395	4,881	4,067
7. 2007	XXX	XXX	XXX	XXX	XXX	31,751	27,842	15,993	7,186	4,161
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	165,762	94,534	52,201	27,815
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	122,174	73,997	43,986
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,931	82,591
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	131,980

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

NONE

1. Prior										
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,000	13,535	10,112
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,576	2,970
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,594

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(158,899)	(59,279)	(14,272)
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(122,782)	(9,085)
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(83,147)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54	16	254
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	11
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232	232	232
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior										
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	741	741	741	162	156	195	191	260	168	152
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	11,189	11,189	3,111	2,206	1,867	1,374	1,451	1,335	820	437
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	3,210	3,211	2,710	1,643	1,460	104				
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	413,197	712,544	973,876	1,026,886	997,848	872,189	821,372	778,256	698,461	662,050
2. 2002	956	595	553	532	411	315	279	284	322	40
3. 2003	XXX	1,128	665	594	502	407	330	269	304	102
4. 2004	XXX	XXX	1,162	782	625	418	324	337	279	84
5. 2005	XXX	XXX	XXX	1,280	747	542	528	511	302	196
6. 2006	XXX	XXX	XXX	XXX	936	643	727	677	321	228
7. 2007	XXX	XXX	XXX	XXX	XXX	870	702	661	453	626
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	780	686	610	850
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	375	754	810
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	645	918
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	619

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior										
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	97,916	16,551	11,258	9,716	9,138	8,962	8,826	8,966	9,100	9,059
2. 2002	529,709	604,700	607,569	609,166	609,791	610,114	610,306	610,381	610,429	610,460
3. 2003	XXX	564,950	616,999	619,854	621,007	621,732	622,036	622,198	622,296	622,369
4. 2004	XXX	XXX	412,118	469,203	471,832	473,138	473,786	474,109	474,283	474,376
5. 2005	XXX	XXX	XXX	747,088	943,168	951,407	954,829	956,102	956,514	956,706
6. 2006	XXX	XXX	XXX	XXX	470,313	544,249	547,396	548,741	549,455	549,748
7. 2007	XXX	XXX	XXX	XXX	XXX	456,291	521,202	524,134	525,436	526,013
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	786,112	884,742	890,592	892,430
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	621,054	709,951	713,517
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	601,323	678,821
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	788,316

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	18,761	8,526	4,485	2,522	1,481	1,049	818	663	598	511
2. 2002	59,251	6,252	3,770	1,675	892	462	240	139	88	63
3. 2003	XXX	37,907	4,731	2,499	1,499	778	449	262	163	102
4. 2004	XXX	XXX	41,319	4,162	2,395	1,429	782	497	321	200
5. 2005	XXX	XXX	XXX	166,315	14,872	17,949	5,845	3,326	2,679	2,344
6. 2006	XXX	XXX	XXX	XXX	49,536	4,881	2,481	1,308	671	412
7. 2007	XXX	XXX	XXX	XXX	XXX	54,093	5,280	2,807	1,552	806
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	60,005	5,999	4,077	1,913
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,246	4,570	2,440
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,058	4,092
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,667

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	80,496	7,464	2,692	1,785	900	853	897	1,015	1,220	1,410
2. 2002	823,257	884,006	886,920	887,813	888,131	888,280	888,332	888,358	888,375	888,395
3. 2003	XXX	833,300	875,953	878,626	879,534	879,886	880,032	880,106	880,160	880,194
4. 2004	XXX	XXX	649,473	697,327	700,106	701,165	701,522	701,733	701,819	701,867
5. 2005	XXX	XXX	XXX	1,162,594	1,258,246	1,265,627	1,267,714	1,268,431	1,268,774	1,268,876
6. 2006	XXX	XXX	XXX	XXX	732,116	792,718	795,530	796,603	797,218	797,457
7. 2007	XXX	XXX	XXX	XXX	XXX	750,754	797,589	800,841	802,002	802,393
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	1,233,272	1,316,043	1,322,401	1,323,846
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	955,690	1,044,471	1,048,515
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	935,407	1,012,112
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,180,637

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	562,681	272,663	228,300	210,282	202,770	200,276	199,193	198,915	199,063	199,345
2. 2002	889,211	1,146,525	1,183,064	1,197,929	1,204,640	1,207,547	1,208,848	1,209,502	1,209,847	1,210,046
3. 2003	XXX	814,503	1,045,808	1,077,744	1,091,237	1,097,597	1,100,349	1,101,595	1,102,217	1,102,514
4. 2004	XXX	XXX	822,422	1,055,841	1,087,907	1,101,514	1,107,948	1,110,804	1,112,021	1,112,576
5. 2005	XXX	XXX	XXX	853,674	1,087,945	1,120,359	1,134,110	1,140,539	1,143,194	1,144,374
6. 2006	XXX	XXX	XXX	XXX	849,740	1,081,386	1,113,540	1,126,586	1,132,852	1,135,457
7. 2007	XXX	XXX	XXX	XXX	XXX	856,672	1,098,420	1,130,942	1,144,537	1,150,862
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	786,959	1,030,288	1,060,599	1,073,480
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	820,586	1,043,262	1,073,786
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	841,542	1,046,562
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	821,860

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	158,055	80,901	41,573	23,039	13,792	8,933	6,032	4,490	3,513	2,859
2. 2002	275,453	62,839	30,990	16,066	8,152	4,349	2,431	1,395	861	560
3. 2003	XXX	248,786	54,284	28,171	14,844	7,534	3,975	2,156	1,208	780
4. 2004	XXX	XXX	252,804	54,691	28,133	14,607	7,162	3,583	1,852	1,067
5. 2005	XXX	XXX	XXX	250,501	55,354	27,698	14,062	6,730	3,293	1,750
6. 2006	XXX	XXX	XXX	XXX	253,579	54,177	26,842	13,603	6,337	3,078
7. 2007	XXX	XXX	XXX	XXX	XXX	269,208	55,080	27,718	13,510	6,371
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	273,529	52,445	25,759	12,643
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258,991	52,976	25,450
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232,958	51,788
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202,445

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	137,860	18,039	5,835	2,252	1,154	939	876	841	874	910
2. 2002	2,104,746	2,215,909	2,225,438	2,228,277	2,229,098	2,229,350	2,229,457	2,229,496	2,229,520	2,229,542
3. 2003	XXX	1,902,739	1,995,614	2,003,631	2,006,203	2,006,828	2,007,040	2,007,124	2,007,157	2,007,183
4. 2004	XXX	XXX	1,923,221	2,013,084	2,021,315	2,023,737	2,024,389	2,024,619	2,024,684	2,024,723
5. 2005	XXX	XXX	XXX	1,991,296	2,085,667	2,093,219	2,095,446	2,096,131	2,096,355	2,096,450
6. 2006	XXX	XXX	XXX	XXX	1,966,738	2,059,690	2,067,128	2,069,474	2,070,087	2,070,311
7. 2007	XXX	XXX	XXX	XXX	XXX	2,014,151	2,103,669	2,111,994	2,114,089	2,114,767
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	1,837,165	1,931,564	1,938,883	1,941,296
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,902,447	1,977,869	1,985,571
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,928,686	1,997,301
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,851,341

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	18,096	11,265	9,820	9,271	8,974	8,828	8,809	8,796	8,799	8,808
2. 2002	22,200	29,183	30,538	31,074	31,341	31,487	31,536	31,568	31,591	31,600
3. 2003	XXX	20,508	26,540	27,640	28,179	28,472	28,600	28,658	28,685	28,701
4. 2004	XXX	XXX	19,285	25,004	26,037	26,512	26,820	26,962	27,019	27,047
5. 2005	XXX	XXX	XXX	18,108	23,407	24,346	24,819	25,086	25,206	25,258
6. 2006	XXX	XXX	XXX	XXX	15,895	20,610	21,502	21,911	22,127	22,227
7. 2007	XXX	XXX	XXX	XXX	XXX	13,859	18,340	19,133	19,497	19,695
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	11,014	14,764	15,487	15,825
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,564	13,086	13,782
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,989	14,269
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,912

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	5,027	2,791	1,552	831	467	286	172	89	72	55
2. 2002	7,094	2,138	1,158	684	389	210	129	74	42	27
3. 2003	XXX	6,356	2,051	1,174	664	346	176	87	55	33
4. 2004	XXX	XXX	6,107	1,807	1,068	615	327	185	98	56
5. 2005	XXX	XXX	XXX	5,520	1,748	1,007	559	298	153	78
6. 2006	XXX	XXX	XXX	XXX	5,026	1,548	871	494	252	143
7. 2007	XXX	XXX	XXX	XXX	XXX	4,758	1,434	800	464	262
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	4,142	1,323	702	369
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,200	1,339	692
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,228	1,513
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,101

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	4,496	682	255	133	99	89	92	91	93	97
2. 2002	47,094	50,798	51,249	51,379	51,412	51,418	51,421	51,421	51,422	51,423
3. 2003	XXX	44,355	47,415	47,689	47,787	47,806	47,817	47,818	47,821	47,821
4. 2004	XXX	XXX	42,100	44,997	45,236	45,308	45,334	45,340	45,343	45,345
5. 2005	XXX	XXX	XXX	39,542	42,211	42,436	42,496	42,521	42,531	42,535
6. 2006	XXX	XXX	XXX	XXX	34,743	36,978	37,178	37,247	37,260	37,266
7. 2007	XXX	XXX	XXX	XXX	XXX	30,583	32,798	32,966	33,028	33,037
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	23,917	25,876	26,020	26,059
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,744	23,378	23,556
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,911	24,896
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,550

SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	6,773	7,052	7,308	7,501	7,675	7,833	7,962	8,029	8,115	8,184
2. 2002										
3. 2003	XXX			1	2	5	5	5	5	5
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	2,517	2,277	2,021	1,932	1,781	1,731	1,669	1,602	1,445	1,387
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	1,083	1,357	1,588	1,819	1,941	2,075	2,219	2,311	2,360	2,423
2. 2002										
3. 2003	XXX		4	8	8	14	14	14	14	14
4. 2004	XXX	XXX			1	3	3	3	3	3
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	3
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	7,263	2,615	2,163	2,024	1,933	1,908	1,925	1,953	2,004	2,050
2. 2002	21,308	25,992	26,383	26,600	26,693	26,761	26,790	26,806	26,812	26,817
3. 2003	XXX	23,587	27,194	27,614	27,823	27,923	27,978	28,007	28,019	28,023
4. 2004	XXX	XXX	22,509	27,950	28,390	28,590	28,733	28,794	28,823	28,837
5. 2005	XXX	XXX	XXX	32,563	43,528	44,332	44,839	45,023	45,064	45,092
6. 2006	XXX	XXX	XXX	XXX	22,567	27,369	27,736	27,919	28,005	28,065
7. 2007	XXX	XXX	XXX	XXX	XXX	22,227	26,333	26,681	26,880	26,978
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	31,376	36,828	37,208	37,394
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,899	41,665	42,060
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,768	42,270
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,758

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	2,959	1,677	1,019	514	342	298	263	242	269	278
2. 2002	5,124	1,134	587	294	174	89	47	21	11	12
3. 2003	XXX	4,029	1,070	538	294	145	78	38	14	10
4. 2004	XXX	XXX	5,937	1,154	602	383	204	122	51	25
5. 2005	XXX	XXX	XXX	12,541	1,556	1,689	574	241	183	117
6. 2006	XXX	XXX	XXX	XXX	4,103	750	477	274	151	87
7. 2007	XXX	XXX	XXX	XXX	XXX	4,130	741	463	250	126
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	4,439	659	412	229
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,890	683	434
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,472	670
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,833

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	4,541	702	472	365	354	407	480	558	666	763
2. 2002	38,793	42,632	42,929	43,035	43,073	43,089	43,093	43,100	43,104	43,112
3. 2003	XXX	40,067	43,304	43,623	43,712	43,741	43,752	43,758	43,763	43,766
4. 2004	XXX	XXX	39,977	44,025	44,372	44,506	44,561	44,595	44,608	44,616
5. 2005	XXX	XXX	XXX	60,344	67,175	68,032	68,322	68,395	68,419	68,437
6. 2006	XXX	XXX	XXX	XXX	39,850	44,173	44,528	44,649	44,701	44,728
7. 2007	XXX	XXX	XXX	XXX	XXX	41,073	44,696	44,995	45,110	45,153
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	55,081	60,015	60,416	60,554
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,889	66,224	66,668
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,155	68,335
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	75,641

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	443	443	444	444	446	446	447	447	447	447
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	5	5	4	4	2	2	1			1
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	15	16	19	19	19	19	33	33	33	34
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	3,952	3,678	3,601	3,554	3,562	3,613	3,689	3,761	3,833	3,923
2. 2002	850	1,201	1,342	1,409	1,440	1,455	1,466	1,475	1,477	1,480
3. 2003	XXX	653	983	1,113	1,173	1,214	1,238	1,243	1,247	1,252
4. 2004	XXX	XXX	653	919	1,011	1,084	1,131	1,161	1,168	1,173
5. 2005	XXX	XXX	XXX	643	866	966	1,037	1,074	1,090	1,097
6. 2006	XXX	XXX	XXX	XXX	621	896	994	1,071	1,110	1,129
7. 2007	XXX	XXX	XXX	XXX	XXX	598	839	966	1,016	1,039
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	551	781	929	1,032
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	464	681	794
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	365	564
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	376

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	2,724	2,614	2,419	2,290	2,285	2,232	2,214	2,189	2,123	2,176
2. 2002	1,230	331	198	110	69	51	30	15	10	6
3. 2003	XXX	864	310	200	111	59	33	26	18	11
4. 2004	XXX	XXX	659	276	207	133	68	36	20	12
5. 2005	XXX	XXX	XXX	633	256	200	122	56	36	21
6. 2006	XXX	XXX	XXX	XXX	460	277	207	125	66	37
7. 2007	XXX	XXX	XXX	XXX	XXX	451	281	201	124	58
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	433	380	296	178
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	412	312	234
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	350	275
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	292

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	3,970	4,030	4,300	4,513	4,747	5,022	5,360	5,618	5,879	6,248
2. 2002	27,961	28,491	28,640	28,702	28,731	28,741	28,746	28,749	28,753	28,757
3. 2003	XXX	16,002	16,476	16,605	16,669	16,687	16,700	16,707	16,713	16,714
4. 2004	XXX	XXX	9,769	10,150	10,277	10,361	10,394	10,410	10,415	10,417
5. 2005	XXX	XXX	XXX	5,938	6,325	6,498	6,570	6,606	6,621	6,626
6. 2006	XXX	XXX	XXX	XXX	3,884	4,298	4,434	4,520	4,552	4,562
7. 2007	XXX	XXX	XXX	XXX	XXX	2,398	2,750	2,939	3,003	3,026
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	1,641	2,114	2,321	2,429
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,354	1,717	1,884
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,330	1,676
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,102

SCHEDULE P - PART 5H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior		1								
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	2									
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior										
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	2,338	2,330	2,330	2,372	2,408	2,461	2,487	2,509	2,532	2,560
2. 2002	85	118	125	130	134	134	134	135	137	139
3. 2003	XXX	59	76	80	83	85	86	87	87	87
4. 2004	XXX	XXX	54	84	91	92	92	92	92	93
5. 2005	XXX	XXX	XXX	40	63	72	78	80	83	85
6. 2006	XXX	XXX	XXX	XXX	42	56	62	66	66	70
7. 2007	XXX	XXX	XXX	XXX	XXX	32	37	38	40	41
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	37	44	46	46
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	33	37
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	17
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	1,166	1,732	1,820	1,828	1,852	1,824	1,769	1,746	1,679	1,631
2. 2002	50	24	13	11	3	5	3	3	4	2
3. 2003	XXX	25	15	11	6	3	1	1	1	1
4. 2004	XXX	XXX	23	7		1	1	1	1	1
5. 2005	XXX	XXX	XXX	30	18	10	4	5	2	2
6. 2006	XXX	XXX	XXX	XXX	18	10	4	4	4	
7. 2007	XXX	XXX	XXX	XXX	XXX	4	4	6	5	3
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	7	2	1	2
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	4	
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	4
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	1,604	2,273	2,541	2,702	2,886	3,021	3,204	3,318	3,410	3,478
2. 2002	181	210	215	219	222	225	228	228	231	231
3. 2003	XXX	127	155	162	162	164	164	166	166	166
4. 2004	XXX	XXX	139	164	167	170	170	170	170	171
5. 2005	XXX	XXX	XXX	130	165	172	176	177	178	180
6. 2006	XXX	XXX	XXX	XXX	91	106	108	111	111	113
7. 2007	XXX	XXX	XXX	XXX	XXX	52	59	64	65	65
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	56	65	67	68
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53	60	61
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25	32
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5T - WARRANTY

SECTION 1

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	80	81	81
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	11
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

SECTION 2

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1		
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8

SECTION 3

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74	74	74
2. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	15
3. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior	(1,363)	(439)	226	142	192	6	216	193	497	33	33
2. 2002	325,925	325,889	326,195	325,936	325,906	325,901	325,898	325,895	325,907	325,940	32
3. 2003	XXX	363,330	365,500	365,281	365,140	365,112	365,092	365,092	365,092	365,122	30
4. 2004	XXX	XXX	400,879	400,679	400,894	400,676	400,515	400,513	400,514	400,542	27
5. 2005	XXX	XXX	XXX	415,943	414,586	414,626	414,607	414,601	414,596	414,599	4
6. 2006	XXX	XXX	XXX	XXX	408,168	406,851	406,886	406,880	406,880	406,876	(4)
7. 2007	XXX	XXX	XXX	XXX	XXX	374,800	372,956	372,987	372,977	372,970	(7)
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	325,136	323,059	323,052	323,041	(11)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	278,143	276,364	276,340	(25)
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	253,190	251,207	(1,983)
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	237,008	237,008
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	235,106
13. Earned Premiums (Sch P-Pt. 1)	324,562	362,855	403,581	415,407	407,047	373,278	323,340	276,273	251,899	235,106	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002	2,683	2,683	2,683	2,683	2,683	2,683	2,683	2,683	2,683	2,683	
3. 2003	XXX	2,156	2,156	2,156	2,156	2,156	2,156	2,156	2,156	2,156	
4. 2004	XXX	XXX	2,744	2,744	2,744	2,744	2,744	2,744	2,744	2,744	
5. 2005	XXX	XXX	XXX	3,054	3,054	3,054	3,054	3,054	3,054	3,054	
6. 2006	XXX	XXX	XXX	XXX	3,097	3,097	3,097	3,097	3,097	3,097	
7. 2007	XXX	XXX	XXX	XXX	XXX	3,433	3,433	3,433	3,433	3,433	
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	3,617	3,617	3,617	3,617	
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,667	3,667	3,667	
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,512	3,512	
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,456	3,456
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,456
13. Earned Premiums (Sch P-Pt. 1)	2,683	2,156	2,744	3,054	3,097	3,433	3,617	3,667	3,512	3,456	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior	(508)	(116)	123	274	22	165	(14)	(218)	108	1	1
2. 2002	322	325	319	517	468	468	464	464	454	455	1
3. 2003	XXX	(140)	(140)	168	90	91	82	82	83	92	9
4. 2004	XXX	XXX	35	35	(86)	(85)	(106)	(105)	(104)	(104)	
5. 2005	XXX	XXX	XXX	(325)	(325)	(323)	(357)	(354)	(353)	(353)	
6. 2006	XXX	XXX	XXX	XXX	7	7	(46)	(42)	(38)	(39)	(1)
7. 2007	XXX	XXX	XXX	XXX	XXX	68	68	74	80	79	(1)
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	114	114	123	121	(2)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	14	11	(3)
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	12	
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	14
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18
13. Earned Premiums (Sch P-Pt. 1)	(186)	(253)	152	455	(219)	237	(21)	(190)	130	18	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002	150	150	150	150	150	150	150	150	150	150	
3. 2003	XXX	(75)	(75)	(75)	(75)	(75)	(75)	(75)	(75)	(75)	
4. 2004	XXX	XXX									
5. 2005	XXX	XXX	XXX								
6. 2006	XXX	XXX	XXX	XXX							
7. 2007	XXX	XXX	XXX	XXX	XXX						
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	150	(75)									XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior	(769)	(70)	(1,380)	(8)	8	(48)		(3)			
2. 2002	404,491	403,994	403,965	403,947	403,946	403,948	403,945	403,943	403,943	403,943	
3. 2003	XXX	468,088	467,584	467,541	467,536	467,528	467,524	467,521	467,521	467,521	
4. 2004	XXX	XXX	555,345	554,608	554,553	554,541	554,535	554,532	554,532	554,531	(1)
5. 2005	XXX	XXX	XXX	617,015	616,084	616,094	616,089	616,085	616,085	616,083	(2)
6. 2006	XXX	XXX	XXX	XXX	634,885	633,998	633,981	633,974	633,974	633,968	(6)
7. 2007	XXX	XXX	XXX	XXX	XXX	618,396	617,517	617,503	617,502	617,495	(7)
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	621,531	620,813	620,802	620,791	(11)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	640,388	639,533	639,514	(18)
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	646,001	645,473	(528)
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	655,740	655,740
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	655,167
13. Earned Premiums (Sch P-Pt. 1)	403,722	467,521	553,432	616,209	633,901	617,453	620,617	639,635	645,133	655,167	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002	3,274	3,274	3,274	3,274	3,274	3,274	3,274	3,274	3,274	3,274	
3. 2003	XXX	3,964	3,964	3,964	3,964	3,964	3,964	3,964	3,964	3,964	
4. 2004	XXX	XXX	5,388	5,388	5,388	5,388	5,388	5,388	5,388	5,388	
5. 2005	XXX	XXX	XXX	6,648	6,648	6,648	6,648	6,648	6,648	6,648	
6. 2006	XXX	XXX	XXX	XXX	18,829	18,829	18,829	18,829	18,829	18,829	
7. 2007	XXX	XXX	XXX	XXX	XXX	25,091	25,091	25,091	25,091	25,091	
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	18,583	18,583	18,583	18,583	
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,679	14,679	14,679	
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,850	11,850	
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,159	9,159
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,159
13. Earned Premiums (Sch P-Pt. 1)	3,274	3,964	5,388	6,648	18,829	25,091	18,583	14,679	11,850	9,159	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior	(289)	60	16	1,468	(192)	(1)	(29)	(2)	33	2	2
2. 2002	102,427	102,424	102,414	102,918	102,706	102,707	102,683	102,683	102,683	102,684	
3. 2003	XXX	101,783	101,752	101,926	101,786	101,789	101,757	101,759	101,760	101,759	
4. 2004	XXX	XXX	101,507	101,547	101,499	101,501	101,408	101,410	101,414	101,414	
5. 2005	XXX	XXX	XXX	106,717	106,726	106,728	106,665	106,674	106,680	106,678	(1)
6. 2006	XXX	XXX	XXX	XXX	111,382	111,381	111,361	111,367	111,382	111,380	(2)
7. 2007	XXX	XXX	XXX	XXX	XXX	121,447	121,457	121,456	121,466	121,460	(6)
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	224,033	224,020	224,022	224,018	(4)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	311,040	311,027	311,026	(1)
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	299,691	299,684	(7)
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	294,621	294,621
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	294,602
13. Earned Premiums (Sch P-Pt. 1)	102,138	101,840	101,482	108,903	110,799	121,453	223,782	311,043	299,750	294,602	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002	158	158	158	158	158	158	158	158	158	158	
3. 2003	XXX	210	210	210	210	210	210	210	210	210	
4. 2004	XXX	XXX	(25)	(25)	(25)	(25)	(25)	(25)	(25)	(25)	
5. 2005	XXX	XXX	XXX	757	757	757	757	757	757	757	
6. 2006	XXX	XXX	XXX	XXX	(372)	(372)	(372)	(372)	(372)	(372)	
7. 2007	XXX	XXX	XXX	XXX	XXX	102	102	102	102	102	
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	99	99	99	99	
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77	77	77	
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	5	
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145	145
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145
13. Earned Premiums (Sch P-Pt. 1)	158	210	(25)	757	(372)	102	99	77	5	145	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002	4	4	4	4	4	4	4	4	4	4	
3. 2003	XXX	5	5	5	5	5	5	5	5	5	
4. 2004	XXX	XXX	1	1	1	1	1	1	1	1	
5. 2005	XXX	XXX	XXX								
6. 2006	XXX	XXX	XXX	XXX							
7. 2007	XXX	XXX	XXX	XXX	XXX						
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	4	5	1								XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002											
3. 2003	XXX										
4. 2004	XXX	XXX									
5. 2005	XXX	XXX	XXX								
6. 2006	XXX	XXX	XXX	XXX							
7. 2007	XXX	XXX	XXX	XXX	XXX						
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002											
3. 2003	XXX										
4. 2004	XXX	XXX									
5. 2005	XXX	XXX	XXX								
6. 2006	XXX	XXX	XXX	XXX							
7. 2007	XXX	XXX	XXX	XXX	XXX						
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002											
3. 2003	XXX										
4. 2004	XXX	XXX									
5. 2005	XXX	XXX	XXX								
6. 2006	XXX	XXX	XXX	XXX							
7. 2007	XXX	XXX	XXX	XXX	XXX						
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002	2,882	2,882	2,882	2,882	2,882	2,882	2,882	2,882	2,882	2,882	
3. 2003	XXX	2,597	2,597	2,597	2,597	2,597	2,597	2,597	2,597	2,597	
4. 2004	XXX	XXX									
5. 2005	XXX	XXX	XXX								
6. 2006	XXX	XXX	XXX	XXX							
7. 2007	XXX	XXX	XXX	XXX	XXX						
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	2,882	2,597									XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002	22	22	22	22	22	22	22	22	22	22	
3. 2003	XXX										
4. 2004	XXX	XXX									
5. 2005	XXX	XXX	XXX								
6. 2006	XXX	XXX	XXX	XXX							
7. 2007	XXX	XXX	XXX	XXX	XXX						
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	22										XXX

SCHEDULE P - PART 6O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002	167	167	167	167	167	167	167	167	167	167	
3. 2003	XXX										
4. 2004	XXX	XXX									
5. 2005	XXX	XXX	XXX								
6. 2006	XXX	XXX	XXX	XXX							
7. 2007	XXX	XXX	XXX	XXX	XXX						
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	167										XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002											
3. 2003	XXX										
4. 2004	XXX	XXX									
5. 2005	XXX	XXX	XXX								
6. 2006	XXX	XXX	XXX	XXX							
7. 2007	XXX	XXX	XXX	XXX	XXX						
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior	(24)	(2)		1	(1)			1	1		
2. 2002	3,283	3,320	3,321	3,321	3,321	3,321	3,321	3,321	3,321	3,321	
3. 2003	XXX	5,381	5,375	5,373	5,373	5,373	5,373	5,374	5,374	5,374	
4. 2004	XXX	XXX	3,435	3,443	3,439	3,439	3,439	3,440	3,441	3,441	
5. 2005	XXX	XXX	XXX	79	104	108	108	111	113	112	
6. 2006	XXX	XXX	XXX	XXX	3,306	3,328	3,329	3,331	3,335	3,335	(1)
7. 2007	XXX	XXX	XXX	XXX	XXX	1,972	1,981	1,983	1,986	1,984	(2)
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	1,715	1,715	1,714	1,713	(1)
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,583	1,568	1,567	(1)
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,330	1,323	(8)
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,022	1,022
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,010
13. Earned Premiums (Sch P-Pt. 1)	3,259	5,416	3,430	86	3,326	1,998	1,725	1,593	1,326	1,010	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002	(19)	(19)	(19)	(19)	(19)	(19)	(19)	(19)	(19)	(19)	
3. 2003	XXX										
4. 2004	XXX	XXX									
5. 2005	XXX	XXX	XXX	(4)	(4)	(4)	(4)	(4)	(4)	(4)	
6. 2006	XXX	XXX	XXX	XXX	320	320	320	320	320	320	
7. 2007	XXX	XXX	XXX	XXX	XXX	13	13	13	13	13	
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX	92	92	92	92	
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	666	666	666	
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	7	
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30	30
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30
13. Earned Premiums (Sch P-Pt. 1)	(19)			(4)	320	13	92	666	7	30	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002											
3. 2003	XXX										
4. 2004	XXX	XXX									
5. 2005	XXX	XXX									
6. 2006	XXX	XXX									
7. 2007	XXX	XXX									
8. 2008	XXX	XXX									
9. 2009	XXX	XXX									
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	
1. Prior											
2. 2002											
3. 2003	XXX										
4. 2004	XXX	XXX									
5. 2005	XXX	XXX									
6. 2006	XXX	XXX									
7. 2007	XXX	XXX									
8. 2008	XXX	XXX									
9. 2009	XXX	XXX									
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	2,241,750			6,148,100		
2. Private Passenger Auto Liability/ Medical	9,457,659	7,562	0.1	9,243,648		
3. Commercial Auto/Truck Liability/ Medical	384,096	2,545	0.7	219,924		
4. Workers' Compensation	120,030	20,020	16.7	26		
5. Commercial Multiple Peril	458,699	14	0.0	649,739		
6. Medical Professional Liability - Occurrence	91	356	392.6			
7. Medical Professional Liability - Claims - Made						
8. Special Liability	4,292	529	12.3	5,205		
9. Other Liability - Occurrence	931,869	237,003	25.4	291,969		
10. Other Liability - Claims-Made						
11. Special Property	49,015	449	0.9	217,185		
12. Auto Physical Damage	265,313			6,770,752		
13. Fidelity/Surety	747	262	35.1	276		
14. Other	234					
15. International						
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence	1,165,267	126,472	10.9	916		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	1			(1)		
23. Totals	15,079,062	395,212	2.6	23,547,740		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011
1. Prior	1,277,786	1,105,939	1,075,670	1,508,603	1,125,306	1,188,548	1,122,688	1,019,331	967,944	822,669
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011
1. Prior	440,947	532,867	576,162	599,863	314,643	339,958	313,950	264,322	246,000	110,235
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	152	(93)	(258)	50	269	314	210	34	599	
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior										
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	2,241,750			6,148,100		
2. Private Passenger Auto Liability/Medical	9,457,659			9,243,648		
3. Commercial Auto/Truck Liability/Medical	384,096			219,924	16	0.0
4. Workers' Compensation	120,030	949	0.8	26	11	42.8
5. Commercial Multiple Peril	458,699			649,739		
6. Medical Professional Liability - Occurrence	91					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	4,292			5,205		
9. Other Liability - Occurrence	931,869	24	0.0	291,969	4	0.0
10. Other Liability - Claims-Made						
11. Special Property	49,015			217,185		
12. Auto Physical Damage	265,313			6,770,752		
13. Fidelity/Surety	747			276		
14. Other	234					
15. International						
16. Reinsurance - Nonproportional Assumed Property	320					
17. Reinsurance - Nonproportional Assumed Liability	5,116					
18. Reinsurance - Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence	1,165,267			916		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	1			(1)		
23. Totals	15,084,498	973	0.0	23,547,740	31	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011
1. Prior	55,723	55,162	55,291	58,171	57,036	55,239	45,112	45,180	45,364	45,467
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2002	2 2003	3 2004	4 2005	5 2006	6 2007	7 2008	8 2009	9 2010	10 2011
1. Prior	1,567	1,509	1,543							
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior	29	(685)	78	101	7	61	(16)	(49)	15	31
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior										
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior										
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
1. Prior										
2. 2002										
3. 2003	XXX									
4. 2004	XXX	XXX								
5. 2005	XXX	XXX	XXX							
6. 2006	XXX	XXX	XXX	XXX						
7. 2007	XXX	XXX	XXX	XXX	XXX					
8. 2008	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.

1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? ..... Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions:

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? ..... $.....

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? ..... Yes [ ] No [ ]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? ..... Yes [ ] No [ ]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A – Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? ..... Yes [ ] No [ ] N/A [ ]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior		
1.602	2002		
1.603	2003		
1.604	2004		
1.605	2005		
1.606	2006		
1.607	2007		
1.608	2008		
1.609	2009		
1.610	2010		
1.611	2011		
1.612	Totals		

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as " Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? ..... Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? ..... Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? ..... Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for:

(in thousands of dollars)

5.1 Fidelity 272

5.2 Surety 3

6. Claim count information is reported per claim or per claimant (Indicate which). ..... per claim .....

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? ..... Yes [X] No [ ]

7.2 (An extended statement may be attached.)

Persons using Schedule P to estimate the adequacy of auto liability loss and loss expense reserves should consider the effect that disposition rate changes over the last 10 year period may have on their estimates, taking into account the distortions that changing claim disposition rates cause to development patterns inherent in the historical data and projections that rely on that data. .....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	135,530,271	140,679,890		149,107,453	152,903,909	52,763,560	1,829,966	
2. Alaska AK	L	78,874,883	81,616,148		40,185,713	32,561,325	26,519,386	652,545	
3. Arizona AZ	L	84,740,306	88,853,795		71,229,230	36,295,760	42,955,310	909,017	
4. Arkansas AR	L	66,357,017	68,315,598		68,322,216	38,906,652	20,855,215	863,439	
5. California CA	L	1,111,834,014	1,112,911,595		536,233,445	481,354,553	507,752,754	12,013,718	
6. Colorado CO	L	92,319,123	95,291,938		64,094,578	56,505,976	37,677,048	916,074	
7. Connecticut CT	L	198,191,030	203,383,917		170,639,762	166,586,795	119,624,287	2,376,757	
8. Delaware DE	L	24,656,377	24,932,296		14,009,356	13,982,808	25,015,801	262,939	
9. District of Columbia DC	L	17,846,915	18,191,912		8,285,979	7,188,150	4,735,913	167,694	
10. Florida FL	L	674,014,386	685,302,097		374,959,524	337,879,831	361,177,151	2,677,275	
11. Georgia GA	L	312,651,127	319,599,882		197,647,444	187,171,448	95,073,698	4,232,614	
12. Hawaii HI	L	76,924,938	76,931,363		38,395,460	35,373,611	24,265,052	816,889	
13. Idaho ID	L	25,459,584	26,793,337		13,999,159	9,488,820	10,307,219	361,256	
14. Illinois IL	L	368,737,775	380,968,869		257,377,169	220,012,826	336,835,731	3,890,607	
15. Indiana IN	L	108,841,284	112,437,702		71,373,249	68,761,644	40,949,767	1,571,906	
16. Iowa IA	L	15,821,902	16,320,031		13,447,465	8,748,639	5,819,368	193,372	
17. Kansas KS	L	29,761,082	31,134,041		23,270,939	23,513,816	7,997,373	399,752	
18. Kentucky KY	L	99,391,871	101,991,169		53,682,292	53,266,676	35,129,187	1,226,022	
19. Louisiana LA	L	348,006,005	350,599,595		151,827,793	145,639,684	155,558,173	3,342,349	
20. Maine ME	L	29,910,085	30,963,292		15,337,118	11,893,590	9,605,642	505,789	
21. Maryland MD	L	364,155,885	371,731,739		248,660,716	282,215,045	314,759,872	3,431,876	
22. Massachusetts MA	L	16,997,140	11,363,509		7,307,080	8,735,947	27,065,543	312,313	
23. Michigan MI	L	148,403,599	153,918,147		146,722,739	346,874,045	1,297,393,476	1,809,047	
24. Minnesota MN	L	52,035,059	54,024,449		32,099,903	24,128,532	33,951,631	537,393	
25. Mississippi MS	L	97,754,127	100,115,792		54,559,245	47,477,528	52,335,340	1,244,882	
26. Missouri MO	L	46,729,848	48,579,986		30,578,813	28,458,263	17,675,852	575,578	
27. Montana MT	L	11,023,912	11,488,470		6,036,935	4,897,547	5,095,885	137,072	
28. Nebraska NE	L	18,004,867	18,497,833		13,613,301	13,796,547	7,021,019	169,884	
29. Nevada NV	L	58,199,057	61,468,496		30,764,713	29,118,942	27,917,623	626,289	
30. New Hampshire NH	L	31,251,983	32,498,932		14,327,085	12,117,334	10,090,859	471,540	
31. New Jersey NJ	N				33,573,255	70,483,055	218,850,546		
32. New Mexico NM	L	53,826,714	55,750,618		30,105,575	37,592,802	31,288,812	578,827	
33. New York NY	L	1,607,577,983	1,621,504,321		1,066,656,268	1,078,468,999	1,565,955,010	17,204,326	
34. North Carolina NC	L	219,934,291	231,753,934		199,109,260	201,329,523	87,997,955	3,413,573	
35. North Dakota ND	L	9,158,378	8,898,336		9,572,957	9,971,055	2,680,597	105,905	
36. Ohio OH	L	205,118,408	208,898,945		158,753,989	142,254,827	143,753,573	3,308,257	
37. Oklahoma OK	L	76,824,178	80,309,543		52,627,233	46,742,828	23,916,679	908,866	
38. Oregon OR	L	79,375,322	82,586,638		38,834,121	37,392,609	30,310,874	1,052,050	
39. Pennsylvania PA	L	480,414,400	494,365,051		361,195,192	326,468,875	471,671,581	5,970,035	
40. Rhode Island RI	L	55,956,061	56,445,956		34,275,078	33,368,176	31,954,514	689,542	
41. South Carolina SC	L	217,110,081	223,249,086		158,042,423	154,049,668	70,976,506	3,084,593	
42. South Dakota SD	L	4,102,661	4,096,617		3,022,983	4,502,320	2,941,144	45,984	
43. Tennessee TN	L	130,376,495	132,912,831		144,796,122	142,109,686	56,492,035	1,691,857	
44. Texas TX	L	137,017,379	137,583,768		58,928,558	50,775,002	84,135,391	1,977,284	
45. Utah UT	L	75,139,417	78,452,653		44,944,933	44,205,397	25,976,181	868,210	
46. Vermont VT	L	15,660,498	16,334,340		13,476,608	11,406,266	6,229,696	251,465	
47. Virginia VA	L	307,008,282	307,037,924		177,717,153	172,135,026	95,539,978	3,669,387	
48. Washington WA	L	202,535,475	209,330,303		119,927,919	104,677,146	103,362,577	2,308,683	
49. West Virginia WV	L	56,396,487	56,840,796		30,108,242	30,543,718	24,284,666	630,161	
50. Wisconsin WI	L	21,825,394	25,808,010		22,223,606	20,211,436	51,422,236	289,823	
51. Wyoming WY	L	7,846,339	8,136,070		6,064,664	5,596,980	2,163,841	93,400	
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	L				(1,285)	(205,660)	2,616,774		
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CN	L								
58. Aggregate other alien OT	XXX					25	1,656		
59. Totals	(a) 51	8,707,629,695	8,871,201,561		5,682,050,728	5,609,936,004	6,848,447,559	96,668,081	
DETAILS OF WRITE-INS									
5801. Other alien	XXX					25	1,656		
5802.	XXX								
5803.	XXX								
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX					25	1,656		

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation of premiums by states, etc.

PERSONAL LINES - PREMIUMS ALLOCATED TO VARIOUS STATES, ETC., ACCORDING TO LOCATION OF PROPERTY INSURED.

COMMERCIAL LINES - PREMIUMS ALLOCATED TO STATES WHEREIN THE CONTRACT OF INSURANCE WAS NEGOTIATED AND PLACED.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

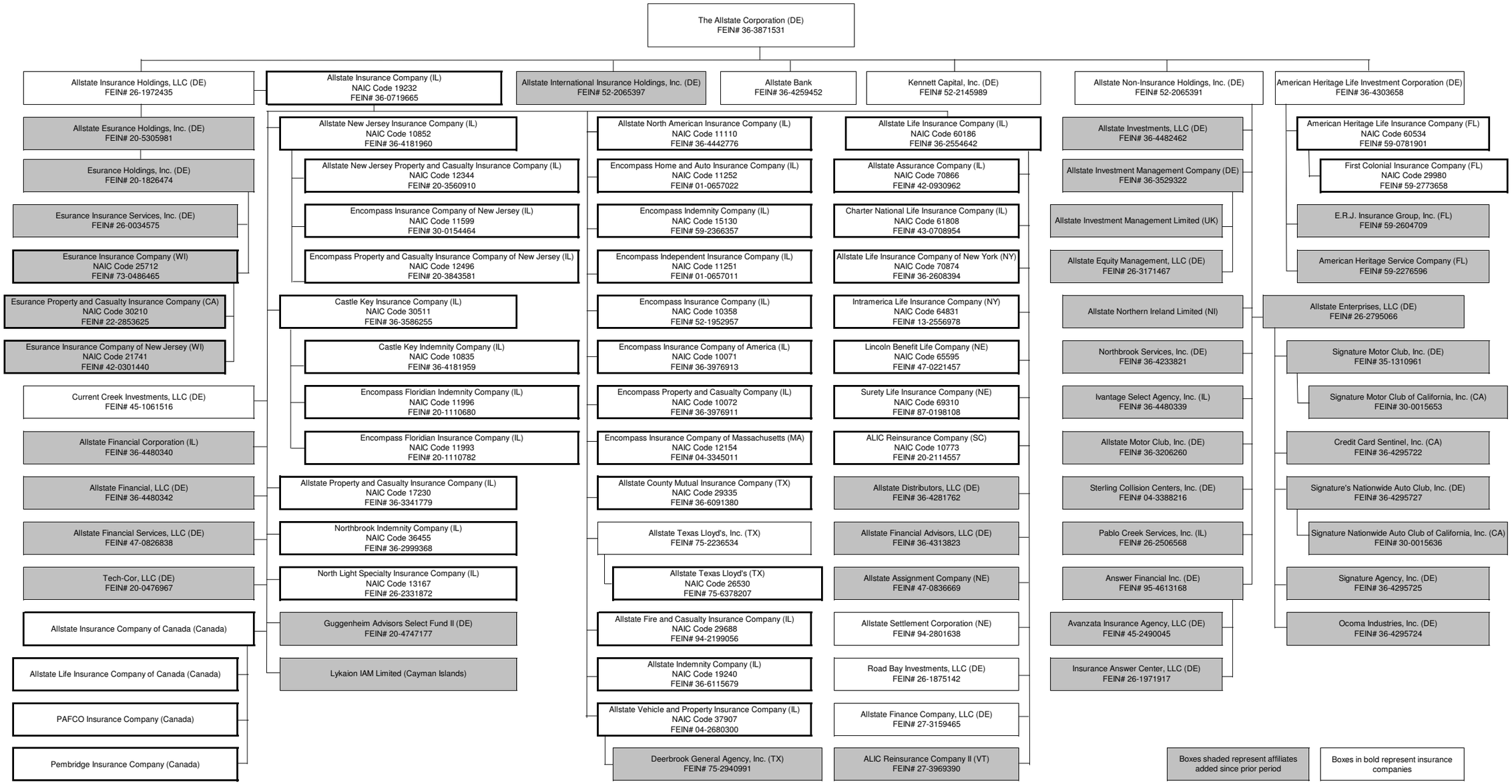
Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Other Alien OT						
59. Total						

NONE

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			27-3969390				ALIC Reinsurance Company II	VT	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4259452	2746713			Allstate Bank		NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			26-3171467				Allstate Equity Management, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			20-5305981				Allstate Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL		Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GB	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GB	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	JA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			36-4303658				American Heritage Life Investment Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			59-2276596				American Heritage Service Company	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			45-2490045				Avanzata Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295722				Credit Card Sentinel, Inc.	CA	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			75-2940991				Deerbrook General Agency, Inc.	TX	DS	Allstate Vehicle and Property Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			20-1826474				Esurance Holdings, Inc.	DE	NIA	Allstate Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	JA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	JA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	CA	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			20-4747177				Guggenheim Advisors Select Fund II	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	65595	47-0221457				Lincoln Benefit Life Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Lykaion IAM Limited	CY	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4233821				Northbrook Services, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295724				Ocoma Industries, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			04-3388216				Sterling Collision Centers, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	69310	87-0198108				Surety Life Insurance Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
10073	20-2114557	ALIC Reinsurance Company										(584,005,921)
	47-0836669	Allstate Assignment Company	(3,200,000)								(3,200,000)	
29335	36-6091380	Allstate County Mutual Insurance Company										109,826,682
	26-3475421	Allstate Equity AIC Fund, LP		(124,045,866)							(124,045,866)	
	27-3159465	Allstate Finance Company, LLC		274,900,000							274,900,000	
29688	94-2199056	Allstate Fire and Casualty Insurance Company		20,000,000			(853,568,723)	(1,162,142,785)			(1,995,711,508)	1,727,252,203
19240	36-6115679	Allstate Indemnity Company					(970,767,250)	(1,211,363,355)			(2,182,130,605)	1,981,913,818
19232	36-0719665	Allstate Insurance Company	(793,500,204)	187,038,798			2,925,874,287	3,802,479,292			6,121,892,173	(7,578,142,608)
		Allstate Insurance Company of Canada	(8,179,959)								(8,179,959)	
	26-1972435	Allstate Insurance Holdings, LLC	838,000,000	(221,993,932)							616,006,068	
60186	36-2554642	Allstate Life Insurance Company	6,077,747	(198,618,343)				238,572,148			46,031,552	(15,239,582,309)
70874	36-2608394	Allstate Life Insurance Company of New York										13,184,024
10852	36-4181960	Allstate New Jersey Insurance Company		(10,000,000)							(10,000,000)	(536,656,574)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company		10,000,000							10,000,000	320,031,970
17230	36-3341779	Allstate Property and Casualty Insurance Company		24,000,000			(1,101,538,314)	(1,428,973,152)			(2,506,511,466)	2,569,835,039
	94-2801638	Allstate Settlement Corporation	(2,877,747)	(3,122,253)							(6,000,000)	
26530	75-6378207	Allstate Texas Lloyd's, Inc.										110,865,571
37907	04-2680300	Allstate Vehicle and Property Insurance Company		(2,400,000)							(2,400,000)	14,454,791
60534	59-0781901	American Heritage Life Insurance Company	(27,000,000)								(27,000,000)	267,126,508
	36-4303658	American Heritage Life Investment Corporation	27,000,000								27,000,000	
10835	36-4181959	Castle Key Indemnity Company										19,372,536
30511	36-3586255	Castle Key Insurance Company										(22,584,832)
61808	43-0708954	Charter National Life Insurance Company										32,146,483
	45-1061516	Current Creek Investments, LLC		115,001,000							115,001,000	
	75-2940991	Deerbrook General Agency, Inc.		2,400,000							2,400,000	
11996	20-1110680	Encompass Floridian Indemnity Company										4,743,922
11993	20-1110782	Encompass Floridian Insurance Company										10,957,123
11252	01-0657022	Encompass Home and Auto Insurance Company										80,172,685
15130	59-2366357	Encompass Indemnity Company										211,493,645
11251	01-0657011	Encompass Independent Insurance Company										3,316,699
10358	52-1952957	Encompass Insurance Company	(1,200,000)								(1,200,000)	45,362,764
10071	36-3976913	Encompass Insurance Company of America										189,357,224
12154	04-3345011	Encompass Insurance Company of Massachusetts										29,216,349
11599	30-0154464	Encompass Insurance Company of New Jersey										140,025,083
10072	36-3976911	Encompass Property and Casualty Company	(1,000,000)								(1,000,000)	40,034,964
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey										24,756,044

SCHEDULE Y

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

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
25712	73-0486465	Esurance Insurance Company										264,586,328
21741	42-0301440	Esurance Insurance Company of New Jersey										51,843,477
30210	22-2853625	Esurance Property and Casualty Insurance Company										112,851,750
29980	59-2773658	First Colonial Insurance Company										(1,689,645)
65595	47-0221457	Lincoln Benefit Life Company						(238,572,148)			(238,572,148)	15,061,755,665
13167	26-2331872	North Light Specialty Insurance Company										239,160
36455	36-2999368	Northbrook Indemnity Company	(1,400,000)								(1,400,000)	76,717,359
		PAFCO Insurance Company	(12,269,939)								(12,269,939)	
		Pembridge Insurance Company	(20,449,898)								(20,449,898)	
	26-1875142	Road Bay Investments, LLC		(73,159,404)							(73,159,404)	
69310	87-0198108	Surety Life Insurance Company										449,222,023
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplemental is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
	APRIL FILING	
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
31.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
33.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

Explanations:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



13. Financial Guaranty Insurance Exhibit [Document Identifier 240]



14. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



15. Supplement A to Schedule T [Document Identifier 455]



16. Trusteed Surplus Statement [Document Identifier 490]



17. Premiums Attributed to Protected Cells [Document Identifier 385]



18. Reinsurance Summary Supplemental Filing [Document Identifier 401]



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



22. Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]



23. Bail Bond Supplement [Document Identifier 500]



24. Director and Officer Insurance Coverage Supplement [Document Identifier 505]



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



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



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



29. Long-Term Care Experience Reporting Forms [Document Identifier 306]



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



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



33. Management’s Report of Internal Control Over Financial Reporting [Document Identifier 223]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Patent intangible asset	2,541,667		2,541,667	308,333
2505.	Transferable state tax credits				2,112,000
2506.	Pension intangible asset				49,489,000
2507.	Prepaid expenses	23,902,699	23,902,699		
2508.	Advances	34,192,658	34,192,658		
2597.	Summary of remaining write-ins for Line 25 from overflow page	60,637,024	58,095,357	2,541,667	51,909,333

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Deposit for assumed reinsurance from CNA	22,955,054	24,463,509
2505.	Swap collateral reinvested		18,983,082
2506.	2008 NC private passenger auto escrow		113,588
2507.	Retroactive reinsurance reserve ceded	(14,017,202)	(15,455,554)
2597.	Summary of remaining write-ins for Line 25 from overflow page	8,937,852	28,104,624

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	CNA renewal rights and option agreement	(35,456)	(92,414)
1405.	Transferable state tax credits	288,000	
1497.	Summary of remaining write-ins for Line 14 from overflow page	252,544	(92,414)

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404.	Donations	2,843	19,531,148		19,533,991
2405.	Portfolio transfer	(20,119,361)			(20,119,361)
2406.	Servicing fees	(27,308,980)	(60,608,064)		(87,917,044)
2497.	Summary of remaining write-ins for Line 24 from overflow page	(47,425,498)	(41,076,916)		(88,502,414)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Pension intangible asset		3,642,000	3,642,000
2597.	Summary of remaining write-ins for Line 25 from overflow page		3,642,000	3,642,000

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	1,185,526,675	3.394	1,185,526,675		1,185,526,675	3.394
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	80,004,252	0.229	80,004,252		80,004,252	0.229
	1.22 Issued by U.S. government sponsored agencies	111,121,198	0.318	111,121,198		111,121,198	0.318
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	368,071,140	1.054	368,071,140		368,071,140	1.054
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	485,442,851	1.390	485,442,851		485,442,851	1.390
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,228,844,350	3.518	1,228,844,350		1,228,844,350	3.518
	1.43 Revenue and assessment obligations	5,054,269,579	14.470	5,054,269,579		5,054,269,579	14.470
	1.44 Industrial development and similar obligations	586,226,146	1.678	586,226,146		586,226,146	1.678
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	22,799,202	0.065	22,799,202		22,799,202	0.065
	1.512 Issued or guaranteed by FNMA and FHLMC	358,583,987	1.027	358,583,987		358,583,987	1.027
	1.513 All other						
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	136,100,711	0.390	136,100,711		136,100,711	0.390
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
	1.523 All other	772,421,494	2.211	772,421,494		772,421,494	2.211
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	9,346,715,547	26.758	9,346,715,547		9,346,715,547	26.758
	2.2 Unaffiliated non-U.S. securities (including Canada)	2,011,431,866	5.758	2,011,431,866		2,011,431,866	5.758
	2.3 Affiliated securities						
3.	Equity interests:						
	3.1 Investments in mutual funds						
	3.2 Preferred stocks:						
	3.21 Affiliated						
	3.22 Unaffiliated	93,012,737	0.266	93,012,737		93,012,737	0.266
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated						
	3.32 Unaffiliated	3,706,852,400	10.612	3,706,852,400		3,706,852,400	10.612
	3.4 Other equity securities:						
	3.41 Affiliated	5,105,729,425	14.617	5,105,729,425		5,105,729,425	14.617
	3.42 Unaffiliated	24,671,047	0.071	24,671,047		24,671,047	0.071
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated						
	3.52 Unaffiliated						
4.	Mortgage loans:						
	4.1 Construction and land development						
	4.2 Agricultural						
	4.3 Single family residential properties						
	4.4 Multifamily residential properties						
	4.5 Commercial loans	472,517,367	1.353	472,517,367		472,517,367	1.353
	4.6 Mezzanine real estate loans						
5.	Real estate investments:						
	5.1 Property occupied by company	322,771,188	0.924	322,771,188		322,771,188	0.924
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)						
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)	10,704,609	0.031	10,704,609		10,704,609	0.031
6.	Contract loans						
7.	Derivatives	4,082,304	0.012	4,082,304		4,082,304	0.012
8.	Receivables for securities	131,810,665	0.377	131,810,665		131,810,665	0.377
9.	Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	(394,359,784)	(1.129)	(394,359,784)		(394,359,784)	(1.129)
11.	Other invested assets	3,705,091,122	10.607	3,705,091,122		3,705,091,122	10.607
12.	Total invested assets	34,930,442,079	100.000	34,930,442,079		34,930,442,079	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		321,906,557
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	49,282,254	49,282,254
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		(56,588)
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	7,820,829	
	7.2 Totals, Part 3, Column 10		7,820,829
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	24,835,657	
	8.2 Totals, Part 3, Column 9	4,999,939	29,835,596
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		333,475,797
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		333,475,797

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		17,364,312
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	461,959,613	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		461,959,613
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(44,602)	
	3.2 Totals, Part 3, Column 11	(32,693)	(77,296)
4.	Accrual of discount		17,748
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		4,856,477
8.	Deduct amortization of premium and mortgage interest points and commitment fees		37,867
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	1,852,665	1,852,665
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		472,517,368
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		472,517,368
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		472,517,368

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,260,084,702
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	855,421,638	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	646,066,008	1,501,487,646
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	30,843,032	
	3.2 Totals, Part 3, Column 12	3,203,411	34,046,443
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	68,088,322	
	5.2 Totals, Part 3, Column 9	14,152,201	82,240,524
6.	Total gain (loss) on disposals, Part 3, Column 19		(7,137,044)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,143,701,701
8.	Deduct amortization of premium and depreciation		21,489,418
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(5,176,259)	
	9.2 Totals, Part 3, Column 14	(1,456,816)	(6,633,075)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	1,191,567	
	10.2 Totals, Part 3, Column 11	1,004,826	2,196,393
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,696,701,683
12.	Deduct total nonadmitted amounts		12,745,894
13.	Statement value at end of current period (Line 11 minus Line 12)		3,683,955,789

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		31,548,337,375
2.	Cost of bonds and stocks acquired, Part 3, Column 7		16,374,098,973
3.	Accrual of discount		69,725,794
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	41,299,635	
	4.2. Part 2, Section 1, Column 15	4,814,833	
	4.3. Part 2, Section 2, Column 13	(67,374,344)	
	4.4. Part 4, Column 11	(152,891,122)	(174,150,997)
5.	Total gain (loss) on disposals, Part 4, Column 19		428,726,290
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		17,280,768,926
7.	Deduct amortization of premium		92,565,324
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(319,685)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	(3,198,757)	
	8.4. Part 4, Column 15	28,312,507	24,794,065
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	90,502,871	
	9.2. Part 2, Section 1, Column 17	4,856,875	
	9.3. Part 2, Section 2, Column 14	76,130,511	
	9.4. Part 4, Column 13	45,494,540	216,984,796
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		30,681,212,454
11.	Deduct total nonadmitted amounts		3,387,842
12.	Statement value at end of current period (Line 10 minus Line 11)		30,677,824,612

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,399,451,328	1,446,215,971	1,405,205,324	1,379,989,753
Governments	2.	Canada	69,611,158	72,029,995	68,425,957	67,152,552
(Including all obligations guaranteed by governments)	3.	Other Countries	298,459,982	308,676,917	299,801,317	294,166,667
	4.	Totals	1,767,522,468	1,826,922,883	1,773,432,598	1,741,308,972
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	485,442,851	498,397,928	490,045,609	426,890,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,228,844,350	1,296,249,693	1,149,664,893	1,507,610,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	5,548,954,277	5,806,500,090	5,586,432,373	5,687,581,935
	8.	United States	10,717,294,584	10,988,065,055	10,906,441,898	11,219,456,051
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	9.	Canada	502,148,228	517,601,323	503,714,408	496,260,033
	10.	Other Countries	1,497,352,240	1,539,970,453	1,500,348,030	1,499,943,236
	11.	Totals	12,716,795,052	13,045,636,831	12,910,504,336	13,215,659,320
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	21,747,558,999	22,473,707,426	21,910,079,808	22,579,050,227
PREFERRED STOCKS	14.	United States	85,275,873	94,371,259	78,611,043	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	7,736,864	8,479,688	7,842,734	
	17.	Totals	93,012,737	102,850,947	86,453,777	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	93,012,737	102,850,947	86,453,777	
COMMON STOCKS	20.	United States	2,505,173,274	2,505,173,274	2,398,111,240	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	126,240,974	126,240,974	124,298,579	
	22.	Other Countries	1,100,109,199	1,100,109,199	1,121,125,121	
	23.	Totals	3,731,523,447	3,731,523,447	3,643,534,940	
Parent, Subsidiaries and Affiliates	24.	Totals	5,109,117,267	5,109,117,267	5,375,240,079	
	25.	Total Common Stocks	8,840,640,714	8,840,640,714	9,018,775,019	
	26.	Total Stocks	8,933,653,451	8,943,491,661	9,105,228,796	
	27.	Total Bonds and Stocks	30,681,212,450	31,417,199,087	31,015,308,605	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	30,080,039	658,021,683	650,457,837	21,941,414	59,451,949	1,419,952,922	6.5	2,723,716,740	12.2	1,419,952,922	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	30,080,039	658,021,683	650,457,837	21,941,414	59,451,949	1,419,952,922	6.5	2,723,716,740	12.2	1,419,952,922	
2. All Other Governments											
2.1 Class 1	14,055,103	222,779,283	66,642,138	9,593,022		313,069,547	1.4	354,063,673	1.6	209,627,344	103,442,202
2.2 Class 2	369,981	13,595,178	43,086,600			57,051,759	0.3	70,061,918	0.3	54,621,170	2,430,590
2.3 Class 3											
2.4 Class 4											
2.5 Class 5								2,816,039	0.0		
2.6 Class 6											
2.7 Totals	14,425,084	236,374,461	109,728,739	9,593,022		370,121,306	1.7	426,941,630	1.9	264,248,514	105,872,792
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	41,752,110	79,156,007	159,724,059	201,874,432	2,781,453	485,288,061	2.2	182,872,639	0.8	485,288,061	
3.2 Class 2		154,790				154,790	0.0	157,856	0.0	154,790	
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals	41,752,110	79,310,798	159,724,059	201,874,432	2,781,453	485,442,851	2.2	183,030,495	0.8	485,442,851	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	146,020,431	173,560,928	232,872,934	525,309,131	36,379,854	1,114,143,277	5.1	1,305,675,699	5.8	1,114,143,277	
4.2 Class 2		8,176,085	17,549,141	49,549,568	2,900,000	78,174,794	0.4	184,782,719	0.8	78,174,794	
4.3 Class 3	103,600	489,746	852,347	2,947,897	3,084,461	7,478,051	0.0	24,227,422	0.1	7,478,051	
4.4 Class 4	112,692	18,966,779	1,562,136	5,418,660	2,987,961	29,048,228	0.1	12,630,882	0.1	29,048,228	
4.5 Class 5											
4.6 Class 6											
4.7 Totals	146,236,724	201,193,539	252,836,557	583,225,255	45,352,275	1,228,844,350	5.6	1,527,316,723	6.8	1,228,844,350	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	563,691,402	959,485,392	1,115,640,335	1,579,840,291	327,355,485	4,546,012,905	20.7	6,814,102,866	30.4	4,533,954,439	12,058,466
5.2 Class 2	10,794,885	91,947,230	201,318,643	307,372,865	39,329,244	650,762,868	3.0	855,530,680	3.8	650,762,868	
5.3 Class 3	4,158,109	19,017,850	37,141,231	55,076,000	1,570,356	116,963,545	0.5	165,666,451	0.7	103,415,928	13,547,617
5.4 Class 4	638,833	2,223,299	10,469,199	31,901,182	7,484,187	52,716,700	0.2	92,152,706	0.4	40,869,507	11,847,193
5.5 Class 5	8,538,174	11,300,029	16,293,261	48,211,703	44,670,136	129,013,302	0.6	176,259,822	0.8	129,013,302	
5.6 Class 6	1,181,338	5,525,526	8,185,533	20,302,699	18,289,861	53,484,957	0.2	62,149,443	0.3	53,484,957	
5.7 Totals	589,002,742	1,089,499,325	1,389,048,203	2,042,704,739	438,699,269	5,548,954,277	25.2	8,165,861,968	36.5	5,511,501,002	37,453,276

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	680,623,634	4,426,170,190	2,167,937,253	221,811,320	301,456,609	7,797,999,005	35.4	5,960,440,860	26.6	5,709,330,304	2,088,668,701
6.2 Class 2	80,918,309	2,098,843,195	1,178,282,944	129,226,629	61,073,755	3,548,344,831	16.1	1,963,322,760	8.8	2,810,498,246	737,846,585
6.3 Class 3	15,886,689	279,510,639	744,546,758	64,026,908	2,914,347	1,106,885,341	5.0	941,994,188	4.2	877,760,354	229,124,988
6.4 Class 4	2,189,497	98,720,977	331,740,730	3,715,533		436,366,738	2.0	377,275,835	1.7	341,703,050	94,663,688
6.5 Class 5	11,357,889	5,214,868	8,619,882	3,850,566	31,255	29,074,460	0.1	81,906,151	0.4	16,667,710	12,406,750
6.6 Class 6	4,178,423	2,349,209	1,082,889	1,682,630	576,387	9,869,538	0.0	25,810,866	0.1	9,869,538	
6.7 Totals	795,154,441	6,910,809,079	4,432,210,455	424,313,587	366,052,352	12,928,539,914	58.8	9,350,750,660	41.7	9,765,829,201	3,162,710,713
7. Hybrid Securities											
7.1 Class 1					3,850,197	3,850,197	0.0	4,952,762	0.0	3,850,197	
7.2 Class 2					2,528,437	2,528,437	0.0	8,050,041	0.0		2,528,437
7.3 Class 3			10,089,758			10,089,758	0.0	10,904,788	0.0	10,089,758	
7.4 Class 4								1,374,375	0.0		
7.5 Class 5											
7.6 Class 6											
7.7 Totals			10,089,758		6,378,634	16,468,392	0.1	25,281,966	0.1	13,939,955	2,528,437
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 1,476,222,720	6,519,173,482	4,393,274,556	2,560,369,610	731,275,546	15,680,315,914	71.3	XXX	XXX	13,476,146,544	2,204,169,370
9.2 Class 2	(d) 92,083,175	2,212,716,478	1,440,237,329	486,149,062	105,831,436	4,337,017,480	19.7	XXX	XXX	3,594,211,868	742,805,612
9.3 Class 3	(d) 20,148,398	299,018,235	792,630,094	122,050,805	7,569,163	1,241,416,695	5.6	XXX	XXX	998,744,091	242,672,604
9.4 Class 4	(d) 2,941,023	119,911,055	343,772,065	41,035,375	10,472,148	518,131,666	2.4	XXX	XXX	411,620,785	106,510,881
9.5 Class 5	(d) 19,896,063	16,514,897	24,913,143	52,062,269	44,701,390	(c) 158,087,763	0.7	XXX	XXX	145,681,012	12,406,750
9.6 Class 6	(d) 5,359,761	7,874,735	9,268,422	21,985,329	18,866,248	(c) 63,354,495	0.3	XXX	XXX	63,354,495	
9.7 Totals	1,616,651,140	9,175,208,884	7,004,095,609	3,283,652,449	918,715,931	(b) 21,998,324,013	100.0	XXX	XXX	18,689,758,795	3,308,565,218
9.8 Line 9.7 as a % of Col. 6	7.3	41.7	31.8	14.9	4.2	100.0	XXX	XXX	XXX	85.0	15.0
10. Total Bonds Prior Year											
10.1 Class 1	1,934,492,494	8,177,437,965	2,862,401,057	3,206,101,341	1,165,392,381	XXX	XXX	17,345,825,239	77.4	15,719,089,860	1,626,735,379
10.2 Class 2	111,087,812	1,079,438,330	954,880,271	745,964,836	190,534,726	XXX	XXX	3,081,905,975	13.8	2,723,757,069	358,148,905
10.3 Class 3	53,027,194	271,660,372	486,151,972	176,863,817	155,089,493	XXX	XXX	1,142,792,849	5.1	879,393,381	263,399,468
10.4 Class 4	7,075,453	115,407,006	224,824,913	105,216,808	30,909,617	XXX	XXX	483,433,798	2.2	324,275,547	159,158,251
10.5 Class 5	12,707,042	62,994,705	41,643,923	65,279,724	78,356,618	XXX	XXX	(c) 260,982,012	1.2	205,927,308	55,054,704
10.6 Class 6	2,240,446	13,715,230	19,273,856	39,260,188	13,470,589	XXX	XXX	(c) 87,960,309	0.4	87,314,168	646,141
10.7 Totals	2,120,630,442	9,720,653,609	4,589,175,992	4,338,686,714	1,633,753,425	XXX	XXX	(b) 22,402,900,182	100.0	19,939,757,334	2,463,142,848
10.8 Line 10.7 as a % of Col. 8	9.5	43.4	20.5	19.4	7.3	XXX	XXX	100.0	XXX	89.0	11.0
11. Total Publicly Traded Bonds											
11.1 Class 1	1,300,224,511	4,843,878,038	4,105,062,597	2,540,976,444	686,004,954	13,476,146,544	61.3	15,719,089,860	70.2	13,476,146,544	XXX
11.2 Class 2	78,441,449	1,680,231,074	1,249,120,923	483,115,423	103,302,999	3,594,211,868	16.3	2,723,757,069	12.2	3,594,211,868	XXX
11.3 Class 3	8,842,662	190,996,482	687,391,747	103,944,036	7,569,163	998,744,091	4.5	879,393,381	3.9	998,744,091	XXX
11.4 Class 4	1,440,349	77,519,787	293,277,860	29,015,537	10,367,252	411,620,785	1.9	324,275,547	1.4	411,620,785	XXX
11.5 Class 5	15,449,396	16,514,897	17,721,296	51,294,032	44,701,390	145,681,012	0.7	205,927,308	0.9	145,681,012	XXX
11.6 Class 6	5,359,761	7,874,735	9,268,422	21,985,329	18,866,248	63,354,495	0.3	87,314,168	0.4	63,354,495	XXX
11.7 Totals	1,409,758,129	6,817,015,014	6,361,842,846	3,230,330,800	870,812,006	18,689,758,795	85.0	19,939,757,334	89.0	18,689,758,795	XXX
11.8 Line 11.7 as a % of Col. 6	7.5	36.5	34.0	17.3	4.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.4	31.0	28.9	14.7	4.0	85.0	XXX	XXX	XXX	85.0	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	175,998,209	1,675,295,444	288,211,959	19,393,166	45,270,592	2,204,169,370	10.0	1,626,735,379	7.3	XXX	2,204,169,370
12.2 Class 2	13,641,725	532,485,404	191,116,406	3,033,640	2,528,437	742,805,612	3.4	358,148,905	1.6	XXX	742,805,612
12.3 Class 3	11,305,737	108,021,753	105,238,346	18,106,768		242,672,604	1.1	263,399,468	1.2	XXX	242,672,604
12.4 Class 4	1,500,674	42,391,268	50,494,205	12,019,838	104,896	106,510,881	0.5	159,158,251	0.7	XXX	106,510,881
12.5 Class 5	4,446,667		7,191,847	768,237		12,406,750	0.1	55,054,704	0.2	XXX	12,406,750
12.6 Class 6								646,141	0.0	XXX	
12.7 Totals	206,893,011	2,358,193,870	642,252,763	53,321,649	47,903,925	3,308,565,218	15.0	2,463,142,848	11.0	XXX	3,308,565,218
12.8 Line 12.7 as a % of Col. 6	6.3	71.3	19.4	1.6	1.4	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.9	10.7	2.9	0.2	0.2	15.0	XXX	XXX	XXX	XXX	15.0

(a) Includes $ 2,897,747,926 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 88,932,513 current year, $ 94,802,875 prior year of bonds with Z designations and $, current year $ 955,573,310 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 4,446,667 current year, $ 15,212,504 prior year of bonds with 5* designations and $, current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 250,765,014 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	20,501,594	602,136,057	616,223,454	20,043,689	59,438,593	1,318,343,387	6.0	2,661,487,549	11.9	1,318,343,387	
1.2 Residential Mortgage-Backed Securities	5,318,975	12,212,140	4,407,327	847,404	13,356	22,799,202	0.1	33,628,933	0.2	22,799,202	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities	4,259,470	43,673,485	29,827,057	1,050,321		78,810,332	0.4	28,600,258	0.1	78,810,332	
1.5 Totals	30,080,039	658,021,683	650,457,837	21,941,414	59,451,949	1,419,952,922	6.5	2,723,716,740	12.2	1,419,952,922	
2. All Other Governments											
2.1 Issuer Obligations	14,425,084	236,374,461	109,728,739	9,593,022		370,121,306	1.7	413,506,080	1.8	264,248,514	105,872,792
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities								13,435,550	0.1		
2.5 Totals	14,425,084	236,374,461	109,728,739	9,593,022		370,121,306	1.7	426,941,630	1.9	264,248,514	105,872,792
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	41,752,110	79,310,798	159,724,059	201,874,432	2,781,453	485,442,851	2.2	183,030,495	0.8	485,442,851	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	41,752,110	79,310,798	159,724,059	201,874,432	2,781,453	485,442,851	2.2	183,030,495	0.8	485,442,851	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	146,236,724	201,193,539	252,836,557	583,225,255	45,352,275	1,228,844,350	5.6	1,527,316,724	6.8	1,228,844,350	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	146,236,724	201,193,539	252,836,557	583,225,255	45,352,275	1,228,844,350	5.6	1,527,316,724	6.8	1,228,844,350	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	470,163,180	806,861,132	1,290,192,272	2,013,410,154	294,587,622	4,875,214,360	22.2	6,153,602,716	27.5	4,837,761,085	37,453,276
5.2 Residential Mortgage-Backed Securities	118,839,562	281,540,752	83,770,289	10,332,076	202,019	494,684,698	2.2	1,631,450,361	7.3	494,684,698	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities		1,097,441	15,085,642	18,962,509	143,909,628	179,055,219	0.8	380,808,892	1.7	179,055,219	
5.5 Totals	589,002,742	1,089,499,325	1,389,048,203	2,042,704,739	438,699,269	5,548,954,277	25.2	8,165,861,969	36.5	5,511,501,002	37,453,276
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	351,411,260	5,188,596,921	3,986,475,310	286,537,246	75,966,186	9,888,986,923	45.0	6,716,747,595	30.0	7,954,130,062	1,934,856,862
6.2 Residential Mortgage-Backed Securities	164,033,516	244,778,485	137,705,939	95,169,746	66,515,690	708,203,376	3.2	955,633,762	4.3	656,977,694	51,225,682
6.3 Commercial Mortgage-Backed Securities	(2,905,774)	13,128,624	32,970,637	21,024,630		64,218,118	0.3	45,619,834	0.2	33,018,320	31,199,798
6.4 Other Loan-Backed and Structured Securities	282,615,440	1,464,305,048	275,058,570	21,581,964	223,570,476	2,267,131,497	10.3	1,632,749,469	7.3	1,121,703,125	1,145,428,372
6.5 Totals	795,154,441	6,910,809,079	4,432,210,455	424,313,587	366,052,352	12,928,539,914	58.8	9,350,750,661	41.7	9,765,829,201	3,162,710,713
7. Hybrid Securities											
7.1 Issuer Obligations								25,281,966	0.1		
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities			10,089,758		6,378,634	16,468,392	0.1			13,939,955	2,528,437
7.5 Totals			10,089,758		6,378,634	16,468,392	0.1	25,281,966	0.1	13,939,955	2,528,437
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	1,044,489,952	7,114,472,908	6,415,180,391	3,114,683,799	478,126,130	18,166,953,179	82.6	XXX	XXX	16,088,770,249	2,078,182,929
9.2 Residential Mortgage-Backed Securities	288,192,053	538,531,378	225,883,555	106,349,226	66,731,064	1,225,687,276	5.6	XXX	XXX	1,174,461,594	51,225,682
9.3 Commercial Mortgage-Backed Securities	(2,905,774)	13,128,624	32,970,637	21,024,630		64,218,118	0.3	XXX	XXX	33,018,320	31,199,798
9.4 Other Loan-Backed and Structured Securities	286,874,909	1,509,075,974	330,061,026	41,594,793	373,858,738	2,541,465,440	11.6	XXX	XXX	1,393,508,631	1,147,956,809
9.5 Totals	1,616,651,140	9,175,208,884	7,004,095,609	3,283,652,449	918,715,931	21,998,324,013	100.0	XXX	XXX	18,689,758,795	3,308,565,218
9.6 Line 9.5 as a % of Col. 6	7.3	41.7	31.8	14.9	4.2	100.0	XXX	XXX	XXX	85.0	15.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,219,797,285	7,317,575,879	3,996,351,337	4,129,633,202	1,017,615,422	XXX	XXX	17,680,973,125	78.9	15,970,592,629	1,710,380,496
10.2 Residential Mortgage-Backed Securities	637,067,674	1,216,850,180	515,305,370	173,495,372	77,994,461	XXX	XXX	2,620,713,056	11.7	2,546,777,033	73,936,024
10.3 Commercial Mortgage-Backed Securities	3,389,499	14,753,619	10,643,980	12,624,197	4,208,539	XXX	XXX	45,619,834	0.2	23,412,753	22,207,081
10.4 Other Loan-Backed and Structured Securities	260,375,985	1,171,473,931	66,875,306	22,933,944	533,935,004	XXX	XXX	2,055,594,170	9.2	1,398,974,920	656,619,250
10.5 Totals	2,120,630,442	9,720,653,609	4,589,175,993	4,338,686,714	1,633,753,426	XXX	XXX	22,402,900,185	100.0	19,939,757,334	2,463,142,851
10.6 Line 10.5 as a % of Col. 8	9.5	43.4	20.5	19.4	7.3	XXX	XXX	100.0	XXX	89.0	11.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	997,804,248	5,628,741,080	5,906,211,606	3,080,784,049	475,229,267	16,088,770,249	73.1	15,970,592,629	71.3	16,088,770,249	XXX
11.2 Residential Mortgage-Backed Securities	278,003,467	510,448,177	216,440,868	103,563,983	66,005,099	1,174,461,594	5.3	2,546,777,033	11.4	1,174,461,594	XXX
11.3 Commercial Mortgage-Backed Securities	10,762	7,547,047	10,104,264	15,356,246		33,018,320	0.2	23,412,753	0.1	33,018,320	XXX
11.4 Other Loan-Backed and Structured Securities	133,939,652	670,278,710	229,086,108	30,626,522	329,577,640	1,393,508,631	6.3	1,398,974,920	6.2	1,393,508,631	XXX
11.5 Totals	1,409,758,129	6,817,015,014	6,361,842,846	3,230,330,800	870,812,006	18,689,758,795	85.0	19,939,757,334	89.0	18,689,758,795	XXX
11.6 Line 11.5 as a % of Col. 6	7.5	36.5	34.0	17.3	4.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.4	31.0	28.9	14.7	4.0	85.0	XXX	XXX	XXX	85.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	46,685,704	1,485,731,828	508,968,785	33,899,749	2,896,863	2,078,182,929	9.4	1,710,380,496	7.6	XXX	2,078,182,929
12.2 Residential Mortgage-Backed Securities	10,188,586	28,083,200	9,442,688	2,785,243	725,965	51,225,682	0.2	73,936,024	0.3	XXX	51,225,682
12.3 Commercial Mortgage-Backed Securities	(2,916,536)	5,581,577	22,866,372	5,668,384		31,199,798	0.1	22,207,081	0.1	XXX	31,199,798
12.4 Other Loan-Backed and Structured Securities	152,935,258	838,797,264	100,974,918	10,968,272	44,281,097	1,147,956,809	5.2	656,619,250	2.9	XXX	1,147,956,809
12.5 Totals	206,893,011	2,358,193,870	642,252,763	53,321,649	47,903,925	3,308,565,218	15.0	2,463,142,851	11.0	XXX	3,308,565,218
12.6 Line 12.5 as a % of Col. 6	6.3	71.3	19.4	1.6	1.4	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.9	10.7	2.9	0.2	0.2	15.0	XXX	XXX	XXX	XXX	15.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	17,407,515	17,407,515			
2. Cost of short-term investments acquired	497,663,710	497,663,710			
3. Accrual of discount	15,579	15,579			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	13,846	13,846			
6. Deduct consideration received on disposals	446,121,383	446,121,383			
7. Deduct amortization of premium	183,730	183,730			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	68,795,536	68,795,536			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	68,795,536	68,795,536			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			36,176,781
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	16,169,114		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	115,627,582		131,796,696
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(8,038,909)		
	3.2 Section 2, Column 19	94,423,230		86,384,321
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(209,473,688)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			40,666,497
6.	Amortization:			
	5.1 Section 1, Column 19	(148,097)		
	5.2 Section 2, Column 21	(627,366)		(775,462)
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18			
	8.2 Section 2, Column 20	(1,654,942)		(1,654,942)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			1,787,209
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			1,787,209

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year			
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)			
3.1	Change in variation margin on open contracts:			
	3.11 Section 1, Column 15, current year minus	(1,076,790)		
	3.12 Section 1, Column 15, prior year	(30,064,462)	28,987,672	
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized:			
	3.23 Section 1, Column 16, current year to date minus	(1,076,790)		
	3.24 Section 1, Column 16, prior year	(30,064,462)	28,987,672	28,987,672
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)		(52,902,984)	
4.2:	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)	(52,902,984)	(52,902,984)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Recognized			
	5.2 Used to adjust basis of hedged items			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
097023C#0	BA 36 03/20/2013 due 03/20/2013, CDS attached to Cash Security-RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,000,000	3,143,656	3,340,355	01/04/2008	03/20/2013	CDS CS2298244 ON BA 36 03/20/2013		(205)	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,143,656	3,340,560
29273RB#5	ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security-EXPORT-IMPORT BK KOREA	2FE	5,000,000	4,981,393	5,178,355	03/28/2008	06/20/2013	CDS CS2369920 ON ENTRPA 185 06/20/2013		52,045	302154-AV-1	EXPORT-IMPORT BK KOREA	1FE	4,981,393	5,126,310
55295*AD0	MBIA INSURANCE CORPORAT due 12/20/2012, CDS attached to Cash Security-COMMONWEALTH EDISON	4FE	5,000,000	4,975,596	4,254,706	10/25/2007	12/20/2012	CDS CS2259840 ON MBIA INSURANCE CORPORAT		(736,834)	202795-HX-1	COMMONWEALTH EDISON	2FE	4,975,596	4,991,540
62618#AD2	FLORDIA STATE GO 85% due 09/20/2017, CDS attached to Cash Security-ORANGE CNTY FL TOURIST DEV TAX 07	1FE	20,000,000	20,032,353	19,264,142	09/18/2007	09/20/2017	CDS CS2236806 ON FLORDIA STATE GO 85%		(1,249,458)	684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07	1FE	20,032,353	20,513,600
62618#AK6	STATE OF TEXAS RR85% due 12/20/2017, CDS attached to Cash Security-HARRIS CNTY TX HLTH MEM HERMANN REF 10A	1FE	15,000,000	14,664,494	15,148,412	11/08/2007	12/20/2017	CDS CS2275218 ON STATE OF TEXAS RR85%		(606,688)	414009-EM-8	HARRIS CNTY TX HLTH MEM HERMANN REF 10A	1FE	14,664,494	15,755,100
62618#AP5	HOUSTON TEXAS RR 85% due 03/20/2018, CDS attached to Cash Security-FLORIDA ST BRD ED LOTTERY REV REF - SER2	1FE	25,000,000	29,380,181	28,501,224	01/28/2008	03/20/2018	CDS CS2318729 ON HOUSTON TEXAS RR 85%		(1,768,276)	341507-G8-8	FLORIDA ST BRD ED LOTTERY REV REF - SER2	1FE	29,380,181	30,269,500
62618#AN0	PHOENIX ARIZONA RR85% due 03/20/2018, CDS attached to Cash Security-TYLER TX HLTH FAC EAST TX MED CTR 07A	1FE	25,000,000	24,817,736	22,649,977	01/28/2008	03/20/2018	CDS CS2318737 ON PHOENIX ARIZONA RR85%		(1,667,523)	902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	2FE	24,817,736	24,317,500
62618#AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-JOHNSON CONTROLS INC	1FE	2,500,000	2,490,233	2,586,427	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(194,400)	478366-AU-1	JOHNSON CONTROLS INC	2FE	2,490,233	2,780,828
62618#AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-MARYLAND HLTH ED MERCY MED CTR 07A	1FE	17,500,000	17,061,078	15,176,173	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(1,360,802)	574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A	2FE	17,061,078	16,536,975
62618#AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH	1FE	5,000,000	5,780,203	5,754,000	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(388,800)	875124-CR-8	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH	1FE	5,780,203	6,142,800
17275RC*1	CSCO 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-KRAFT FOODS INC	1FE	10,000,000	10,082,228	11,607,181	03/08/2010	03/20/2015	CDS CS3102098 ON CSCO 100 03/20/2015	152,219	68,671	50075N-BA-1	KRAFT FOODS INC	2FE	9,930,009	11,538,510
91324PC#7	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-GOLDMAN SACHS GROUP INC	1FE	10,000,000	10,182,631	10,310,635	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(94,757)	59,165	38141G-EE-0	GOLDMAN SACHS GROUP INC	1FE	10,277,388	10,251,470
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-XCEL ENERGY INC	2FE	1,600,000	1,577,774	1,790,214	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(17,731)	(13,021)	98389B-AM-2	XCEL ENERGY INC	2FE	1,595,506	1,803,235
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-YUM! BRANDS INC	2FE	3,400,000	3,357,191	3,607,437	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(37,679)	(27,670)	988498-AE-1	YUM! BRANDS INC	2FE	3,394,871	3,635,107
36959*AA3	GE-CAPCORP 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-PARTNERRE FINANCE B LLC	1FE	10,000,000	9,560,768	9,658,842	05/21/2010	06/20/2015	CDS CS3168651 ON GE-CAPCORP 100 06/20/2015	(429,319)	(425,638)	70213B-AA-9	PARTNERRE FINANCE B LLC	1FE	9,990,087	10,084,480
14911RB#7	CAT-FINSER 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-SHELL INTERNATIONAL FIN	1FE	10,000,000	10,138,338	10,605,253	06/17/2010	06/20/2015	CDS CS3196801 ON CAT-FINSER 100 06/20/2015		(116,147)	822582-AQ-5	SHELL INTERNATIONAL FIN	1FE	10,138,338	10,721,400
060505B#2	BACF 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-XTO ENERGY INC	1FE	5,000,000	5,625,866	5,626,143	09/02/2010	09/20/2015	CDS CS3232648 ON BACF 100 09/20/2015	(125,989)	(510,847)	98385X-AL-0	XTO ENERGY INC	1FE	5,751,855	6,136,990
060505B#0	BACF 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-VERIZON COMMUNICATIONS	1FE	20,000,000	19,154,589	18,801,676	10/21/2010	12/20/2015	CDS CS3278732 ON BACF 100 12/20/2015	(756,161)	(2,142,124)	92343V-AY-0	VERIZON COMMUNICATIONS	1FE	19,910,750	20,943,800

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
101137C#2	BSX 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-CITIGROUP INC	2FE	5,000,000	4,910,587	5,321,933	11/24/2010	12/20/2015	CDS CS3288962 ON BSX 100 12/20/2015	(37,153)	148	172967-ES-6	CITIGROUP INC	1FE	4,947,741	5,321,785
20030NC#6	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-COMCAST CORP	2FE	1,500,000	1,566,272	1,670,704	12/15/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	10,684	9,492	20030N-AG-6	COMCAST CORP	2FE	1,555,588	1,661,213
20030NC#6	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-CR BARD INC	2FE	8,500,000	8,558,823	8,945,295	12/15/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	60,541	53,785	067383-AB-5	CR BARD INC	1FE	8,498,282	8,891,510
247025A*0	DELLN 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-HERSHEY COMPANY	1FE	5,000,000	4,984,825	5,554,591	12/17/2010	03/20/2016	CDS CS3294085 ON DELLN 100 03/20/2016	(7,827)	(38,464)	427866-AR-9	HERSHEY COMPANY	1FE	4,992,652	5,593,055
724479C*9	PBI 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-SOUTHERN NATURAL GAS	2FE	10,000,000	9,825,997	9,799,023	12/17/2010	03/20/2016	CDS CS3296643 ON PBI 100 03/20/2016	(165,509)	(488,587)	84345P-AB-8	SOUTHERN NATURAL GAS	2FE	9,991,506	10,287,610
984121D#7	XRX 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-CME GROUP INDEX SERVICES	2FE	10,000,000	9,925,694	9,994,611	02/09/2011	03/20/2016	CDS CS3314578 ON XRX 100 03/20/2016	(58,192)	(630,189)	12572X-AA-8	CME GROUP INDEX SERVICES	1FE	9,983,886	10,624,800
03938LB@2	ARMLL 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-OGLETHORPE POWER CORP	2FE	5,000,000	5,380,424	5,281,294	02/16/2011	03/20/2016	CDS CS3319684 ON ARMLL 100 03/20/2016	(185,671)	(778,901)	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,566,095	6,060,195
053807B@1	AVT 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-HEWLETT-PACKARD CO	2FE	10,000,000	9,826,006	9,729,066	03/08/2011	06/20/2016	CDS CS3329949 ON AVT 100 06/20/2016	(154,847)	(525,234)	428236-BM-4	HEWLETT-PACKARD CO	1FE	9,980,853	10,254,300
172967B@9	C 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-CITIGROUP INC	1FE	5,000,000	4,984,260	4,891,364	04/13/2011	06/20/2016	CDS CS3358088 ON C 100 06/20/2016	(35,013)	(348,446)	172967-EH-0	CITIGROUP INC	1FE	5,019,274	5,239,810
69362BA#9	PEG 8 5/8 4/15/31 due 06/20/2016, CDS attached to Cash Security-DTE ENERGY COMPANY	2FE	10,000,000	9,323,971	10,261,869	05/25/2011	06/20/2016	CDS CS3378565 ON PEG 8 5/8 4/15/31	(66,664)	(300,001)	250847-EF-3	DTE ENERGY COMPANY	1FE	9,390,635	10,561,870
156700B@4	CLINKI 4/1/17 due 06/20/2016, CDS attached to Cash Security-MICROSOFT CORP	3FE	10,000,000	9,126,636	10,123,905	05/23/2011	06/20/2016	CDS CS3378573 ON CLINKI 4/1/17	(277,323)	(514,675)	594918-AH-7	MICROSOFT CORP	1FE	9,403,958	10,638,580
31428XC#1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-BRAMBLES USA INC	2FE	5,000,000	5,017,624	5,322,885	05/26/2011	06/20/2016	CDS CS3383680 ON FDX 100 06/20/2016	18,958	(11,760)	10510K-AA-5	BRAMBLES USA INC	2FE	4,998,666	5,334,645
31428XC#1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-ORACLE CORP	2FE	5,000,000	4,883,637	5,496,055	05/26/2011	06/20/2016	CDS CS3383680 ON FDX 100 06/20/2016	18,958	(11,760)	68389X-AK-1	ORACLE CORP	1FE	4,864,679	5,507,815
94106LF*5	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-WASTE MANAGEMENT INC	2FE	5,000,000	4,967,916	5,370,004	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(20,990)	(48,191)	941063-AQ-2	WASTE MANAGEMENT INC	2FE	4,988,905	5,418,195
94106LF*5	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-WASTE MANAGEMENT INC	2FE	5,000,000	4,952,257	5,437,009	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(20,990)	(48,191)	94106L-AW-9	WASTE MANAGEMENT INC	2FE	4,973,247	5,485,200
842587A*8	SO 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-EDISON INTERNATIONAL	1FE	5,000,000	5,045,273	5,143,987	06/15/2011	06/20/2016	CDS CS3406721 ON SO 100 06/20/2016	53,161	(1,178)	281020-AF-4	EDISON INTERNATIONAL	2FE	4,992,112	5,145,165
947075A@6	WFT 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-HEWLETT-PACKARD CO	2FE	5,000,000	5,212,103	4,778,903	08/17/2011	09/20/2016	CDS CS3437445 ON WFT 100 09/20/2016	(162,722)	(348,247)	428236-BM-4	HEWLETT-PACKARD CO	1FE	5,374,825	5,127,150
42809HB@5	HESS 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-MAGELLAN MIDSTREAM PARTN	2FE	5,000,000	5,062,370	5,105,186	08/19/2011	09/20/2016	CDS CS3440019 ON HESS 100 09/20/2016	(135,890)	(135,319)	55907R-AA-6	MAGELLAN MIDSTREAM PARTN	2FE	5,198,260	5,240,505
694308T@6	PCG-PACGAS 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-PACIFIC GAS & ELECTRIC	2FE	5,000,000	5,050,368	5,158,468	08/22/2011	09/20/2016	CDS CS3442577 ON PCG-PACGAS 100 09/20/2016	(97,115)	(62,512)	694308-GT-8	PACIFIC GAS & ELECTRIC	1FE	5,147,482	5,220,980
APPLIED	KFT 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-KELLOGG CO	2FE	5,000,000	5,036,192	5,348,417	09/12/2011	09/20/2016	CDS CS3455363 ON KFT 100 09/20/2016	47,656	90,282	487836-BE-7	KELLOGG CO	2FE	4,988,536	5,258,135

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
APPLIED	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-ABBOTT LABORATORIES	1FE	15,040,000	16,788,623	17,908,872	10/14/2011	12/20/2016	CDS CS3493760 ON MMM 100 12/20/2016	382,994	445,342	002819-AB-6	ABBOTT LABORATORIES	1FE	16,405,630	17,463,531
APPLIED	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-ABBOTT LABORATORIES	1FE	9,960,000	11,369,124	12,188,684	10/14/2011	12/20/2016	CDS CS3493760 ON MMM 100 12/20/2016	253,631	294,920	002824-AU-4	ABBOTT LABORATORIES	1FE	11,115,493	11,893,764
APPLIED	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-AMERIPRISE FINANCIAL INC	1FE	5,000,000	5,127,612	5,528,352	11/03/2011	12/20/2016	CDS CS3501448 ON MMM 100 12/20/2016	137,843	148,052	03076C-AE-6	AMERIPRISE FINANCIAL INC	1FE	4,989,769	5,380,300
APPLIED	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-BP CAPITAL MARKETS PLC	1FE	5,000,000	5,168,851	5,353,472	11/03/2011	12/20/2016	CDS CS3501448 ON MMM 100 12/20/2016	137,843	148,052	05565Q-BU-1	BP CAPITAL MARKETS PLC	1FE	5,031,007	5,205,420
APPLIED	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-CENT ELET BRASILEIRAS SA	1FE	5,000,000	5,137,843	5,343,052	11/03/2011	12/20/2016	CDS CS3501448 ON MMM 100 12/20/2016	137,843	148,052	15234Q-AL-2	CENT ELET BRASILEIRAS SA	2FE	5,000,000	5,195,000
APPLIED	UTX 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-WISC ELEC POWER	1FE	10,000,000	9,857,756	10,140,894	11/23/2011	12/20/2016	CDS CS3511686 ON UTX 100 12/20/2016	(42,197)	(51,176)	976656-CD-8	WISC ELEC POWER	1FE	9,899,954	10,192,070
9999999 - Totals				374,097,352	379,059,050	XXX	XXX	XXX	(1,517,408)	(14,033,257)	XXX	XXX	XXX	375,614,760	393,092,306

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	42	314,683,744	39	337,045,154	47	392,452,935	44	381,867,478	42	314,683,744
2. Add: Opened or Acquired Transactions	13	138,531,776	17	119,385,357	10	315,994,724	10	102,515,221	50	676,427,078
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	182,306	XXX	136,995	XXX	10,798,497	XXX	7,776,970	XXX	18,894,767
4. Less: Closed or Disposed of Transactions	16	114,343,117	9	49,159,585	13	332,295,820	10	78,264,532	48	574,063,054
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,009,555	XXX	14,954,985	XXX	5,082,858	XXX	39,797,785	XXX	61,845,183
7. Ending Inventory	39	337,045,154	47	392,452,935	44	381,867,478	44	374,097,352	44	374,097,352

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,787,209	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		1,787,209
4.	Part D, Column 5	10,245,713	
5.	Part D, Column 6	(8,458,504)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(10,728,639)	
8.	Part B, Section 1, Column 13	(1,076,790)	
9.	Total (Line 7 plus Line 8)		(11,805,428)
10.	Part D, Column 8	10,478,659	
11.	Part D, Column 9	(22,284,088)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	368,000,000	
14.	Part B, Section 1, Column 19	13,754,750	
15.	Part D, Column 11	381,754,750	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	40,058,238	40,058,238	
2. Cost of cash equivalents acquired	36,694,910,932	36,694,910,932	
3. Accrual of discount	741,420	741,420	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	748	748	
6. Deduct consideration received on disposals	36,553,734,842	36,553,734,842	
7. Deduct amortization of premium	7,019	7,019	
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	181,969,477	181,969,477	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	181,969,477	181,969,477	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office Buildings		Northbrook	IL	05/01/1965	10/31/2008	520,204,665		193,595,604	326,920,000	16,803,120			(16,803,120)		51,041,090	23,591,557
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.		Wheeling	IL	01/01/1967	10/31/2008	28,931,928		2,814,378	15,700,000	567,975			(567,975)		3,974,803	3,260,187
Office Building - 75 Executive Pkwy		Hudson	OH	01/01/1968	10/31/2008	47,180,257		18,281,629	37,500,000	1,314,462			(1,314,462)		7,957,960	5,843,684
Tech-Cor Training Center		Wheeling	IL	01/01/1973	10/31/2008	8,456,124		2,473,833	3,850,000	335,451			(335,451)		921,048	490,656
Greenfield Data Center		Rochelle	IL	11/29/2007	10/31/2008	52,684,422		49,187,924	51,599,876	1,315,196			(1,315,196)		4,377,011	3,061,815
Office Buildings - Texas		Irving	TX	05/01/1989	10/31/2008	75,150,602		40,638,848	76,625,000	2,385,484			(2,385,484)		10,604,282	6,424,172
Lincoln Benefit Life Building		Lincoln	NE	06/16/1998	10/31/2008	25,542,147		15,778,973	27,100,000	612,083			(612,083)		2,877,995	1,529,373
0299999. Property occupied by the reporting entity - Administrative						758,150,145		322,771,188	539,294,876	23,333,771			(23,333,771)		81,754,190	44,201,445
0399999. Total Property occupied by the reporting entity						758,150,145		322,771,188	539,294,876	23,333,771			(23,333,771)		81,754,190	44,201,445
South Barrington Building		South Barrington	IL	01/01/1979	11/02/2011	36,341,545		9,235,076	11,300,000	1,368,790	7,820,829		(9,189,619)		5,231,665	1,941,013
Tech-Cor Research Center		Wheeling	IL	01/01/1973	07/31/2011	7,311,495		1,469,533	6,100,000	133,095			(133,095)		814,970	610,238
0599999. Properties held for sale						43,653,040		10,704,609	17,400,000	1,501,885	7,820,829		(9,322,714)		6,046,636	2,551,251
0699999 - Totals						801,803,185		333,475,797	556,694,876	24,835,657	7,820,829		(32,656,486)		87,800,826	46,752,696

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				44,544,001
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				123,664
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				1,822,459
Office Buildings - Tech-Cor Research Center	Wheeling	IL	01/01/1973	VARIOUS				10,698
Office Buildings - Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				699,479
South Barrington Building	South Barrington	IL	01/01/1979	VARIOUS				715
Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				293
Office Buildings - Texas	Irving	TX	05/01/1989	VARIOUS				2,057,427
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				23,519
0199999. Acquired by Purchase								49,282,254
0399999 - Totals								49,282,254

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Home Office Buildings	Northbrook	IL			11,503,334		3,623,382	3,566,793			(3,566,793)					(56,588)	(56,588)		
South Barrington Building	South Barrington	IL			35,098,017		1,433,146	1,433,146			(1,433,146)								
0199999. Property Disposed					46,601,351		5,056,528	4,999,939			(4,999,939)					(56,588)	(56,588)		
0399999 - Totals					46,601,351		5,056,528	4,999,939			(4,999,939)					(56,588)	(56,588)		

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
122821		PLYMOUTH	MN		06/29/2006	6.360	7,696,548						10,886,851	09/26/2011
123200		PLANO	TX		01/27/2010	6.330	3,849,842						4,066,399	12/20/2011
123272		ROSEVILLE	CA		05/31/2011	4.000	23,420,995		(17,006)				28,575,127	04/01/2011
123276		FOUNTAIN VALLEY	CA		05/31/2011	4.000	12,524,812		(9,094)				15,281,080	04/01/2011
123277		FOUNTAIN VALLEY	CA		05/31/2011	4.000	8,269,200		(6,004)				10,088,958	04/01/2011
123295		WASHINGTON	DC		06/15/2011	4.240	25,000,000						42,036,083	05/13/2011
123296		SANTEE	CA		07/28/2011	4.750	24,500,000						39,245,000	04/16/2011
123297		LAKE OSWEGO	OR		06/01/2011	4.530	24,948,928		1,167		(52,239)		39,067,164	05/07/2011
123299		GREENSBORO	NC		07/21/2011	3.750	19,108,921		(5,647)		77,189		40,875,000	04/16/2011
123300		CHICAGO	IL		06/30/2011	4.500	24,949,623		12,123				39,372,396	03/23/2011
123311		CENTENNIAL	CO		08/03/2011	3.530	10,650,000						22,500,000	06/15/2011
123313		LAKEWOOD	CO		07/07/2011	4.170	25,356,692						40,000,000	06/03/2011
123316		PHILADELPHIA	PA		07/26/2011	3.850	8,850,258						20,000,000	06/21/2011
123319		EVERETT	WA		09/14/2011	3.500	17,750,000						36,500,000	06/11/2011
123320		PORTLAND	OR		09/14/2011	3.500	22,050,000						45,100,000	06/11/2011
123321		NAPERVILLE	IL		09/14/2011	3.500	26,000,000						52,000,000	06/15/2011
123322		TAMPA	FL		07/13/2011	3.610	27,000,000						40,000,000	06/22/2011
123325		CINCINNATI	OH		08/08/2011	4.610	13,845,968						18,900,000	06/11/2011
123329		ORLANDO	FL		08/01/2011	4.000	14,838,959		4,430		(69,552)		22,000,000	07/14/2011
123332		HOUSTON	TX		08/24/2011	3.810	25,000,000						40,335,366	07/09/2011
123333		CLEVELAND	OH		09/30/2011	5.020	9,752,326						16,000,000	08/06/2011
123346		WINSTON SALEM	NC		10/13/2011	4.250	15,558,649						23,500,000	08/20/2011
123349		DALLAS	TX		11/15/2011	3.400	9,500,000						21,400,000	10/18/2011
123350		INDIANAPOLIS	IN		10/13/2011	3.860	11,383,161						16,300,000	09/09/2011
123351		AUSTIN	TX		11/16/2011	3.650	14,500,000						22,000,000	09/17/2011
123358		MAINVILLE	OH		11/30/2011	4.890	9,000,000						13,325,967	10/20/2011
123359		BURLINGAME	CA		11/04/2011	4.250	19,962,486						35,150,000	08/25/2011
123367		CITY OF INDUSTRY	CA		11/17/2011	3.800	17,250,000						33,700,000	11/04/2011
0599999. Mortgages in good standing - Commercial mortgages-all other							472,517,367		(20,033)		(44,602)		788,205,391	XXX
0899999. Total Mortgages in good standing							472,517,367		(20,033)		(44,602)		788,205,391	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							472,517,367		(20,033)		(44,602)		788,205,391	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
123272	ROSEVILLE	CA		05/31/2011	4.000	23,438,002		28,575,127
123276	FOUNTAIN VALLEY	CA		05/31/2011	4.000	12,533,907		15,281,080
123277	FOUNTAIN VALLEY	CA		05/31/2011	4.000	8,275,204		10,088,958
123295	WASHINGTON	DC		06/15/2011	4.240	25,000,000		42,036,083
123296	SANTEE	CA		07/28/2011	4.750	24,500,000		39,245,000
123297	LAKE OSWEGO	OR		06/01/2011	4.530	25,000,000		39,067,164
123299	GREENSBORO	NC		07/21/2011	3.750	19,425,000		40,875,000
123300	CHICAGO	IL		06/30/2011	4.500	24,937,500		39,372,396
123311	CENTENNIAL	CO		08/03/2011	3.530	10,650,000		22,500,000
123313	LAKEWOOD	CO		07/07/2011	4.170	25,500,000		40,000,000
123316	PHILADELPHIA	PA		07/26/2011	3.850	8,950,000		20,000,000
123319	EVERETT	WA		09/14/2011	3.500	17,750,000		36,500,000
123320	PORTLAND	OR		09/14/2011	3.500	22,050,000		45,100,000
123321	NAPERVILLE	IL		09/14/2011	3.500	26,000,000		52,000,000
123322	TAMPA	FL		07/13/2011	3.610	27,000,000		40,000,000
123325	CINCINNATI	OH		08/08/2011	4.610	13,900,000		18,900,000
123329	ORLANDO	FL		08/01/2011	4.000	15,000,000		22,000,000
123332	HOUSTON	TX		08/24/2011	3.810	25,000,000		40,335,366
123333	CLEVELAND	OH		09/30/2011	5.020	9,800,000		16,000,000
123346	WINSTON SALEM	NC		10/13/2011	4.250	15,600,000		23,500,000
123349	DALLAS	TX		11/15/2011	3.400	9,500,000		21,400,000
123350	INDIANAPOLIS	IN		10/13/2011	3.860	11,400,000		16,300,000
123351	AUSTIN	TX		11/16/2011	3.650	14,500,000		22,000,000
123358	MAINVILLE	OH		11/30/2011	4.890	9,000,000		13,325,967
123359	BURLINGAME	CA		11/04/2011	4.250	20,000,000		35,150,000
123367	CITY OF INDUSTRY	CA		11/17/2011	3.800	17,250,000		33,700,000
0599999. Mortgages in good standing - Commercial mortgages-all other						461,959,613		773,252,141
0899999. Total Mortgages in good standing						461,959,613		773,252,141
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						461,959,613		773,252,141

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
122821	PLYMOUTH	MN		06/29/2006		53,452							53,452	53,452			
123200	PLANO	TX		01/27/2010		48,032							48,032	48,032			
123299	GREENSBORO	NC		07/21/2011		387,621		(115)		1,572	1,457		389,078	389,078			
123313	LAKEWOOD	CO		07/07/2011		143,308							143,308	143,308			
123316	PHILADELPHIA	PA		07/26/2011		99,742							99,742	99,742			
123325	CINCINNATI	OH		08/08/2011		54,032							54,032	54,032			
123329	ORLANDO	FL		08/01/2011		95,919		29		(448)	(419)		95,500	95,500			
123333	CLEVELAND	OH		09/30/2011		47,674							47,674	47,674			
123346	WINSTON SALEM	NC		10/13/2011		41,351							41,351	41,351			
123350	INDIANAPOLIS	IN		10/13/2011		16,839							16,839	16,839			
123359	BURLINGAME	CA		11/04/2011		37,514							37,514	37,514			
0299999. Mortgages with partial repayments						1,025,483		(86)		1,124	1,038		1,026,521	1,026,521			
122641	PALATINE	IL		07/29/2005		5,716,438			1,852,665	(33,817)	(1,886,482)		3,829,956	3,829,956			
0499999. Mortgages transferred						5,716,438			1,852,665	(33,817)	(1,886,482)		3,829,956	3,829,956			
0599999 - Totals						6,741,922		(86)	1,852,665	(32,693)	(1,885,444)		4,856,477	4,856,477			

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	IMPACT CHILDCARE LLC		San Francisco	CA	IMPACT COMMUNITY		01/03/2006		361,040	361,040	361,040	(47,637)							14.890
000000-00-0	IMPACT HEALTHCARE		San Francisco	CA	IMPACT COMMUNITY		09/26/2005		287,458	287,458	287,458	(34,843)							12.960
000000-00-0	TREESDALE RECOVERY FUND	R	Grand Cayman Island	KY	TREESDALE PARTNERS		09/29/2007	11	77,549,203	77,549,203	77,549,203	1,443,820							31.090
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL		MIAMI	FL	DIRECT		01/01/2008		3,185,019	1,942,862	3,185,019						183,369		0.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									81,382,720	80,140,563	81,382,720	1,361,340					183,369		XXX
13138@-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		09/03/2004	2	2,264,744	2,264,744	2,264,744	113,015			15,251		145,885		1.300
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									2,264,744	2,264,744	2,264,744	113,015			15,251		145,885		XXX
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		11/30/2006	3	3,974,729	3,974,729	3,974,729	128,402			237,845				4.340
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.		Boston	MA	ABRY PARTNERS		03/19/1997												1.720
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	EG	Actis Capital		01/02/2008		10,830,000	10,830,000	10,830,000	(1,716,112)			130,298			6,778,647	1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Central	HK	Affinity Equity Part		01/29/2007	3	3,261,498	3,261,498	3,261,498				39,198			3,310,055	0.390
000000-00-0	ALERIAN CAPITAL PARTNERS		New York	NY	ALERIAN CAPITAL MGMT		01/07/2011												4.660
000000-00-0	ALERIAN OPPORTUNITY PARTENRS IX, LP		New York	NY	ALERIAN CAPITAL MGMT		01/04/2011												2.630
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		05/11/2006	3	11,222,126	11,222,126	11,222,126								0.410
000000-00-0	APOLLO INVESTMENT FUND VII LP	R	New York	NY	Apollo Management		01/28/2008	3	9,151,754	9,151,754	9,151,754	(118,681)			101,489		197,336	6,600,203	0.210
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP		Boston	MA	ArcLight Partners		12/16/2003	3	2,970,043	2,970,043	2,970,043	217,014					473,164		0.940
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	R	Boston	MA	ArcLight Partners		12/01/2011		6,363,348	6,363,348	6,363,348				1,242,157			68,636,652	2.270
000000-00-0	ARGAN CAPITAL LP		London	EG	Argan Capital		02/12/2007	3	9,060,070	9,060,070	9,060,070	840,567			137,982	164,551	(58,715)		1.850
000000-00-0	ASHTON WOODS USA LLC CLASS B INTERESTS		ATLANTA	GA	ASHTON WOODS		12/01/2009		166,286	166,286	166,286								0.320
000000-00-0	ASTORG IV	R	Paris	FR	Astorg Partners		03/20/2008	3	8,385,648	8,385,648	8,385,648	2,343,436			47,988	(865,907)		2,129,041	0.930
000000-00-0	ASTORG V	R	Paris	FR	Astorg Partners		12/28/2011	3	2,352,792	2,352,792	2,352,792				264,122			11,613,041	0.940
000000-00-0	ATLAS CAPITAL RESOURCES I		Greenwich	CT	ATLAS CAPITAL GP LP		12/22/2011		9,757,091	9,757,091	9,757,091				331,910			12,655,551	6.030
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP		New York	NY	Avenue Capital Group		07/20/2006		4,229,177	4,229,177	4,229,177	(286,379)					428,601		0.280
000000-00-0	AVIGO SME FUND III		New Delhi	IN	Avigo Capital		06/30/2010		10,958,681	10,958,681	10,958,681	(375,756)			259,066			9,284,000	8.790
000000-00-0	AXA SECONDARY FUND V	R	New York	NY	AXA Private Equity		11/10/2011		11,544,944	11,544,944	11,544,944				303,087			32,814,056	1.110
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II		Grand Cayman Island	KY	Axiom Asia Private C		12/22/2011		3,363,964	3,363,964	3,363,964				225,471			6,947,940	1.080
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	R	Rio de Janeiro	BR	AXXON PE GESTAO LTDA		12/22/2011	3	2,045,616	2,045,616	2,045,616				419,179			14,812,340	5.800
000000-00-0	B IV		Waltham	MA	DDJ Capital Mgmt		03/28/2003		2,775,616	2,775,616	2,775,616	504,406							2.250
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	R	Grand Cayman Island	KY	BARING PRIVATE EQUIT		12/22/2011		1,132,368	1,132,368	1,132,368				382,907			19,419,878	1.220
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP		Toronto	ON	Birch Hill Equity Pa		03/17/2006	3	13,082,118	13,082,118	13,082,118	(7,221,651)			158,330	(444,155)	5,924,506		5.520
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	BLACKSTONE GROUP		01/30/2006	3	7,580,849	7,580,849	7,580,849	92,713			15,640				0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON		New York	NY	Blackstone Group		04/18/2007	3	3,022,341	3,022,341	3,022,341				8,234			597,242	0.060
000000-00-0	BRAIT IV LP		Johannesburg	SF	Brait		04/02/2007		6,013,101	6,013,101	6,013,101	(985,824)			112,151		349,581		2.200
000000-00-0	BRAZOS EQUITY FUND II		Dallas	TX	Brazos Partners		03/17/2006	3	10,842,473	10,842,473	10,842,473	(1,863,468)			41,060		(84,733)		5.100
000000-00-0	CALERA CAPITAL PARTNERS IV		San Francisco	CA	CALERA CAPITAL		12/22/2011	3	6,040,190	6,040,190	6,040,190				330,815			4,603,992	1.540
000000-00-0	CHISHOLM PARTNERS III		Providence	RI	SILVERADO III		10/29/1996		108,836	108,836	108,836	15,532							14.380
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	R	Luxembourg	LU	CMP GERMAN OPPORTUNI		12/22/2011		273,577	273,577	273,577							16,367,716	6.500
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III		Hartford	CT	CONNING PARTNERS		07/16/1994		6,541	6,541	6,541						328		10.760
000000-00-0	DOUGHTY HANSON & CO V		London	EG	DOUGHTY HANSON		05/04/2007	3	9,833,084	9,833,084	9,833,084	913,726			75,951	(854,002)			0.370
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I		Long Beach	CA	EAGLESTONE PRTNRS		02/26/1999												30.000
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP		Toronto	ON	EdgeStone Capital Pa		04/18/2006	3	2,228,272	2,228,272	2,228,272	151,234			14,752	(153,885)			30.750
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP		Toronto	ON	EdgeStone Capital Pa		04/18/2006	3	2,265,022	2,265,022	2,265,022	170,680			13,121				2.300
000000-00-0	ELEVATION PARTNERS, LP		Menlo Park	CA	Elevation Associates		12/13/2004	3	3,654,418	3,654,418	3,654,418				56,003				0.740
000000-00-0	EQT V FUND	R	St Peter Port	GR	EQT		12/01/2006	3	9,871,096	9,871,096	9,871,096	2,413,574			32,294	(80,914)			0.160
000000-00-0	ETHOS PE FUND V		Johannesburg	SF	ETHOS CAPITAL		10/20/2006	3	6,964,326	6,964,326	6,964,326	(612,682)			191,392		997,814	4,947,589	5.120
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	R	Mumbai	IN	EVERSTONE CAPITAL LT		12/22/2011		4,589,800	4,589,800	4,589,800				1,187,200			21,200,000	8.050
000000-00-0	EXCELLERE CAPITAL FUND II	R	Denver	CO	EXCELLERE CAP MGMT		12/22/2011	3	70,593	70,593	70,593				37,778			16,929,407	3.660
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver	CO	Excellere Partners,		03/27/2007	3	5,253,062	5,253,062	5,253,062	(769,403)					1,441,269	1,374,922	3.130
000000-00-0	FFC PARTNERS I, L.P.		Greenwich	CT	FERRER FREEMAN & CO		12/23/1996	3	25,955	25,955	25,955								4.760
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	IS	FIMI Opportunity LTD		10/11/2005	2	6,174,086	6,174,086	6,174,086	683,014					615,371		6.560
000000-00-0	FIMI OPPORTUNITY FUND IV	R	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008	2	3,291,908	3,291,908	3,291,908	412,077						2,490,890	3.210
000000-00-0	FINTAN CAPITAL PARTNERS, LP		PALO ALTO	CA	FINTAN PARTNERS LLC		02/28/2008	13	78,599,217	78,599,217	78,599,217	1,554,023							9.040
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		07/10/2006	3	14,614,151	14,614,151	14,614,151	(142,399)					3,105,163	1,457,250	0.870
000000-00-0	FRANCISCO PARTNERS III, LP		San Francisco	CA	Francisco Partners		12/22/2011	3	3,590,320	3,590,320	3,590,320				160,353			18,260,000	1.100
000000-00-0	GEM REALTY SECURITIES LP		Chicago	IL	GEM REALTY ADVISORS		12/29/2010	5	25,081,209	25,081,209	25,081,209	81,209							2.950
000000-00-0	GET AS CO-INVESTMENT	R	New York	NY	QUADRANGLE GROUP		03/31/2009		9,295,586	9,295,586	9,295,586								17.790

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	GLOBAL PRIVATE EQUITY III		Boston	MA	Advent Group		03/19/1997	3	290,192	290,192	290,192	(122,469)					179,531		2.300
000000-00-0	GTCR FUND IX		Chicago	IL	GTCR Golder Rauner		12/01/2006	3	11,938,153	11,938,153	11,938,153	1,119,564						1,294,905	0.600
000000-00-0	GTCR FUND VIII		Chicago	IL	GTCR Golder Rauner		09/29/2003	3	7,262,823	7,262,823	7,262,823	93,425					(259,910)		1.480
000000-00-0	GTCR FUND X	R	Chicago	IL	GTCR Golder Rauner		12/22/2011	3	8,621,938	8,621,938	8,621,938				235,569			34,604,857	1.240
000000-00-0	HARBOURVEST BUYOUT FUND VII		Boston	MA	HarbourVest Partners		11/12/2003	3	11,991,533	11,991,533	11,991,533	274,079			298,127		1,003,889		0.790
000000-00-0	HARBOURVEST VENTURE FUND VII		Boston	MA	HarbourVest Partners		11/12/2003		3,681,192	3,681,192	3,681,192	560,064			86,196		1,424		0.200
000000-00-0	HIGHSTAR CAPITAL II		New York	NY	Highstar Capital		05/24/2004	3	14,210,292	14,210,292	14,210,292	380,197			252,750		111,599		4.920
000000-00-0	HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		05/25/2007	3	18,129,059	18,129,059	18,129,059	1,554,314			241,911		821,210	1,616,110	1.240
000000-00-0	HIGHSTAR CAPITAL IV	R	New York	NY	Highstar Capital		10/03/2011		14,308,237	14,308,237	14,308,237				592,787			60,755,652	13.910
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.		EAST NORTHPORT	NY	KENDALL		01/31/1992		5,928,556	5,928,556	5,928,556						586,835		12.120
000000-00-0	HURON FUND III LP	R	Detroit	MI	HURON CAPITAL PARTN		05/31/2009	3	3,214,122	3,214,122	3,214,122							4,183,586	2.230
000000-00-0	IMPACT COMMUNITY CAPITAL LLC, CLASS A		San Francisco	CA	IMPACT COMMUNITY		03/17/1998		781,888	781,888	781,888	100,561							12.500
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC		San Francisco	CA	IMPACT COMMUNITY CAP		06/10/2008		143,684	143,684	143,684	(319,960)			11,286				22.730
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		12/28/2004	3	8,087,186	8,087,186	8,087,186	85,161			1,032		1,373,955		3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	R	Mount Kisco	NY	Kohlberg & Co		06/20/2007	3	10,246,645	10,246,645	10,246,645	686,250			44,559		443,884	1,948,135	1.720
000000-00-0	KRG CAPITAL FUND III, LP		Denver	CO	KRG Capital Partners		06/08/2005	3	5,002,700	5,002,700	5,002,700	1,058			37,725		53,890	1,807,849	1.610
000000-00-0	KRG CAPITAL FUND IV, LP	R	Denver	CO	KRG Capital Partners		01/04/2008	3	10,466,786	10,466,786	10,466,786	2,170,093			113,317			6,616,122	0.800
000000-00-0	LANDMARK EQUITY PARTNERS XI		Simsbury	CT	LANDMARK PARTNERS		07/01/2003		2,489,339	2,489,339	2,489,339	351,468					184,960		2.360
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		12/13/2004		6,921,272	6,921,272	6,921,272	927,191					726,019		7.020
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	Leeds Weld Associate		07/21/2004	3	14,699,351	14,699,351	14,699,351	(3,277,045)			45,428		344,335		3.250
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS		New York	NY	Lexington Partners		06/25/2004		7,199,065	7,199,065	7,199,065	105,607			7,804		1,207,670		2.160
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		06/27/2003		8,755,053	8,755,053	8,755,053				1,330				2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NY	LincolnShire Partner		10/01/2004	3	6,169,222	6,169,222	6,169,222	217,307			55,411		(52,053)		2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP		New York	NY	LINCOLNSHIRE PARTNRS		12/22/2011	3	1,756,155	1,756,155	1,756,155				382,750			9,396,099	1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	Goldberg Lindsay & C		08/17/2006	3	8,261,422	8,261,422	8,261,422	597,045			67,345		209,233	1,229,743	0.360
000000-00-0	LITTLEJOHN FUND IV		Greenwich	CT	Littlejohn & Co.		12/22/2011		11,898,402	11,898,402	11,898,402				750,105			17,478,246	2.400
000000-00-0	MARQUETTE TRANSPORTATION CO-INVEST		Denver	CO	KRG Capital Partners		03/19/2007		10,441,949	10,441,949	10,441,949	(47,556)							2.450
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	R	New York	NY	MatlinPatterson Glob		07/30/2007		4,143,146	4,143,146	4,143,146							1,053,040	0.160
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	IL	Merit Capital Partne		01/13/2005	2	1,931,368	1,931,368	1,931,368	(31,758)					318,401		0.880
000000-00-0	MEZZANINE MANAGEMENT FUND III		HAMILTON BERMUDA	BE	Mezzanine Management		11/15/1999	2	3,315,533	3,315,533	3,315,533	(4,286,526)					1,973,326		7.000
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II		Cambridge	MA	MONITOR CLIPPER		12/05/2003	3	12,815,614	12,815,614	12,815,614								3.190
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	NPG ENERGY CAPITAL		12/22/2011	3	7,042,152	7,042,152	7,042,152				1,369,830			1,888,530	0.190
000000-00-0	NB CROSSROADS FUND XVII		Dallas	TX	NB Alternative Advis		06/27/2005		8,944,056	8,944,056	8,944,056	1,552,200							14.060
000000-00-0	NEW VERNON INDIA FUND, LP	R	JERSEY CITY	NJ	NEW VERNON MGMT		10/26/2007	5	5,583,589	5,583,589	5,583,589								0.460
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP		Stamford	CT	Oak Hill Partners		12/28/2004	3	16,610,384	16,610,384	16,610,384	2,165,075			126,646		562,246		0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	CT	OAK HILL PARTNERS		12/22/2011	3	10,620,689	10,620,689	10,620,689				387,960			5,088,313	0.410
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND		Stamford	CT	Oak Hill Partners		12/19/2003		3,985,093	3,985,093	3,985,093	(833,541)					1,196,124		2.620
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	10,011,254	10,011,254	10,011,254	(1,180,013)			101,621		6,453,368		2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	ODYSSEY PARTNERS		12/22/2011	3	5,117,211	5,117,211	5,117,211				382,295			5,713,346	0.680
000000-00-0	ONCAP III	R	Toronto	ON	Onex Partners		07/08/2011		3,450,734	3,450,734	3,450,734	(138,855)				(121,372)		13,364,209	2.490
000000-00-0	ORCHID ASIA V	R	Grand Cayman Island	KY	OAV HOLDINGS, LP		12/22/2011		2,463,119	2,463,119	2,463,119				395,068			17,407,013	3.080
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)		London	EG	Partners Group		06/27/2006	3	10,745,441	10,745,441	10,745,441	1,458,099			28,028	(185,137)	(219,635)		5.050
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	R	Sao Paulo	BR	Patria Investimentos		08/29/2011		2,807,217	2,807,217	2,807,217				282,082			25,792,783	2.290
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND IIILP	R	Sao Paulo	BR	Banco de Negocios		12/22/2011		3,725,329	3,725,329	3,725,329				511,536			2,556,800	1.170
000000-00-0	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		09/30/2005	2	5,708,514	5,708,514	5,708,514	10,654					416,350	406,079	2.210
000000-00-0	PROTEGE PARTNERS QP FUND		Dublin	IR	PROTEGE PARTNERS LLC		02/28/2011												0.770
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	Providence Equity Pa		03/16/2007	3	12,644,802	12,644,802	12,644,802	1,246,805			219,043		129,850	2,350,613	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	Prudential Capital G		04/28/2005	2	5,055,565	5,055,565	5,055,565	515,361			32,438		105,140		1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	Quadrangle Group		02/28/2006	3	13,884,207	13,884,207	13,884,207	(583,316)			64,151		1,007,292		0.880
000000-00-0	S.A.C. Capital Management, LP		Stamford	CT	SAC Capital Mgmt LLC		12/28/2011		10,000,000	10,000,000	10,000,000								0.520
000000-00-0	SAIF PARTNERS IV		Grand Cayman Island	KY	SAIF IV GP, LP		08/27/2010		6,991,304	6,991,304	6,991,304							10,755,000	1.410
000000-00-0	SEGULAH IV, LP	R	Stockholm	SW	Segulah Advisor		04/28/2008	3	3,370,647	3,370,647	3,370,647	2,302,386			98,296	(2,247,677)		3,014,165	1.000
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP		New York	NY	Sentinel Partners		05/20/2005	3	4,437,164	4,437,164	4,437,164	222,890					1,013,360		2.730
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	SENTINEL CAPITAL PTR		12/28/2011	3	4,686,176	4,686,176	4,686,176				120,270			6,582,574	1.900
000000-00-0	SILVER LAKE III, LP	R	Menlo Park	CA	Silver Lake Partners		10/22/2007	3	5,797,315	5,797,315	5,797,315	559,588			26,173		(24,214)	4,071,379	0.120
000000-00-0	SK CAPITAL PARTNERS III LP	R	New York	NY	SK Capital Partners		08/26/2011	3	1,426,729	1,426,729	1,426,729				99,309			21,492,812	4.580
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		08/18/2005		12,689,707	12,689,707	12,689,707	412,573			72,928		925,748		2.390
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		08/13/2007		8,307,051	8,307,051	8,307,051	886,689			137,939			2,351,132	1.010

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	SUMMER STREET CAPITAL II LP	R	Buffalo	NY	Summer Street Capita		05/01/2007	3	8,180,020	8,180,020	8,180,020	948,475			62,531			2,033,894	5.740
000000-00-0	TENASKA POWER FUND II LP	R	Omaha	NE	TENASKA INC		10/15/2007	3	7,668,540	7,668,540	7,668,540	222,031			209,731		147,741	5,720,641	0.610
000000-00-0	TENASKA POWER FUND, LP		Omaha	NE	Tenaska, Inc.		03/25/2005	3	3,106,278	3,106,278	3,106,278	(445,032)			82,547		(433,772)		1.310
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	R	St Peter Port	GR	Terra Firma		11/02/2006	3	4,596,240	4,596,240	4,596,240	503,361				(504,693)			0.200
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP		Omaha	NE	Tenaska, Inc.		12/13/2006		4,117,691	4,117,691	4,117,691	(1,082,817)							5.650
000000-00-0	TPG IV		Fort Worth	TX	TPG Capital		12/09/2003	3	7,738,088	7,738,088	7,738,088	(1,127,111)					2,719,235		0.220
000000-00-0	TPG V		Fort Worth	TX	TPG Capital		06/27/2006	3	7,150,966	7,150,966	7,150,966				49,343			2,142,176	0.100
000000-00-0	TPG VI	R	Fort Worth	TX	Texas Pacific Group		12/22/2011	3	9,546,902	9,546,902	9,546,902				215,775			6,886,516	0.090
000000-00-0	TRIDENT V	R	Greenwich	CT	Stone Point Capital		12/22/2011	3	6,407,961	6,407,961	6,407,961				557,791			19,559,134	1.280
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		New York	NY	Trilantic Capital Pa		11/17/2004	3	4,864,606	4,864,606	4,864,606	(2,413,684)			27,969		3,994,528		1.950
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	R	New York	NY	Trilantic Capital Pa		10/22/2007	3	5,570,440	5,570,440	5,570,440	278,830			79,437		514,466	1,679,239	0.470
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNER		12/22/2011	3	15,847,928	15,847,928	15,847,928				5,587,197			1,997,260	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	R	San Francisco	CA	Vista Equity Partner		10/14/2011	3	2,951,801	2,951,801	2,951,801				253,956			39,419,141	1.310
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.		New York	NY	WAND PARTNERS		12/27/1996												11.380
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		15,965,263	15,965,263	15,965,263	1,883,423					370,658		0.230
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	R	New York	NY	Warburg Pincus		10/24/2007		16,606,653	16,606,653	16,606,653				140,281			1,971,200	0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		12,547,644	12,547,644	12,547,644	(841,883)					1,474,930		0.910
000000-00-0	WCAS XI	R	New York	NY	WELSH CARSON ANDER		12/22/2011	3	8,479,558	8,479,558	8,479,558							7,833,275	0.450
000000-00-0	WILLIS STEIN & PARTNERS		Chicago	IL	WILLIS STEIN		04/24/1996												4.080
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		02/15/2006	3	9,506,427	9,506,427	9,506,427	(89,200)					(112,579)		1.540
45258#-AA-8	IMPACT HUNTINGTON		SAN FRANCISCO	CA	IMPACT COMMUNITY		01/01/2009		3,376,449	3,376,449	3,376,449						114,009		0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated									921,354,661	921,354,661	921,354,661	4,000,310			21,505,377	(5,293,191)	42,972,728	637,291,982	XXX
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II		New York	NY	GUGGENHEIM		02/26/2007	13	231,794,664	231,794,664	231,794,664	6,888,967							76.960
000000-00-0	LYKAION IAM LTD		New York	NY	INVESTCORP		02/26/2007	13	537,904,697	537,904,697	537,904,697	(6,144,202)					1,594,897		100.000
000000-00-0	TECH-COR, LLC		Dover	DE	TECH-COR, LLC		01/01/2007		1,138,313			(1,138,313)							100.000
000000-00-0	ALLSTATE FINANCIAL SERVICES LLC		Dover	DE	ALLSTATE FINANCIAL SERVICE		01/01/2007		17,367,042	17,367,042	17,367,042	3,469,018							100.000
02014#-20-5	CURRENT CREEK INVESTMENTS LLC		NORTHBROOK	IL	CURRENT CREEK INVESTMENTS LLC		04/29/2011		113,754,521	113,754,521	113,754,521	(1,246,479)							100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									901,959,237	900,820,924	900,820,924	1,828,991					1,594,897		XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	Beacon Capital Partn		06/22/2006		4,963,727	4,963,727	4,963,727								0.750
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP		Boston	MA	Beacon Capital Partn		08/23/2007		7,507,145	7,507,145	7,507,145								0.590
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTN		12/22/2011		2,058,648	2,058,648	2,058,648							18,060,000	0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	C	New York	NY	BLACKSTONE GROUP		12/22/2011		6,910,251	6,910,251	6,910,251				769,491			17,617,770	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV		New York	NY	Blackstone Group		10/22/2003		7,568,484	7,568,484	7,568,484				161,867				0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		04/21/2006		17,729,817	17,729,817	17,729,817				322,821				0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/27/2007		19,561,995	19,561,995	19,561,995				372,036				0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	R	New York	NY	BLACKSTONE RE ASSOCI		12/12/2011		4,497,728	4,497,728	4,497,728							45,502,272	0.500
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II		Sao Paulo	BR	BRAZILIAN CAPITAL CO		12/22/2011		2,865,920	2,865,920	2,865,920				1,451,653			17,174,226	50.000
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP		New York	NY	Broadway Partners		07/31/2006		318,000	318,000	318,000								1.800
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	R	Boston	MA	CABOT PROPERTIES		02/28/2009		8,939,914	8,939,914	8,939,914							11,317,500	2.990
000000-00-0	CABOT PROPERTIES VALUE FUND II		Boston	MA	Cabot Properties		11/15/2005		7,215,426	7,215,426	7,215,426	388,937							2.500
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	R	Luxembourg	LU	CB Richard Ellis		07/15/2011		36,757,274	36,757,274	36,757,274							13,214,286	16.670
000000-00-0	CB STRATEGIC PARTNERS III		Los Angeles	CA	CB RICHARD ELLIS		01/06/2004		2,301,911	2,301,911	2,301,911	854,547		1,191,567			26,971		3.010
000000-00-0	CB STRATEGIC PARTNERS IV, LP		Los Angeles	CA	CB Richard Ellis		12/07/2005		3,137,917	3,137,917	3,137,917								1.300
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	R	Los Angeles	CA	CB Richard Ellis		12/11/2007		16,752,897	16,752,897	16,752,897	1,160,102			106,353				3.530
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	R	New York	NY	Blackstone Group		06/24/2011		184,113,097	184,113,097	184,113,097	48,811,439			344,826			15,067,907	11.420
000000-00-0	CERBERUS INST PARTNERS LP (FKA BLACKACRE)		New York	NY	Blackacre Capital		05/06/2004		2,918,590	2,918,590	2,918,590	(236,452)					215,392		2.210
000000-00-0	COMMUNITY REINVESTMENT FUND 2005		Chicago	IL	NA		12/20/2011		568,940	568,940	568,940								13.300
000000-00-0	COMREINVEST V, LLC		Chicago	IL	COMM REINVESTMENT FU		12/20/2011		238,314	238,314	238,314								3.330
000000-00-0	DRA GROWTH & INCOME IV		New York	NY	DRA Advisors		05/29/2003		3,119,651	3,119,651	3,119,651	(286,099)					114,454		2.720
000000-00-0	EMERGING MARKETS I		Los Angeles	CA	TCW/Hines		09/16/1996												3.480
000000-00-0	GEM REALTY FUND III		Chicago	IL	GEM Realty Capital,		10/26/2005		3,448,733	3,448,733	3,448,733	(186,191)							3.010
000000-00-0	IMPACT PCCP IV LLC		San Francisco	CA	IMPACT COMMUNITY		10/18/2006		2,962,408	2,962,408	2,962,408	495,241			160,314				7.150
000000-00-0	ING REALTY PARTNERS, L.P.		New York	NY	ING REALTY		10/02/1998		18,699	18,699	18,699								3.700
000000-00-0	JER FUND II		McLean	VA	JER PARTNERS		06/04/1999		63,011	63,011	63,011	(8,473)			817				2.520
000000-00-0	JER FUND III		McLean	VA	JER Partners		01/05/2005		5,776,095	5,776,095	5,776,095	27,069					295,502		2.190
000000-00-0	JER REAL ESTATE PARTNERS IV LP		McLean	VA	JER Partners		07/09/2007		3,390,690	3,390,690	3,390,690								2.590

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	R	New York	NY	KTR CAPITAL PARTNERS		10/24/2005		12,430,348	12,430,348	12,430,348	1,588,499			191,614		204,853		2.610
000000-00-0	KTR INDUSTRIAL FUND II	C	New York	NY	KTR CAPITAL PARTNERS		12/31/2007		19,936,644	19,936,644	19,936,644	2,493,408						3,000,000	2.860
000000-00-0	LANDMARK FUND IV		Simsbury	CT	LANDMARK PARTNERS		03/27/2002		84,328	84,328	84,328	(660)					22,315		4.950
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		07/27/2005		5,193,530	5,193,530	5,193,530	4,273							4.410
000000-00-0	LANDMARK REAL ESTATE FUND VII		Simsbury	CT	LANDMARK PRTNRS		10/20/1997		607,884	607,884	607,884	28,467							11.430
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	R	Simsbury	CT	LANDMARK PRTNRS		12/22/2011		17,299,006	17,299,006	17,299,006								5.330
000000-00-0	LASALLE GROWTH AND INCOME FUND III		Chicago	IL	LaSalle Investment M		07/01/2003		3,021,446	3,021,446	3,021,446	(413,381)					153,195		4.880
000000-00-0	LF STRATEGIC REALTY INVESTORS II		New York	NY	LF Realty Investors		03/06/1998		15,156,457	15,156,457	15,156,457	(483,830)					242,112		1.630
000000-00-0	LION GABLES APARTMENT FUND		New York	NY	ING Clarion		11/02/2005		15,997,418	15,997,418	15,997,418	(641,463)							2.160
000000-00-0	LONE STAR FUND VII	R	Dallas	TX	Lone Star Funds		12/22/2011		31,953,403	31,953,403	31,953,403							68,587,404	3.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND I		New York	NY	MORGAN STANLEY RE GP		06/30/2011												0.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II		New York	NY	MORGAN STANLEY RE GP		01/23/1995		585,744	585,744	585,744								3.440
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III		New York	NY	Morgan Stanley Real		06/05/1998		2,119,733	2,119,733	2,119,733	(802,784)			15,443		(22,421)		2.840
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.		New York	NY	MORGAN STANLEY RE GP		11/06/2002		747,964	747,964	747,964	(320,097)			19,302				1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S		New York	NY	Morgan Stanley Real		10/10/2006		1,136,405	1,136,405	1,136,405				87,724				1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	C	New York	NY	MORGAN STANLEY		07/22/2009		6,593,936	6,593,936	6,593,936							18,034,719	0.540
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL		New York	NY	Morgan Stanley Real		07/30/2007		1,821,604	1,821,604	1,821,604				80,180				0.130
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES		New York	NY	O'Connor Group		09/30/2004		5,721,648	5,721,648	5,721,648	420,045							2.650
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	R	London	EG	Partners Group		07/15/2011		18,878,719	18,878,719	18,878,719							29,355,664	11.770
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II		Sao Paulo	BR	PATRIA INVESTIMENTOS		12/22/2011		4,739,647	4,739,647	4,739,647				1,283,132			23,723,015	7.320
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III		Sao Paulo	BR	Prosperitas Investim		12/22/2011		8,263,751	8,263,751	8,263,751				367,279			5,880,587	2.270
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	R	New Delhi	IN	Red Fort Capital Adv		10/04/2011		11,815,835	11,815,835	11,815,835				525,000			38,554,183	12.500
000000-00-0	ROCKPOINT REAL ESTATE FUND I		Boston	MA	Rockpoint Group		09/28/2004		1,256,003	1,256,003	1,256,003				23,154				1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		09/29/2005		4,572,243	4,572,243	4,572,243	(7,676)			149,044				1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	R	Boston	MA	Rockpoint Group		09/27/2007		15,144,184	15,144,184	15,144,184	716,596			35,731		218,851		0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		White Plains	NY	Rockwood Capital		04/15/2004		2,169,858	2,169,858	2,169,858	(665,062)					1,449,206		2.390
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		10/19/2006		11,853,342	11,853,342	11,853,342	4,939,642							2.320
000000-00-0	SILVERPEAK LEGACY PARTNERS II	R	New York	NY	Silverpeak Real Esta		08/26/2005		4,564,664	4,564,664	4,564,664				65,885				0.480
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	R	Greenwich	CT	STARWOOD CAPITAL GRP		12/22/2011		11,239,449	11,239,449	11,239,449							13,080,000	2.640
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		01/10/2006		20,742,252	20,742,252	20,742,252	1,612,200							3.390
000000-00-0	STARWOOD OPPORTUNITY FUND IV		Greenwich	CT	STARWOOD CAPITAL		01/22/1997		9,230	9,230	9,230								3.010
000000-00-0	STARWOOD OPPORTUNITY FUND V		Greenwich	CT	STARWOOD CAPITAL		05/14/1999		1,800	1,800	1,800								4.850
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP		Greenwich	CT	Starwood Capital		01/10/2006		14,162,061	14,162,061	14,162,061	1,221,204							2.400
000000-00-0	WALTON STREET REAL ESTATE FUND IV		Chicago	IL	Walton Street		10/08/2003		2,758,897	2,758,897	2,758,897	717,449							2.670
000000-00-0	WALTON STREET REAL ESTATE FUND V		Chicago	IL	Walton Street		08/08/2006		5,975,764	5,975,764	5,975,764								1.800
000000-00-0	WALTON STREET REAL ESTATE FUND VI	R	Chicago	IL	Walton Street		04/27/2009		7,487,586	7,487,586	7,487,586							10,925,040	1.240
000000-00-0	WESTBROOK REAL ESTATE FUND I		New York	NY	Westbrook Partners		03/29/1995		538,398	538,398	538,398	112,463							3.650
000000-00-0	WESTBROOK REAL ESTATE FUND II		New York	NY	WESTBROOK PRTNRS		06/12/1997		16,029	16,029	16,029				38				2.690
000000-00-0	WESTBROOK REAL ESTATE FUND II - UBS		New York	NY	WESTBROOK PRTNRS		09/10/2004		5,829	5,829	5,829				14				0.720
000000-00-0	WESTBROOK REAL ESTATE FUND III		New York	NY	WESTBROOK PRTNRS		09/01/1998		722,560	722,560	722,560				2,377				1.610
000000-00-0	WESTBROOK REAL ESTATE FUND III - UBS		New York	NY	Westbrook Partners		09/13/2004		240,855	240,855	240,855				792				0.540
000000-00-0	WESTBROOK REAL ESTATE FUND IV		New York	NY	WESTBROOK PRTNRS		10/17/2000		9,153	9,153	9,153								1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		12/03/2007		15,262,205	15,262,205	15,262,205				328,353				1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	C	NEW YORK	NY	WESTBROOK PARTNERS		12/22/2011		9,195,554	9,195,554	9,195,554				753,207			16,012,353	1.120
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		10/01/2004		1,135,891	1,135,891	1,135,891	(159,079)			102,990				4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		05/04/2006		5,670,796	5,670,796	5,670,796	307,527			170,621		(537,443)		2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated									674,545,336	674,545,336	674,545,336	61,687,863		1,191,567	7,892,057		2,382,988	365,106,925	XXX
000000-00-0	AUDAX MEZZANINE FUND III, L.P.	C	Boston	MA	Audax Group		12/22/2011	2	1,604,646	1,604,646	1,604,646				208,888			15,845,901	1.400
000000-00-0	AURIGEN RE CAPITAL LIMITED	R	Toronto	ON	EdgeStone Capital Pa		10/01/2007		5,237,391	5,237,391	5,237,391	93,664			116,932			5,493,819	2.080
000000-00-0	BREVAN HOWARD COMMODITIES STRATEGIES FUND LP		Georgetown	KY	BREVAN HOWARD GPL		02/25/2011	4	49,062,698	49,062,698	49,062,698	(937,302)							13.480
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)		New York	NY	Cerberus Capital Man		03/07/2007		5,606,816	5,606,816	5,606,816								0.110
000000-00-0	EIG ENERGY FUND XV	R	HOUSTON	TX	EIG Alternative Inve		12/22/2011		9,206,222	9,206,222	9,206,222				48,643			17,226,000	1.040
000000-00-0	ENERVEST CO-INVESTMENT FUND XII-2A LP	R	HOUSTON	TX	ENERVEST		12/19/2011		40,000,000	40,000,000	40,000,000								29.400
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	R	HOUSTON	TX	EnerVest Management		06/22/2007	3	12,362,939	12,362,939	12,362,939	73,738			113,667		1,472,942		2.770
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	R	HOUSTON	TX	EnerVest Management		12/22/2011	3	7,851,687	7,851,687	7,851,687				517,625			8,706,505	2.240

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	GLOBAL PRIVATE EQUITY VI		Boston	MA	ADVENT GROUP		12/22/2011	3	8,922,691	8,922,691	8,922,691				98,625			4,363,960	0.510
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP		Boston	MA	Hancock Partners		12/30/2003												3.130
000000-00-0	IMPACT COMMERCIAL OPPORTUNITIES LLC		San Francisco	CA	IMPACT COMMUNITY		09/21/2006		476,633	476,633	476,633	(40,366)							14.890
000000-00-0	MERIT MEZZANINE FUND V		Chicago	IL	Merit Capital Partne		12/22/2011	2	8,923,062	8,923,062	8,923,062				211,592			20,106,122	7.460
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV		NELLIS	NV	MMA RENEWABLE VENTUR		07/20/2007		4,596,842	4,596,842	4,596,842	(92,930)							22.300
000000-00-0	PENINSULA FUND V		Detroit	MI	Peninsula Partners		12/22/2011	2	7,080,588	7,080,588	7,080,588				231,308			13,100,000	5.000
1999999. Joint Venture Interests - Other - Unaffiliated									160,932,214	160,932,214	160,932,214	(903,196)			1,430,348	116,932	1,472,942	84,842,308	XXX
02000#-AB-8	ALLSTATE COUNTY MUTUAL INSURANCE COMPANY		Dallas	TX	ALLSTATE COUNTY MUTUAL		12/31/2005		12,450,000	12,450,000	12,450,000						24,776		0.000
02004@-AA-8	ALLSTATE TEXAS LLOYD'S		IRVING	TX	ALLSTATE TEXAS LLOYD		12/31/2005		12,600,000	12,600,000	12,600,000						25,080		0.000
02010#-AA-8	ALLSTATE NEW JERSEY INSURANCE COMPANY		BRIDGEWATER	NJ	ALLSTATE NEW JERSEY		04/17/2009		150,000,000	143,775,000	150,000,000						9,375,000		0.000
02003@-AF-8	ALLSTATE LIFE INSURANCE COMPANY		NORTHBROOK	IL	ALLSTATE LIFE INSURNACE CO		09/30/2008		400,000,000	393,360,000	400,000,000						80,422,222		0.000
2299999. Surplus Debentures, etc - Affiliated									575,050,000	562,185,000	575,050,000						89,847,078		XXX
02001@-AM-5	INTERCOMPANY NOTE - RBI-2011 - AIC		NORTHBROOK	IL	ROAD BAY INVESTMENT LLC		03/24/2011		9,744,645	9,744,645	9,744,645						291,054		0.000
02001@-AN-3	INTERCOMPANY NOTE - RBI-2011 - AIC/APR		NORTHBROOK	IL	ROAD BAY INVESTMENT LLC		04/19/2011		3,732,210	3,732,210	3,732,210						96,571		0.000
02001@-AR-4	INTERCOMPANY NOTE - RBI-2011 - AIC/AUG		NORTHBROOK	IL	ROAD BAY INVESTMENT LLC		08/23/2011		7,244,617	7,244,617	7,244,617						48,559		0.000
2499999. Collateral Loans - Affiliated									20,721,472	20,721,472	20,721,472						436,184		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		Palm Beach	FL	ALLIANT GP 65 LLC		12/21/2011		15,683,152	15,683,152	15,683,152							12,875,174	12.560
000000-00-0	BOSTON CAPITAL CORP TAX CR FUND XXXIII		Boston	MA	BOSTON CAP SEC INC		10/01/2010		19,014,920	19,014,920	19,014,920		(903,975)					8,370,840	8.000
000000-00-0	BOSTON CAPITAL CORP TAX CR FUND XXXIV		Boston	MA	BOSTON CAPITAL		04/29/2011		9,780,984	9,780,984	9,780,984		(219,017)					5,711,041	5.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUNDXXXV		Boston	MA	BOSTON CAPITAL		12/22/2011		20,000,000	20,000,000	20,000,000							20,000,000	6.560
000000-00-0	CENTERLINE CORPORATE PARTNERS 37, LP	C	New York	NY	CENTERLINE ASSET MGR		12/19/2007		16,387,184	16,387,184	16,387,184		(2,325,472)						21.050
000000-00-0	ENTERPRISE HOUSING PARTNERS XX LP		Columbia	MD	EHP XX GP LLC		12/21/2010		19,045,595	19,045,595	19,045,595		(954,405)					15,256,054	8.930
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI, LP	R	Columbia	MD	EHP XXI GP LLC		08/12/2011		9,985,529	9,985,529	9,985,529		(14,471)					9,344,045	12.500
000000-00-0	MMA ITC FUND 35 LP		Boston	MA	MMA FINANCIAL		12/27/2007		9,527,745	9,527,745	9,527,745		(1,358,376)						24.700
000000-00-0	NATIONAL EQUITY FUND 2007		Chicago	IL	NATL EQUITY FUND		08/29/2007		6,878,041	6,878,041	6,878,041		(941,354)						4.150
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	Natl Eq Fund 2011		12/20/2011		17,500,000	17,500,000	17,500,000							17,354,167	9.890
000000-00-0	PNC MCI FUND 36 LP	C	LOUISVILLE	KY	PNC MULTI FAMILY CAP		11/30/2007		13,880,575	13,880,575	13,880,575		(2,025,537)					545,103	9.400
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45 LP	C	PORTLAND	OR	PNC RE TAX CR 45		11/23/2010		14,143,363	14,143,363	14,143,363		(825,801)					8,649,094	5.860
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46 LP	C	Portland	OR	PNC RE TAX CR 46		06/15/2011		9,749,946	9,749,946	9,749,946		(250,054)					7,334,260	6.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RJTCF-36 LLC		08/23/2010		15,386,381	15,386,381	15,386,381		(940,961)					10,539,299	8.750
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37 LLC	R	St Petersburg	FL	RAYMOND JAMES FINCL		06/09/2011		19,897,225	19,897,225	19,897,225		(102,776)					17,462,155	8.510
000000-00-0	RBC TAX CR EQ 14, LP	R	Cleveland	OH	RBC TAX CREDIT EQUIT		08/15/2011		19,696,415	19,696,415	19,696,415		(303,586)					14,500,000	8.330
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP		Cleveland	OH	RBC CAPITAL MARKETS		11/04/2010		19,439,781	19,439,781	19,439,781		(530,026)					14,473,848	11.460
000000-00-0	RED STONE 2011 NATL FUND, LP		Cleveland	OH	RSEP MM, LLC		08/15/2011		12,262,056	12,262,056	12,262,056		(206,084)					9,789,568	11.910
000000-00-0	USA INSTITUTIONAL TAX CR FUND LXXX LP		Greenwich	CT	RICHMAN USA TAX CRED		07/30/2010		24,175,942	24,175,942	24,175,942		(776,132)					17,991,755	10.640
000000-00-0	USA INSTITUTIONAL TAX CR FUND LXXXIV LP	R	Greenwich	CT	RICHMAN GROUP		04/15/2011		29,564,532	29,564,532	29,564,532		(435,468)					26,850,352	12.000
000000-00-0	CHICAGO EQUITY FUND		Chicago	IL	CHICAGO EQUITY FUND		05/29/1998		62,684	62,684	62,684		9,840						0.000
000000-00-0	ILLINOIS EQUITY FUND		Chicago	IL	ILLINOIS EQUITY FUND		05/29/1998		64,150	64,150	64,150		(24,203)						0.000
000000-00-0	LEHMAN HOUSING VII		Dover	DE	LEHMAN HOUSING		11/20/1998		290,581	290,581	290,581		(72,975)						0.000
000000-00-0	LEHMAN HOUSING VIII		Dover	DE	LEHMAN HOUSING		11/20/1998		204,931	204,931	204,931		(75,180)						0.000
000000-00-0	NATIONAL EQUITY FUND		Chicago	IL	NATIONAL EQUITY FUND		02/02/1998		557,726	557,726	557,726		7,011						0.000
000000-00-0	RELATED CORPORATE PARTNERS VII		Dover	DE	RELATED CORPORATE PARTNERS		07/01/1998		75,595	75,595	75,595		(483,259)						0.000
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									323,255,028	323,255,028	323,255,028		(13,752,261)					217,046,755	XXX
000000-00-0	GEORGIA INVESTMENT FUND 2007 LLC		COLUMBIA	MO	AFFORDABLE EQTY PART		11/30/2007		14,544,474	14,544,474	14,544,474		(1,719,491)				7,480		99.990
000000-00-0	MOGA TAX CREDIT FUND II		New York	NY	MORGAN STANLEY		12/05/2006		10,467,213	10,467,213	10,467,213		(1,560,850)						51.960
000000-00-0	TCF A/NC-1 LLC		CHARLOTTE	NC	WACHOVIA		08/16/2007		3,087,152	3,087,152	3,087,152		(157,947)					3,553	99.000
3399999. State Low Income Housing Tax Credit - Unaffiliated									28,098,839	28,098,839	28,098,839		(3,438,288)				7,480	3,553	XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC		New York	NY	CSFB		12/12/2006		2,438,598	2,438,598	2,438,598		(290,244)						18.540
000000-00-0	WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC		CHARLOTTE	NC	WACHOVIA		10/31/2006		5,837,146	5,837,146	5,837,146		(1,205,180)						91.000
3599999. All Other Low Income Housing Tax Credit - Unaffiliated									8,275,745	8,275,745	8,275,745		(1,495,424)						XXX
3999999. Total - Unaffiliated									2,200,109,287	2,198,867,130	2,200,109,287	66,259,331	(18,685,973)	1,191,567	30,843,032	(5,176,259)	47,165,393	1,304,291,522	XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4099999. Total - Affiliated									1,497,730,709	1,483,727,396	1,496,592,396	1,828,991					91,878,158		XXX
4199999 - Totals									3,697,839,996	3,682,594,526	3,696,701,683	68,088,322	(18,685,973)	1,191,567	30,843,032	(5,176,259)	139,043,551	1,304,291,522	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	2		727		1.300
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								727		XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	3		1,123,409		4.340
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY PARTNERS	03/19/1997			1,214		1.720
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008			1,765,989		1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part	01/29/2007	3		2,445,563		0.390
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	3		1,038,429		0.410
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		3,296,291		0.210
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011		5,121,191			2.270
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	3		9,957		1.850
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	3		1,744,625		0.930
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	12/28/2011	3	2,088,669			0.940
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	ATLAS CAPITAL GP LP	12/22/2011		9,425,181			6.030
000000-00-0	AVIGO SME FUND III	New Delhi	IN	Avigo Capital	06/30/2010			4,804,934		8.790
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	11/10/2011		13,913,713	1,808,215		1.110
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Grand Cayman Island	KY	Axiom Asia Private C	12/22/2011		3,138,493			1.080
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	AXXON PE GESTAO LTDA	12/22/2011	3	1,626,437			5.800
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Grand Cayman Island	KY	BARING PRIVATE EQUIT	12/22/2011		749,461			1.220
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	03/17/2006	3		157,481		5.520
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP	01/30/2006	3		510,217		0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	3		301,117		0.060
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait	04/02/2007			1,371,322		2.200
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	3		1,760,484		5.100
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	CALERA CAPITAL	12/22/2011	3	5,709,375			1.540
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP GERMAN OPPORTUNI	12/22/2011		273,577			6.500
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON	05/04/2007	3		1,702,641		0.370
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	3		122,531		30.750
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	3		118,950		2.300
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004	3		135,897		0.740
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	3		1,462,059		0.160
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	ETHOS CAPITAL	10/20/2006	3		1,650,212		5.120
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IN	EVERSTONE CAPITAL LT	12/22/2011		3,402,600			8.050
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE CAP MGMT	12/22/2011	3	32,815			3.660
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners,	03/27/2007	3		2,429,620		3.130
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO	12/23/1996	3		27,273		4.760
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	2		1,540,927		3.210
000000-00-0	FINTAN CAPITAL PARTNERS, LP	PALO ALTO	CA	FINTAN PARTNERS LLC	02/28/2008	13		20,000,000		9.040
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	3		703,500		0.870
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	3	3,429,968			1.100
000000-00-0	GEM REALTY SECURITIES LP	Chicago	IL	GEM REALTY ADVISORS	12/29/2010	5		10,000,000		2.950
000000-00-0	GET AS CO-INVESTMENT	New York	NY	QUADRANGLE GROUP	03/31/2009			9,295,586		17.790
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner	12/01/2006	3		1,879,110		0.600
000000-00-0	GTCR FUND X	Chicago	IL	GTCR Golder Rauner	12/22/2011	3	8,386,369			1.240
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	3		480,000		0.790
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003			160,000		0.200
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	3		552,038		4.920
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	3		1,837,481		1.240
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011		15,601,267	2,729,497		13.910
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTN	05/31/2009	3		3,214,122		2.230
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	3		410,895		3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	3		2,106,832		1.720
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	3		579,677		1.610
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	3		1,462,577		0.800
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003			35,451		2.360
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004			35,494		7.020
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	3		94,596		3.250
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004			842,393		2.160
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	06/27/2003			199,582		2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner	10/01/2004	3		5,303		2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNRS	12/22/2011	3	1,373,405			1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C	08/17/2006	3		8,449		0.360
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	12/22/2011		11,148,297			2.400
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob	07/30/2007			571,501		0.160
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	01/13/2005	2		74,725		0.880

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	NPG ENERGY CAPITAL	12/22/2011	3	5,672,322			0.190
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB Alternative Advis	06/27/2005			165,000		14.060
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	3		417,009		0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	OAK HILL PARTNERS	12/22/2011	3	10,232,729			0.410
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	12/19/2003			356,206		2.620
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	3		16,497		2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	ODYSSEY PARTNERS	12/22/2011	3	4,734,916			0.680
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011		1,894,939	2,628,873		2.490
000000-00-0	ORCHID ASIA V	Grand Cayman Island	KY	OAV HOLDINGS, LP	12/22/2011		2,068,051			3.080
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006	3		2,510,866		5.050
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	08/29/2011		1,335,645	1,189,489		2.290
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND IIILP	Sao Paulo	BR	Banco de Negocios	12/22/2011		3,213,793			1.170
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	2		611,171		2.210
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007	3		2,486,762		0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G	04/28/2005	2		37,921		1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	3		33,848		0.880
000000-00-0	S.A.C. Capital Management, LP	Stamford	CT	SAC Capital Mgmt LLC	12/28/2011		10,000,000			0.520
000000-00-0	SAIF PARTNERS IV	Grand Cayman Island	KY	SAIF IV GP, LP	08/27/2010			6,759,414		1.410
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	3		630,573		1.000
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	SENTINEL CAPITAL PTR	12/28/2011	3	4,565,906			1.900
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	3		1,675,951		0.120
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3	1,327,420			4.580
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005			202,356		2.390
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	08/13/2007			1,778,594		1.010
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capita	05/01/2007	3		820,969		5.740
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	TENASKA INC	10/15/2007	3		525,397		0.610
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	3		3,267		1.310
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	11/02/2006	3		1,540,072		0.200
000000-00-0	TPG IV	Fort Worth	TX	TPG Capital	12/09/2003	3		221,965		0.220
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	3		362,081		0.100
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	12/22/2011	3	9,397,264			0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/22/2011	3	5,850,170			1.280
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Pa	11/17/2004	3		13,522		1.950
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Pa	10/22/2007	3		1,666,279		0.470
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNER	12/22/2011	3	10,260,731			1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner	10/14/2011	3	67,776	3,347,827		1.310
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007			5,279,985		0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006			99,000		0.910
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDER	12/22/2011	3	8,479,558			0.450
45258#-AA-8	IMPACT HUNTINGTON	SAN FRANCISCO	CA	IMPACT COMMUNITY	01/01/2009			530,552		
1599999. Joint Venture Interests - Common Stock - Unaffiliated							164,522,039	124,519,613		XXX
000000-00-0	ALLSTATE EQT AIC FUND	Dover	DE	Allstate Equity Mgmt	12/31/2008			194,865,017		99.930
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	New York	NY	GUGGENHEIM	02/26/2007	13		11,000,000		76.960
000000-00-0	LYKAION IAM LTD	New York	NY	INVESTCORP	02/26/2007	13		220,916,241		100.000
02014#-20-5	CURRENT CREEK INVESTMENTS LLC	NORTHBROOK	IL	CURRENT CREEK INVESTMENTS LLC	04/29/2011		85,001,000	30,000,000		100.000
1699999. Joint Venture Interests - Common Stock - Affiliated							85,001,000	456,781,259		XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	Beacon Capital Partn	08/23/2007			1,200,000		0.590
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTN	12/22/2011		2,058,648			0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	BLACKSTONE GROUP	12/22/2011		6,140,760			0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003			90,522		0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006			1,370,876		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/27/2007			7,173,637		0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	BLACKSTONE RE ASSOCI	12/12/2011		3,216,859	1,280,869		0.500
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BR	BRAZILIAN CAPITAL CO	12/22/2011		1,414,267			50.000
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	CABOT PROPERTIES	02/28/2009			8,939,914		2.990
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB Richard Ellis	07/15/2011		32,500,000	4,285,714		16.670
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group	06/24/2011		135,000,000			11.420
000000-00-0	COMMUNITY REINVESTMENT FUND 2005	Chicago	IL	NA	12/20/2011		568,940			13.300
000000-00-0	COMREINVEST V, LLC	Chicago	IL	COMM REINVESTMENT FU	12/20/2011		238,314			3.330
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY	10/18/2006			118,279		7.150
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	07/09/2007			3,242		2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005			130,693		2.610
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	12/31/2007			11,000,000		2.860
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005			353,677		4.410

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PRTNRS	12/22/2011		17,299,006			5.330
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011		31,953,403			3.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	MORGAN STANLEY RE GP	11/06/2002			21,200		1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY	07/22/2009			6,529,456		0.540
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	London	EG	Partners Group	07/15/2011		14,529,874	6,302,310		11.770
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BR	PATRIA INVESTIMENTOS	12/22/2011		3,456,515			7.320
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BR	Prosperitas Investim	12/22/2011		7,896,472			2.270
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	Red Fort Capital Adv	10/04/2011		11,290,835			12.500
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ CAPITAL PARTNS	09/05/2008			1,424,085		1.340
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/27/2007			9,151,595		0.950
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GRP	12/22/2011		11,239,449			2.640
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003			11,118		2.670
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	04/27/2009			3,602,294		1.240
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	NEW YORK	NY	WESTBROOK PARTNERS	12/22/2011		8,442,347			1.120
1799999. Joint Venture Interests - Real Estate - Unaffiliated							287,245,689	62,989,481		XXX
000000-00-0	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	12/22/2011	2	1,395,758			1.400
000000-00-0	AURIGEN RE CAPITAL LIMITED	Toronto	ON	EdgeStone Capital Pa	10/01/2007			619,534		2.080
000000-00-0	BREVAN HOWARD COMMODITIES STRATEGIES FUND LP	Georgetown	KY	BREVAN HOWARD GPL	02/25/2011	4	50,000,000			13.480
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	New York	NY	Cerberus Capital Man	03/07/2007			528,284		0.110
000000-00-0	EIG ENERGY FUND XV	HOUSTON	TX	EIG Alternative Inve	12/22/2011		9,157,579			1.040
000000-00-0	ENERVEST CO-INVESTMENT FUND XII-2A LP	HOUSTON	TX	ENERVEST	12/19/2011		40,000,000			29.400
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	3		72,986		2.770
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	EnerVest Management	12/22/2011	3	7,341,994			2.240
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	ADVENT GROUP	12/22/2011	3	8,824,066			0.510
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners	12/30/2003			17,166		3.130
000000-00-0	MERIT MEZZANINE FUND V	Chicago	IL	Merit Capital Partne	12/22/2011	2	8,711,470			7.460
000000-00-0	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	2	6,849,280			5.000
1999999. Joint Venture Interests - Other - Unaffiliated							132,280,146	1,237,970		XXX
02001@-AM-5	INTERCOMPANY NOTE - RBI-2011 - AIC	NORTHBROOK	IL	ROAD BAY INVESTMENT LLC	03/24/2011		9,744,645			
02001@-AN-3	INTERCOMPANY NOTE - RBI-2011 - AIC/APR	NORTHBROOK	IL	ROAD BAY INVESTMENT LLC	04/19/2011		3,732,210			
02001@-AR-4	INTERCOMPANY NOTE - RBI-2011 - AIC/AUG	NORTHBROOK	IL	ROAD BAY INVESTMENT LLC	08/23/2011		7,244,617			
2499999. Collateral Loans - Affiliated							20,721,472			XXX
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP	Palm Beach	FL	ALLIANT GP 65 LLC	12/21/2011		15,683,152			12.560
000000-00-0	BOSTON CAPITAL CORP TAX CR FUND XXXIV	Boston	MA	BOSTON CAPITAL	04/29/2011		10,000,000			5.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUNDXXXV	Boston	MA	BOSTON CAPITAL	12/22/2011		20,000,000			6.560
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI, LP	Columbia	MD	EHP XXI GP LLC	08/12/2011		10,000,000			12.500
000000-00-0	NATIONAL EQUITY FUND 2011 LP	Chicago	IL	Natl Eq Fund 2011	12/20/2011		17,500,000			9.890
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46 LP	Portland	OR	PNC RE TAX CR 46	06/15/2011		10,000,000			6.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RJTCF-36 LLC	08/23/2010			12,653		8.750
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37 LLC	St Petersburg	FL	RAYMOND JAMES FINCL	06/09/2011		20,000,000			8.510
000000-00-0	RBC TAX CR EQ 14, LP	Cleveland	OH	RBC TAX CREDIT EQUIT	08/15/2011		20,000,000			8.330
000000-00-0	RED STONE 2011 NATL FUND, LP	Cleveland	OH	RSEP MM, LLC	08/15/2011		12,468,140			11.910
000000-00-0	USA INSTITUTIONAL TAX CR FUND LXXXIV LP	Greenwich	CT	RICHMAN GROUP	04/15/2011		30,000,000			12.000
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							165,651,292	12,653		XXX
000000-00-0	MOGA TAX CREDIT FUND II	New York	NY	MORGAN STANLEY	12/05/2006			520,752		51.960
000000-00-0	TCF A/NC-1 LLC	CHARLOTTE	NC	WACHOVIA	08/16/2007			3,553		99.000
3399999. State Low Income Housing Tax Credit - Unaffiliated								524,305		XXX
3999999. Total - Unaffiliated							749,699,166	189,284,749		XXX
4099999. Total - Affiliated							105,722,472	456,781,259		XXX
4199999 - Totals							855,421,638	646,066,008		XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	12/31/2011	128,115							128,115	128,115				7,376
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							128,115							128,115	128,115				7,376
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	10/27/2011	1,631,806	93,940			12,677	106,616		1,738,423	1,710,146		(28,277)	(28,277)	121,262
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							1,631,806	93,940			12,677	106,616		1,738,423	1,710,146		(28,277)	(28,277)	121,262
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY PARTNERS	03/19/1997	12/31/2011	700,818	5,869			14,036	19,905		720,723	1,426,463		705,740	705,740	(5,869)
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	07/01/2011	1,723,517	(247,050)			18,758	(228,292)		1,495,225	1,557,096		61,871	61,871	
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part	01/29/2007	10/12/2011	2,567,983				180,802	180,802		2,748,785	2,748,785				
000000-00-0	ALERIAN CAPITAL PARTNERS	New York	NY	ALERIAN CAPITAL MGMT	01/07/2011	01/10/2011									23,983		23,983	23,983	
000000-00-0	ALERIAN OPPORTUNITY PARTENRS IX, LP	New York	NY	ALERIAN CAPITAL MGMT	01/04/2011	01/05/2011									94,007		94,007	94,007	
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	12/22/2011	2,178,187							2,178,187	2,178,187				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	12/23/2011	2,015,268	(40,567)			34,691	(5,877)		2,009,391	2,009,391				67,453
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	10/05/2011	3,304,217	324,194				324,194		3,628,411	3,628,411				706,855
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	12/31/2011	250,012	6,139			1,008	7,147	1,202	258,360	59,144	(199,217)		(199,217)	(429)
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	11/03/2011	2,867,240	2,205,546			45,165	2,250,711	(814,956)	4,302,996	3,870,385	(432,610)		(432,610)	
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	12/09/2011	585,859	(34,689)				(34,689)		551,169	551,169				51,916
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	11/10/2011	12/29/2011					125,574	125,574		4,605,645	4,605,645				
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	10/03/2011	555,378	176,110				176,110		731,488	731,488				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	03/17/2006	10/14/2011	2,906,099	(969,268)			21,251	(948,017)	(59,613)	1,898,469	2,761,714	863,246		863,246	795,169
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP	01/30/2006	11/23/2011	380,409	5,150			869	6,019		386,429	386,429				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	11/23/2011	256,837				782	782		257,619	257,619				
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait	04/02/2007	07/20/2011	2,022,191	(299,570)			34,080	(265,490)		1,756,701	1,756,701				106,230
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	12/16/2011	761,664	(110,584)			2,437	(108,147)		653,517	653,517				(5,028)
000000-00-0	CHISHOLM PARTNERS III	Providence	RI	SILVERADO III	10/29/1996	12/31/2011	364,562	26,645				26,645		391,207	289,254		(101,953)	(101,953)	
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	Hartford	CT	CONNING PARTNERS	07/16/1994	12/31/2011	(347)							(347)	(347)				19
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON	05/04/2007	12/12/2011	1,859,291	214,485			17,828	232,313	(200,466)	1,891,139	1,873,362	(17,777)		(17,777)	
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I	Long Beach	CA	EAGLESTONE PRTNRS	02/26/1999	02/16/2011									1,012,000		1,012,000	1,012,000	
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	12/20/2011	1,235,177	131,500			12,827	144,327	(133,805)	1,245,699	1,548,234	302,535		302,535	
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	12/20/2011	1,409,352	148,632			11,426	160,058		1,569,410	1,569,410				
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004	03/25/2011	566,425				9,338	9,338		575,763	575,763				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	09/16/2011	1,459,788	2,435,867			32,592	2,468,459	(81,662)	3,846,585	3,769,183	(77,402)		(77,402)	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	ETHOS CAPITAL	10/20/2006	11/04/2011	1,922,472	(187,392)			58,538	(128,854)		1,793,618	1,793,618				305,187
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners,	03/27/2007	08/16/2011	(66,052)	(11,647)				(11,647)		(77,698)	52,590		130,288	130,288	21,817
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO	12/23/1996	12/22/2011	1,366,764	(162,860)			189,466	26,606		1,393,370	1,393,370				92,882
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	12/05/2011	698,202	101,319				101,319		799,520	799,520				91,285
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	12/23/2011	268,195	140,559				140,559		408,754	408,754				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	09/02/2011	1,864,278	(18,677)				(18,677)		1,845,602	1,845,602				407,263
000000-00-0	GLOBAL PRIVATE EQUITY III	Boston	MA	Advent Group	03/19/1997	12/08/2011	540,559	(103,639)				(103,639)		436,920	436,920				151,928
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner	12/01/2006	09/29/2011	232,037	33,363				33,363		265,400	265,400				
000000-00-0	GTCR FUND VIII	Chicago	IL	GTCR Golder Rauner	09/29/2003	12/28/2011	2,482,772	32,977				32,977		2,515,749	2,518,185		2,436	2,436	(91,744)
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	10/27/2011	757,518	20,108			21,873	41,981		799,499	799,499				73,652
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/29/2011	340,349	89,695			13,804	103,499		443,848	443,848				228
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	12/19/2011	2,551,256	79,113			52,593	131,707		2,682,963	2,682,963				23,222
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	12/16/2011	2,462,786	310,189			48,277	358,467		2,821,253	2,821,253				163,886
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	12/30/2011					211,908	211,908		4,827,222	4,827,222				
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL	01/31/1992	12/28/2011	1,961,000							1,961,000	1,961,000				194,109
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	12/21/2011	1,195,933	13,598			165	13,762		1,209,695	1,209,695				219,376
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	12/28/2011	1,935,830	205,671			13,355	219,026		2,154,856	2,154,856				133,033
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	12/21/2011	1,920,576	469			16,740	17,209		1,937,785	1,937,785				23,913
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	12/28/2011	335,853	171,198			8,940	180,138		515,991	515,991				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	12/22/2011	399,174	84,173				84,173		483,347	483,347				44,296
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	12/22/2011	1,381,697	269,002				269,002		1,650,699	1,650,699				210,637
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	04/04/2011	(192,899)	(44,595)			618	(43,977)		(236,876)	(236,876)				4,686
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	12/22/2011	552,300	9,531			704	10,235		562,535	562,535				108,993
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	06/27/2003	12/22/2011	4,412,871				686	686		4,413,557	4,413,557				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner	10/01/2004	10/28/2011	68,743	2,660			678	3,339		72,082	72,082				(637)

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C	08/17/2006	12/27/2011	1,228,928	107,834			12,163	119,997		1,348,925	1,348,925				37,790
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob	07/30/2007	08/05/2011	166,510							166,510	166,510				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	01/13/2005	10/12/2011	2,261,994	(38,426)				(38,426)		2,223,568	2,272,369		48,801	48,801	385,258
000000-00-0	MEZZANINE MANAGEMENT FUND III	HAMILTON BERMUDA	BE	Mezzanine Management	11/15/1999	12/15/2011	413,006	(147,093)				(147,093)		265,913	265,913				67,715
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB Alternative Advis	06/27/2005	09/06/2011	324,745	90,264				90,264		415,009	415,009				
000000-00-0	NEW VERNON INDIA FUND, LP	JERSEY CITY	NJ	NEW VERNON MGMT	10/26/2007	12/29/2011	4,947,691							4,947,691	4,947,691				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	12/13/2011	3,406,934	677,146			39,610	716,755		4,123,690	4,123,690				175,847
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	10/17/2011	(332,242)	(26,774)			2,306	(24,468)		(356,710)	(238,298)		118,412	118,412	146,423
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011	11/02/2011		(26,262)				(26,262)	(22,956)	763,631	719,523	(44,109)		(44,109)	
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006	12/23/2011	2,780,400	884,018			16,993	901,011	(112,245)	3,569,166	3,666,487	97,321		97,321	(133,161)
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	12/29/2011	1,119,791	2,540				2,540		1,122,331	1,194,943		72,611	72,611	99,274
000000-00-0	PROTEGE PARTNERS QP FUND	Dublin	IR	PROTEGE PARTNERS LLC	02/28/2011	06/30/2011								875			875	875	77
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007	11/21/2011	1,194,470	213,505			37,509	251,015		1,445,485	1,445,485				22,236
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G	04/28/2005	11/21/2011	2,977,391	444,869			28,001	472,870		3,450,260	3,450,260				90,759
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	05/24/2011	751,228	(29,380)			3,231	(26,149)		725,079	725,079				50,735
000000-00-0	SAIF PARTNERS IV	Grand Cayman Island	KY	SAIF IV GP, LP	08/27/2010	03/22/2011	1,028,110				231,890	231,890		1,260,000	1,260,000				(100,365)
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	10/14/2011	87,351	28,554			1,219	29,773	(27,876)	89,249	32,762	(56,487)		(56,487)	
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005	11/30/2011	1,384,869	104,533				104,533		1,489,402	1,787,578		298,177	298,177	475,254
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	12/22/2011	3,311,821	1,872,570			87,585	1,960,154		5,271,975	5,271,975				(81,028)
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005	01/05/2011	19,531	700			124	823		20,354	20,354				1,570
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	08/13/2007	07/07/2011	225,067	45,078			7,013	52,090		277,157	277,157				
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	TENASKA INC	10/15/2007	10/14/2011	1,538,494	55,346			52,280	107,626		1,646,119	1,646,119				36,827
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	12/31/2011	545,813	(62,621)			11,615	(51,005)		494,808	494,808				(61,036)
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	11/02/2006	02/14/2011	37,454	4,429				4,429	(4,441)	37,443	26,995	(10,448)		(10,448)	
000000-00-0	TPG IV	Fort Worth	TX	TPG Capital	12/09/2003	09/26/2011	526,595	(60,375)				(60,375)		466,220	466,220				145,659
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	06/29/2011	509,174				3,758	3,758		512,932	512,932				
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	12/22/2011	12/22/2011					1,566	1,566		67,703	67,703				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Pa	11/17/2004	11/15/2011	(727,186)	(360,700)			4,180	(356,521)		(1,083,706)	(846,321)		237,385	237,385	596,941
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Pa	10/22/2007	12/07/2011	1,620,930	150,975			43,012	193,986		1,814,916	1,814,916				278,561
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner	10/14/2011	12/01/2011					77,013	77,013		794,771	794,771				
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.	New York	NY	WAND PARTNERS	12/27/1996	12/31/2011	316,787	(19,468)			6,056	(13,411)		303,376	91,646		(211,729)	(211,729)	28,895
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	12/16/2011	3,302,689	606,336				606,336		3,909,025	4,233,690		324,665	324,665	119,327
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	06/02/2011	923,018				11,734	11,734		934,752	934,752				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	12/08/2011	1,733,000	(102,493)				(102,493)		1,630,507	1,630,507				179,563
000000-00-0	WILLIS STEIN & PARTNERS	Chicago	IL	WILLIS STEIN	04/24/1996	03/31/2011								1,561			1,561	1,561	
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	12/31/2011	114,974	(1,059)				(1,059)		113,915	113,915				(1,336)
45258#-AA-8	IMPACT HUNTINGTON	SAN FRANCISCO	CA	IMPACT COMMUNITY	01/01/2009	12/31/2011													
1599999. Joint Venture Interests - Common Stock - Unaffiliated							97,101,478	9,427,270			1,880,665	11,307,934	(1,456,816)	117,644,727	120,888,910	425,053	2,819,131	3,244,183	6,456,113
000000-00-0	ALLSTATE EQT AIC FUND	Dover	DE	Allstate Equity Mgmt	12/31/2008	12/31/2011	302,693,318	(2,867,020)				(2,867,020)		299,826,297	295,521,091		(4,305,206)	(4,305,206)	(685,812)
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	New York	NY	GUGGENHEIM	02/26/2007	12/29/2011	94,795,853	3,204,147				3,204,147		98,000,000	98,000,000				
000000-00-0	LYKAION IAM LTD	New York	NY	INVESTCORP	02/26/2007	12/14/2011	564,248,690	(10,211,994)				(10,211,994)		554,036,696	554,036,696				2,650,804
1699999. Joint Venture Interests - Common Stock - Affiliated							961,737,860	(9,874,867)				(9,874,867)		951,862,993	947,557,787		(4,305,206)	(4,305,206)	1,964,992
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partn	06/22/2006	09/29/2011	1,322,963							1,322,963	1,322,963				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	Beacon Capital Partn	08/23/2007	12/07/2011	445,545							445,545	445,545				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	09/19/2011	1,329,388				30,205	30,205		1,359,593	1,359,593				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006	09/15/2011	1,090,150				22,428	22,428		1,112,578	1,112,578				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/27/2007	12/06/2011	2,143,896				68,905	68,905		2,212,801	2,212,801				
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB Richard Ellis	07/15/2011	12/23/2011								28,440	28,440				
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB RICHARD ELLIS	01/06/2004	11/30/2011	2,749,224	720,623		1,004,826		(284,202)		2,465,022	2,465,022				22,744
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007	07/18/2011	98,326	8,027			736	8,763		107,089	107,089				
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group	06/24/2011	12/06/2011		24,565			174	24,739		67,907	67,907				
000000-00-0	CERBERUS INST PARTNERS LP (FKA BLACKACRE)	New York	NY	Blackacre Capital	05/06/2004	11/18/2011	1,676,566	(113,116)				(113,116)		1,563,450	1,563,450				103,041
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003	11/16/2011	129,189	(9,984)				(9,984)		119,204	119,204				3,994
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital,	10/26/2005	07/07/2011	799,853	(38,585)				(38,585)		761,269	761,269				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY	10/18/2006	10/03/2011	232,055	80,571			26,081	106,652		338,707	338,707				
000000-00-0	JER FUND II	McLean	VA	JER PARTNERS	06/04/1999	09/23/2011	221,660	(19,563)			1,887	(17,677)		203,984	203,984				

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Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	12/31/2011	(315,259)	1,658				1,658		(313,601)	(313,601)				18,099
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	07/09/2007	04/29/2011	5,584,098	3,111,835			798,886	3,910,721		9,494,819	9,494,819				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	10/03/2011	(15,505)	2,007			242	2,249		(13,256)	(13,256)				259
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	09/28/2011	564,787	500				500		565,287	565,287				
000000-00-0	LANDMARK REAL ESTATE FUND VII	Simsbury	CT	LANDMARK PRTNRS	10/20/1997	03/10/2011	63,553	3,304				3,304		66,857	66,857				
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LaSalle Investment M	07/01/2003	12/31/2011	(139,822)	(21,246)				(21,246)		(161,068)	(161,068)				7,873
000000-00-0	LF STRATEGIC REALTY INVESTORS II	New York	NY	LF Realty Investors	03/06/1998	11/02/2011	1,571,050	(47,005)				(47,005)		1,524,045	1,524,045				23,522
000000-00-0	MORGAN STANLEY REAL ESTATE FUND I	New York	NY	MORGAN STANLEY RE GP	06/30/2011	06/29/2011													
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	MORGAN STANLEY RE GP	01/23/1995	12/22/2011	2,137,000							2,137,000	2,137,000				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	Morgan Stanley Real	06/05/1998	12/31/2011	28,702	(6,226)			120	(6,107)		22,595	22,595				(174)
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	MORGAN STANLEY RE GP	11/06/2002	02/18/2011	45,135	(10,794)			651	(10,143)		34,992	34,992				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	Morgan Stanley Real	10/10/2006	03/15/2011	27,243				2,493	2,493		29,736	29,736				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY	07/22/2009	03/22/2011	2,863,599	1,186,478			64,480	1,250,958		4,114,557	4,114,557				(326,672)
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	London	EG	Partners Group	07/15/2011	11/24/2011								1,953,465	1,953,465				
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ CAPITAL PARTNS	09/05/2008	06/02/2011	12,089,074	866,764			36,377	903,141		12,992,215	10,892,846		(2,099,369)	(2,099,369)	(87,410)
000000-00-0	RLJ URBAN LODGING FUND II, LP	Bethesda	MD	RLJ CPTL PRTNRS	06/12/2006	06/02/2011	9,638,123	5,152,435				5,152,435		14,790,558	10,894,364		(3,896,194)	(3,896,194)	(219,428)
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/27/2007	12/30/2011	4,462,964	3,371,168			168,092	3,539,260		8,002,225	8,002,225				1,029,568
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	Silverpeak Real Esta	08/26/2005	09/12/2011	969,787				14,461	14,461		984,248	984,248				
000000-00-0	STARWOOD OPPORTUNITY FUND IV	Greenwich	CT	STARWOOD CAPITAL	01/22/1997	09/19/2011	337,287							337,287	337,287				
000000-00-0	STARWOOD OPPORTUNITY FUND V	Greenwich	CT	STARWOOD CAPITAL	05/14/1999	09/16/2011	561,950							561,950	561,950				
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003	11/29/2011	323,302	210,390				210,390		533,693	533,693				
000000-00-0	WALTON STREET REAL ESTATE FUND V	Chicago	IL	Walton Street	08/08/2006	12/16/2011	901,970							901,970	901,970				
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	04/27/2009	12/19/2011	2,357,003							2,357,003	2,357,003				
000000-00-0	WESTBROOK REAL ESTATE FUND II	New York	NY	WESTBROOK PRTNRS	06/12/1997	02/28/2011	281,878				701	701		282,579	282,579				
000000-00-0	WESTBROOK REAL ESTATE FUND II - UBS	New York	NY	WESTBROOK PRTNRS	09/10/2004	02/28/2011	102,501				255	255		102,756	102,756				
000000-00-0	WESTBROOK REAL ESTATE FUND IV	New York	NY	WESTBROOK PRTNRS	10/17/2000	06/24/2011	21,767				18,408	18,408		40,175	48,089		7,914	7,914	
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	12/31/2011	544,371	35,935			19,937	55,873		600,244	600,244				(62,801)
1799999. Joint Venture Interests - Real Estate - Unaffiliated							57,245,373	14,509,740		1,004,826	1,275,520	14,780,435		74,050,881	68,094,364		(5,956,517)	(5,956,517)	512,615
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	New York	NY	Cerberus Capital Man	03/07/2007	12/27/2011	325,634							325,634	325,634				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	12/30/2011	947,604	5,568			8,583	14,151		961,755	916,249		(45,506)	(45,506)	111,224
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	EnerVest Management	12/22/2011	12/30/2011					602	602		8,534	8,534				
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners	12/30/2003	12/31/2011	1,945,977				25,364	25,364		1,971,341	1,543,349		(427,991)	(427,991)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTUR	07/20/2007	10/04/2011	487,294	(9,450)				(9,450)		477,844	477,844				
1999999. Joint Venture Interests - Other - Unaffiliated							3,706,508	(3,882)			34,549	30,667		3,745,107	3,271,610		(473,497)	(473,497)	111,224
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RJTCF-36 LLC	08/23/2010	12/31/2011	1,163,198		(63,198)			(63,198)		1,100,000	1,100,000				
000000-00-0	LEHMAN HOUSING VII	Dover	DE	LEHMAN HOUSING	11/20/1998	12/31/2011	176,640		(176,640)			(176,640)			382,270		382,270	382,270	
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							1,339,839		(239,839)			(239,839)		1,100,000	1,482,270		382,270	382,270	
000000-00-0	GEORGIA INVESTMENT FUND 2007 LLC	COLUMBIA	MO	AFFORDABLE EQTY PART	11/30/2007	07/14/2011	190,717		(18,217)			(18,217)		172,500	172,500				79
000000-00-0	VIRGINIA TCF A/V-1, LLC	CHARLOTTE	NC	WACHOVIA	09/30/2010	06/30/2011	2,503,901		(2,503,901)			(2,503,901)							
3399999. State Low Income Housing Tax Credit - Unaffiliated							2,694,618		(2,522,118)			(2,522,118)		172,500	172,500				79
000000-00-0	CSFB GEORGIA STATE FUND I, LLC	New York	NY	CSFB	12/12/2006	09/01/2011	437,488		(41,488)			(41,488)		396,000	396,000				
3599999. All Other Low Income Housing Tax Credit - Unaffiliated							437,488		(41,488)			(41,488)		396,000	396,000				
3999999. Total - Unaffiliated							164,285,226	24,027,068	(2,803,445)	1,004,826	3,203,411	23,422,208	(1,456,816)	198,975,753	196,143,914	425,053	(3,256,891)	(2,831,838)	7,208,669
4099999. Total - Affiliated							961,737,860	(9,874,867)				(9,874,867)		951,862,993	947,557,787		(4,305,206)	(4,305,206)	1,964,992
4199999 - Totals							1,126,023,086	14,152,201	(2,803,445)	1,004,826	3,203,411	13,547,342	(1,456,816)	1,150,838,746	1,143,701,701	425,053	(7,562,097)	(7,137,044)	9,173,660

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
313590-AL-7	FANNIE MAE				1FE	10,432,700	104.8210	10,482,100	10,000,000	10,424,236		(8,464)			2.250	1.212	MS	66,250		11/29/2011	03/15/2016
313590-FY-4	FANNIE MAE				1FE	24,999,250	100.3080	25,077,075	25,000,000	24,999,279		29			0.750	0.662	JD	6,250	16,667	11/15/2011	12/19/2014
3134G3-BF-6	FREDDIE MAC				1FE	9,999,800	99.9960	9,999,650	10,000,000	9,999,811		11			0.625	0.525	JD	1,389	6,076	11/17/2011	12/23/2013
3137EA-DA-4	FREDDIE MAC				1FE	24,931,750	99.9270	24,981,700	25,000,000	24,932,675		925			0.625	0.725	JD	6,510		12/15/2011	12/29/2014
746388-AA-5	PURPLE CHEN 2011 LLC				1FE	5,000,000	101.1310	5,056,550	5,000,000	5,000,000					2.735	2.690	FMAN	25,071		10/25/2011	08/01/2023
880591-CU-4	TENN VALLEY AUTHORITY				1	25,306,200	127.2030	25,440,520	20,000,000	25,041,847		(264,353)			6.250	1.771	JD	55,556	625,000	09/01/2011	12/15/2017
880591-EA-6	TENN VALLEY AUTHORITY				1	12,026,566	121.7300	12,039,067	9,890,000	11,917,269		(109,298)			5.500	1.621	JJ	246,288		09/02/2011	07/18/2017
912810-DZ-8	U S TREAS BDS				1	10,118,750	143.1330	11,450,624	8,000,000	8,947,081		(136,369)			8.875	6.338	FA	268,179	710,000	03/30/2000	08/15/2017
912810-DZ-8	U S TREAS BDS	SD			1	629,141	143.1330	715,664	500,000	557,796		(8,306)			8.875	6.394	FA	16,761	44,375	03/16/2000	08/15/2017
912810-EB-0	U S TREAS BDS	SD			1	615,313	151.2270	831,746	550,000	580,885		(3,271)			9.000	8.126	MN	6,391	49,470	02/13/1992	11/15/2018
912810-EE-4	U S TREAS BDS	SD			1	388,336	153.8050	538,316	350,000	370,948		(1,846)			8.500	7.832	FA	11,237	29,666	04/19/2000	02/15/2020
912810-EK-0	U S TREAS BDS				1	24,468,750	156.6250	31,325,000	20,000,000	22,739,048		(202,815)			8.125	6.212	FA	613,791	1,625,000	06/19/2000	08/15/2021
912810-ET-1	U S TREAS BDS	SD			1	393,447	161.6880	565,906	350,000	379,440		(1,371)			7.625	6.707	FA	10,080	26,411	09/18/1995	02/15/2025
912810-EJ-3	US TREASURY 8.125% 05/15/21				1	12,194,531	155.5940	15,559,380	10,000,000	11,326,999		(101,563)			8.125	6.233	MN	104,911	812,500	06/08/2000	05/15/2021
912810-DW-5	US TREASURY N/B				1	11,220,681	128.2420	13,119,176	10,230,000	10,558,539		(63,381)			7.250	6.514	MN	95,766	926,477	02/29/1996	05/15/2016
912810-DW-5	US TREASURY N/B	SD			1	2,970,688	128.2420	3,719,024	2,900,000	2,923,109		(4,374)			7.250	7.284	MN	27,148	210,250	03/29/1993	05/15/2016
912810-DX-3	US TREASURY N/B				1	5,162,500	131.8670	6,593,360	5,000,000	5,062,068		(10,304)			7.500	7.311	MN	48,420	375,000	07/12/1996	11/15/2016
912810-DX-3	US TREASURY N/B	SD			1	92,500	131.8670	131,867	100,000	97,200		451			7.500	8.439	MN	968	7,500	08/26/1991	11/15/2016
912810-DY-1	US TREASURY N/B	SD			1	111,547	140.9380	140,938	100,000	104,773		(695)			8.750	7.821	MN	1,130	8,696	07/21/1994	05/15/2017
912810-ED-6	US TREASURY N/B	SD			1	1,840,389	148.7190	2,706,682	1,820,000	1,830,246		(957)			8.125	8.362	FA	55,855	147,875	12/07/1992	08/15/2019
912810-EH-7	US TREASURY N/B	SD			1	5,196,613	152.6020	5,760,710	3,775,000	5,111,159		(53,523)			7.875	3.592	FA	112,288	186,977	08/09/2011	02/15/2021
912810-EM-6	US TREASURY N/B				1	757,031	151.3590	1,021,676	675,000	725,031		(3,240)			7.250	6.434	FA	18,485	48,791	11/20/1997	08/15/2022
912810-EM-6	US TREASURY N/B	SD			1	3,632,344	151.3590	4,767,821	3,150,000	3,426,687		(18,053)			7.250	6.200	FA	86,261	228,375	10/13/1993	08/15/2022
912810-EQ-7	US TREASURY N/B				1	10,767,412	143.1250	13,926,063	9,730,000	10,512,531		(48,576)			6.250	5.361	FA	229,699	608,125	04/19/2007	08/15/2023
912810-QS-0	US TREASURY N/B				1	39,736,481	117.6090	41,163,290	35,000,000	39,714,364		(22,118)			3.750	3.060	FA	495,754		10/20/2011	08/15/2041
912810-QT-8	US TREASURY N/B				1	19,723,512	104.7660	20,953,120	20,000,000	19,724,230		718			3.125	3.197	MN	80,701		11/10/2011	11/15/2041
912828-RC-6	US TREASURY N/B				1	100,685,745	102.5630	102,562,500	100,000,000	100,664,905		(20,840)			2.125	2.049	FA	809,247		10/19/2011	08/15/2021
912828-RG-7	US TREASURY N/B				1	24,933,678	99.7500	24,937,500	25,000,000	24,933,811		134			0.250	0.348	MS	18,493		12/30/2011	09/15/2014
912828-RH-5	US TREASURY N/B				1	49,407,325	100.5390	50,269,550	50,000,000	49,423,195		15,870			1.375	1.557	MS	175,171		12/13/2011	09/30/2018
912828-RJ-1	US TREASURY N/B				1	14,887,551	101.0310	15,154,680	15,000,000	14,892,371		4,820			1.000	1.156	MS	38,219		10/12/2011	09/30/2016
912828-RK-8	US TREASURY N/B				1	29,942,679	99.8010	29,940,240	30,000,000	29,947,591		4,912			0.125	0.225	MS	9,555		11/01/2011	09/30/2013
912828-RM-4	US TREASURY N/B				1	109,205,595	100.9690	110,055,992	109,000,000	109,201,569		(4,026)			1.000	0.961	AO	185,151		11/18/2011	10/31/2016
912828-RN-2	US TREASURY N/B				1	10,004,330	100.0160	10,001,560	10,000,000	10,004,006		(324)			0.250	0.228	AO	4,247		11/07/2011	10/31/2013
912828-RP-7	US TREASURY N/B				1	104,763,476	102.9220	106,009,557	103,000,000	104,737,561		(25,914)			1.750	1.490	AO	306,178		11/29/2011	10/31/2018
912828-RR-3	US TREASURY N/B				1	34,757,368	101.1410	35,399,210	35,000,000	34,759,747		2,379			2.000	2.077	MN	90,137		11/30/2011	11/15/2021
912828-RT-9	US TREASURY N/B				1	228,163,581	100.3440	230,790,740	230,000,000	228,183,393		19,813			1.375	1.496	MN	277,260		12/21/2011	11/30/2018
912828-RU-6	US TREASURY N/B				1	224,686,712	100.3050	225,685,553	225,000,000	224,692,301		5,589			0.875	0.903	MN	172,603		12/21/2011	11/30/2016
912828-RV-4	US TREASURY N/B				1	99,464,987	99.6720	99,671,900	100,000,000	99,467,490		2,503			0.250	0.432	JD	11,644		12/28/2011	12/15/2014
912828-RY-8	US TREASURY N/B				1	9,926,603	100.1880	10,018,750	10,000,000	9,926,603					1.375	1.486	JD	1,128		12/27/2011	12/31/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,303,545,858	XXX	1,338,564,757	1,279,120,000	1,297,841,793		(1,055,826)			XXX	XXX	XXX	4,790,172	6,693,230	XXX	XXX
36215X-KG-6	GOVT NATL MTG ASSOC I #147995			2	1	10,050	111.1170	10,669	9,601	9,962		(112)			9.000	7.085	MON	72	818	04/27/1995	01/15/2020
36216Z-WV-7	GOVT NATL MTG ASSOC I #181660			2	1	79	100.4110	76	75	79		(1)			9.000	6.490	MON	1	7	04/27/1995	01/15/2020
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840			2	1	274	100.2980	273	273	273		(1)			7.500	7.338	MON	2	20	09/17/1999	03/15/2017
36220G-7G-1	GOVT NATL MTG ASSOC I #278195			2	1	14,188	100.4130	13,714	13,658	14,080		(187)			9.000	7.617	MON	102	1,222	04/27/1995	02/15/2020
36220S-LV-6	GOVT NATL MTG ASSOC I #286640			2	1	11,653	106.4730	11,618	10,912	11,435		(177)			9.000	6.824	MON	82	976	04/27/1995	10/15/2020
36220T-G2-4	GOVT NATL MTG ASSOC I #287417			2	1	24,153	112.9780	26,047	23,055	24,078		(494)			9.000	7.138	MON	173	2,063	04/27/1995	04/15/2020
36224G-RB-6	GOVT NATL MTG ASSOC I #328182			2	1	1,395	118.1620	1,613	1,365	1,394		(2)			8.500	7.634	MON	10	115	06/15/2000	08/15/2022
36224H-GW-0	GOVT NATL MTG ASSOC I #328813			2	1	420	102.4490	429	419	421		(2)			7.500	7.295	MON	3	32	09/17/1999	09/15/2022
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059			2	1	2,516	114.3620	2,845	2,488	2,520		(4)			7.000	6.486	MON	15	174	05/18/2001	11/15/2022
36224T-W9-7	GOVT NATL MTG ASSOC I #338272			2	1	219,711	115.7980	258,839	223,526	219,805		1,804			7.500	8.153	MON	1,397	16,653	01/01/1993	11/15/2022
36224T-XN-5	GOVT NATL MTG ASSOC I #338285			2	1	237,138	116.0550	279,544	240,873	237,038		1,506			7.500	8.103	MON	1,505	17,446	11/19/1992	12/15/2022
36224W-TL-7	GOVT NATL MTG ASSOC I #340855			2	1	22,959	115.1740	25,315	21,980	23,278		(120)			8.000	6.101	MON	147	1,754	05/17/2001	01/15/2026
36224X-HX-2	GOVT NATL MTG ASSOC I #341446			2	1	5,415	114.3620	6,123	5,354	5,390		(5)			7.000	6.637	MON	31	370	05/18/2001	12/15/2022
36203C-6C-1	GOVT NATL MTG ASSOC I #345667			2	1	24,521	115.3920	24,870	21,553	22,412		(104)			7.500	5.964	MON	135	1,603	01/28/1999	04/15/2024
36203C-7J-5	GOVT NATL MTG ASSOC I #345697			2	1	213,058	116.4190	240,559	206,632	211,993		(343)			7.500	6.560	MON	1,291	15,286	02/19/1998	05/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36203G-PS-6	GOVT NATL MTG ASSOC I #348833			2	1	452,220	115.3950	520,241	450,836	452,001		(601)			7.000	6.901	MON	2,630	31,186	06/04/1993	06/15/2023
36203K-MR-2	GOVT NATL MTG ASSOC I #351468			2	1	17,725	116.7610	18,990	16,264	16,822		(31)			7.500	6.318	MON	102	1,214	03/18/1999	03/15/2024
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056			2	1	90,733	113.8890	108,764	95,500	91,448		1,694			6.500	8.109	MON	517	6,124	10/03/1996	10/15/2023
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632			2	1	3,600	115.3950	4,093	3,547	3,601		(11)			7.000	6.379	MON	21	247	04/26/2001	03/15/2023
36203P-BA-0	GOVT NATL MTG ASSOC I #354733			2	1	103,972	114.1540	120,550	105,603	104,356		333			6.500	6.961	MON	572	6,745	07/31/1997	01/15/2024
36203S-HF-7	GOVT NATL MTG ASSOC I #357630			2	1	1,640	115.3950	1,871	1,622	1,649		(5)			7.000	6.326	MON	9	113	05/18/2001	05/15/2023
36203S-QM-2	GOVT NATL MTG ASSOC I #357860			2	1	2,504	115.3950	2,856	2,475	2,505		(3)			7.000	6.541	MON	14	172	05/18/2001	09/15/2023
36203T-DT-9	GOVT NATL MTG ASSOC I #358414			2	1	6,214	115.3950	7,090	6,144	6,204		(9)			7.000	6.632	MON	36	426	05/18/2001	09/15/2023
36204D-HW-2	GOVT NATL MTG ASSOC I #366645			2	1	315,997	114.3090	379,852	332,302	321,098		5,455			6.500	7.873	MON	1,800	21,435	10/03/1996	12/15/2023
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793			2	1	200,569	115.7420	228,447	197,376	199,696		(169)			7.000	6.567	MON	1,151	13,381	02/19/1998	05/15/2024
36204E-5C-7	GOVT NATL MTG ASSOC I #368143			2	1	102,728	113.8890	123,108	108,094	104,187		2,002			6.500	7.994	MON	586	6,774	10/03/1996	12/15/2023
36204F-W2-6	GOVT NATL MTG ASSOC I #368865			2	1	155,233	114.2470	180,122	157,660	155,998		621			6.500	6.913	MON	854	9,954	07/31/1997	12/15/2023
36204L-C9-0	GOVT NATL MTG ASSOC I #372796			2	1	55,288	116.6490	62,487	53,568	55,081		(37)			7.500	6.469	MON	335	3,851	02/19/1998	02/15/2024
36204L-DE-8	GOVT NATL MTG ASSOC I #372801			2	1	39,885	115.8630	44,742	38,616	39,860		(134)			7.500	6.253	MON	241	2,846	02/19/1998	02/15/2024
36204P-4B-5	GOVT NATL MTG ASSOC I #376218			2	1	30,246	117.5260	32,562	27,706	29,087		(91)			7.500	5.933	MON	173	2,069	01/22/1999	08/15/2025
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345			2	1	300,266	114.0910	360,487	315,965	303,631		743			6.500	8.081	MON	1,711	20,299	10/03/1996	12/15/2023
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367			2	1	120,162	114.2470	139,464	122,072	120,543		386			6.500	6.990	MON	661	7,832	07/31/1997	01/15/2024
36205A-DX-9	GOVT NATL MTG ASSOC I #384518			2	1	22,651	116.2590	25,810	22,200	22,490		(21)			7.000	6.446	MON	130	1,542	11/10/1998	12/15/2027
36205B-DS-8	GOVT NATL MTG ASSOC I #385413			2	1	121,721	113.8380	141,799	124,563	122,520		385			6.000	6.630	MON	623	7,210	04/23/1999	01/15/2024
36205B-PG-1	GOVT NATL MTG ASSOC I #385723			2	1	19,767	115.7420	22,509	19,448	19,801		(23)			7.000	6.401	MON	113	1,318	02/19/1998	06/15/2024
36205E-LP-9	GOVT NATL MTG ASSOC I #388334			2	1	82,007	115.7420	93,384	80,683	81,771		(96)			7.000	6.503	MON	471	5,587	02/19/1998	05/15/2024
36205J-6E-0	GOVT NATL MTG ASSOC I #392469			2	1	5,919	104.5090	5,956	5,699	5,936		(12)			8.000	6.381	MON	38	454	12/29/1998	08/15/2024
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707			2	1	613	103.0720	629	611	613		(2)			7.500	7.339	MON	4	46	09/17/1999	11/15/2024
36205R-W9-4	GOVT NATL MTG ASSOC I #398572			2	1	23,707	114.4340	27,129	23,707	23,584		(127)			6.500	6.685	MON	128	1,531	08/17/1998	04/15/2026
36205R-XM-4	GOVT NATL MTG ASSOC I #398584			2	1	9,884	119.3920	11,399	9,548	10,363		(2,045)			7.500	4.856	MON	60	715	08/08/2001	06/15/2029
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054			2	1	2,556	115.6600	2,923	2,527	2,564		(3)			7.000	6.474	MON	15	176	05/18/2001	09/15/2025
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613			2	1	550	103.4930	567	548	550		(1)			7.500	7.375	MON	3	41	09/17/1999	07/15/2025
36206E-4K-8	GOVT NATL MTG ASSOC I #409526			2	1	889	115.6600	1,016	878	888		(1)			7.000	6.347	MON	5	60	05/18/2001	10/15/2025
36206F-RH-7	GOVT NATL MTG ASSOC I #410088			2	1	18,319	117.7550	17,466	14,833	15,440		(49)			7.500	6.203	MON	93	1,095	03/18/1999	08/15/2025
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455			2	1	2,599	116.5130	2,955	2,536	2,606		1			7.000	6.074	MON	15	177	01/28/1999	03/15/2028
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464			2	1	15,421	116.5130	17,577	15,086	15,440		(17)			7.000	6.205	MON	88	1,052	12/16/1998	04/15/2028
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239			2	1	27,278	122.4910	32,032	26,150	28,481		(89)			8.500	5.633	MON	185	2,219	04/27/2001	10/15/2030
36206J-KR-4	GOVT NATL MTG ASSOC I #412604			2	1	62,528	119.2300	71,374	59,863	64,260		(273)			8.000	5.682	MON	399	4,768	05/17/2001	05/15/2026
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856			2	1	327	113.8840	358	314	324		4			6.500	5.418	MON	2	20	01/29/2008	12/15/2025
36206M-BH-9	GOVT NATL MTG ASSOC I #415040			2	1	28,537	119.3210	32,598	27,320	28,933		(274)			8.000	6.098	MON	182	2,177	05/17/2001	02/15/2026
36206N-XY-6	GOVT NATL MTG ASSOC I #416595			2	1	2,136	116.5130	2,452	2,105	2,147		(5)			7.000	6.304	MON	12	146	04/26/2001	07/15/2028
36206P-S2-7	GOVT NATL MTG ASSOC I #417337			2	1	15,010	114.2470	17,149	15,010	14,929		(84)			6.500	6.688	MON	81	958	08/17/1998	03/15/2026
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716			2	1	24,811	116.2590	28,271	24,317	24,729		(14)			7.000	6.430	MON	142	1,698	11/10/1998	08/15/2027
36206S-PT-5	GOVT NATL MTG ASSOC I #419934			2	1	19,560	102.4030	19,176	18,726	19,796		(72)			8.000	5.979	MON	125	1,488	05/17/2001	03/15/2026
36206V-LU-9	GOVT NATL MTG ASSOC I #422539			2	1	73,450	119.4530	83,998	70,318	76,495		(874)			8.000	5.391	MON	469	5,607	05/17/2001	04/15/2026
36206V-M5-3	GOVT NATL MTG ASSOC I #422580			2	1	33,042	115.5560	38,182	33,042	32,855		(196)			6.500	6.672	MON	179	2,117	08/17/1998	04/15/2026
36206V-3A-3	GOVT NATL MTG ASSOC I #422993			2	1	20,925	106.4330	21,322	20,033	20,983		(18)			8.000	6.425	MON	134	1,598	05/17/2001	08/15/2026
36206W-GY-5	GOVT NATL MTG ASSOC I #423315			2	1	8,436	101.4560	8,194	8,076	8,571		(18)			8.000	6.012	MON	54	644	05/17/2001	06/15/2026
36206W-YW-9	GOVT NATL MTG ASSOC I #423825			2	1	8,661	119.4100	9,901	8,292	8,978		(55)			8.000	5.454	MON	55	658	05/17/2001	06/15/2026
36207A-F6-4	GOVT NATL MTG ASSOC I #425989			2	1	15,774	115.5560	18,227	15,774	15,698		(78)			6.500	6.685	MON	85	1,022	08/17/1998	03/15/2026
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012			2	1	17,371	105.6180	17,565	16,631	17,591		(55)			8.000	5.832	MON	111	1,327	05/17/2001	06/15/2026
36207B-MT-4	GOVT NATL MTG ASSOC I #427070			2	1	5,438	107.7560	5,610	5,206	5,612		(22)			8.000	5.433	MON	35	395	05/17/2001	09/15/2026
36207B-UT-5	GOVT NATL MTG ASSOC I #427294			2	1	5,080	116.5130	5,832	5,006	5,151		3			7.000	6.048	MON	29	323	04/26/2001	01/15/2028
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507			2	1	596,529	114.2470	684,104	598,794	596,952		129			6.500	6.605	MON	3,243	38,006	02/19/1998	04/15/2026
36207C-BT-4	GOVT NATL MTG ASSOC I #427650			2	1	10,725	105.3520	10,818	10,268	10,831		(37)			8.000	6.193	MON	68	767	05/17/2001	09/15/2026
36207C-GB-8	GOVT NATL MTG ASSOC I #427794			2	1	22,922	116.5130	26,256	22,535	22,935		(28)			7.000	6.458	MON	131	1,529	04/20/1999	01/15/2028
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573			2	1	18,437	105.5620	18,633	17,651	18,576		51			8.000	6.175	MON	118	1,403	05/17/2001	09/15/2026
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262			2	1	12,108	106.3300	12,326	11,592	12,233		(39)			8.000	6.060	MON	77	923	05/17/2001	10/15/2026
36207H-2H-9	GOVT NATL MTG ASSOC I #432876			2	1	20,438	119.3660	23,356	19,567	21,045		(171)			8.000	5.646	MON	130	1,557	05/17/2001	06/15/2026
36207H-3D-7	GOVT NATL MTG ASSOC I #432896			2	1	5,995	116.7400	6,919	5,927	6,086		(6)			7.000	6.118	MON	35	414	05/18/2001	02/15/2029
36207J-SR-5	GOVT NATL MTG ASSOC I #433528			2	1	18,849	116.5130	21,590	18,530	18,899		(73)			7.000	6.428	MON	108	1,294	04/20/1999	01/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
36207J-UU-5	GOVT NATL MTG ASSOC I #433595			2	1	31,824	116.5130	36,452	31,286	31,864		(167)			7.000	6.430	MON	183	2,172	04/20/1999	02/15/2028
36207J-WJ-6	GOVT NATL MTG ASSOC I #433669			2	1	10,107	116.5130	11,577	9,936	10,129		(43)			7.000	6.377	MON	58	692	04/20/1999	03/15/2028
36207K-KT-6	GOVT NATL MTG ASSOC I #434206			2	1	13,431	116.7400	15,857	13,583	13,412		(831)			7.000	7.398	MON	79	948	06/21/1999	02/15/2029
36207K-NV-8	GOVT NATL MTG ASSOC I #434304			2	1	17,695	115.9340	20,791	17,933	17,496		(4)			6.500	7.301	MON	97	1,161	02/16/2001	04/15/2029
36207K-PD-6	GOVT NATL MTG ASSOC I #434320			2	1	10,448	116.7400	12,059	10,330	10,491		(12)			7.000	6.485	MON	60	717	05/18/2001	04/15/2029
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647			2	1	1,030	111.5260	1,103	989	1,095		44			8.000	4.679	MON	7	75	07/20/2001	12/15/2029
36207L-R3-4	GOVT NATL MTG ASSOC I #435306			2	1	27,646	115.1980	30,490	26,467	28,326		(262)			8.000	5.926	MON	176	2,047	05/17/2001	07/15/2026
36207M-NM-4	GOVT NATL MTG ASSOC I #436096			2	1	31,140	116.5130	35,669	30,614	31,137		(112)			7.000	6.457	MON	179	2,093	04/20/1999	01/15/2028
36207N-5N-0	GOVT NATL MTG ASSOC I #437453			2	1	1,049	116.2590	1,202	1,034	1,057		(1)			7.000	6.187	MON	6	72	04/26/2001	11/15/2027
36207U-F8-6	GOVT NATL MTG ASSOC I #442191			2	1	14,352	118.9930	16,349	13,740	14,972		(54)			8.000	5.227	MON	92	1,083	05/17/2001	12/15/2026
36207X-X8-0	GOVT NATL MTG ASSOC I #445403			2	1	889	116.5130	1,044	896	888					7.000	7.345	MON	5	62	06/18/1999	01/15/2028
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609			2	1	13,013	116.5130	14,906	12,793	13,031		(46)			7.000	6.395	MON	75	892	04/20/1999	01/15/2028
36208D-KB-0	GOVT NATL MTG ASSOC I #447690			2	1	1,990	116.3940	2,265	1,946	2,020		(1)			8.500	7.343	MON	14	165	06/15/2000	07/15/2027
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985			2	1	19,417	116.5130	22,241	19,088	19,513		(97)			7.000	6.387	MON	111	1,319	04/20/1999	06/15/2028
36208E-6T-5	GOVT NATL MTG ASSOC I #449182			2	1	10,664	116.2590	12,188	10,484	10,659		(38)			7.000	6.409	MON	61	726	04/20/1999	10/15/2027
36208F-J7-6	GOVT NATL MTG ASSOC I #449486			2	1	798	116.2590	909	782	798		(1)			7.000	6.398	MON	5	54	11/10/1998	11/15/2027
36208F-KT-6	GOVT NATL MTG ASSOC I #449506			2	1	50,625	116.5130	59,599	51,152	50,554		38			7.000	7.365	MON	298	3,556	11/15/2000	01/15/2028
36208F-2T-6	GOVT NATL MTG ASSOC I #449986			2	1	18,076	116.2590	20,708	17,812	18,117		(24)			7.000	6.483	MON	104	1,243	04/26/2001	11/15/2027
36208H-UP-9	GOVT NATL MTG ASSOC I #451590			2	1	32,776	116.2590	37,461	32,222	32,759		(103)			7.000	6.410	MON	188	2,250	04/20/1999	09/15/2027
36208L-WM-5	GOVT NATL MTG ASSOC I #454352			2	1	27,229	116.2590	31,121	26,769	27,194		(79)			7.000	6.427	MON	156	1,869	04/20/1999	12/15/2027
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340			2	1	61,854	116.2590	70,802	60,900	61,865		(45)			7.000	6.537	MON	355	4,159	02/15/2000	11/15/2027
36208N-YT-4	GOVT NATL MTG ASSOC I #456222			2	1	8,816	116.5130	10,122	8,687	8,844		(50)			7.000	6.223	MON	51	552	04/26/2001	06/15/2028
36208P-NB-0	GOVT NATL MTG ASSOC I #456786			2	1	22,243	116.5130	26,187	22,475	22,164		40			7.000	7.433	MON	131	1,567	11/15/2000	04/15/2028
36208P-NX-2	GOVT NATL MTG ASSOC I #456806			2	1	11,835	116.5130	13,557	11,635	11,887		(57)			7.000	6.399	MON	68	794	04/20/1999	04/15/2028
36208P-UB-2	GOVT NATL MTG ASSOC I #456978			2	1	32,187	116.2590	36,676	31,547	32,034		20			7.000	6.457	MON	184	2,203	11/10/1998	11/15/2027
36208P-4G-0	GOVT NATL MTG ASSOC I #457223			2	1	42,624	116.2590	48,716	41,903	42,555		(160)			7.000	6.477	MON	244	2,926	04/20/1999	09/15/2027
36208P-7M-4	GOVT NATL MTG ASSOC I #457300			2	1	13,922	115.9340	16,984	14,650	13,873		95			6.500	8.456	MON	79	928	07/12/2000	02/15/2028
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082			2	1	36,022	114.1030	42,374	37,136	35,875		22			6.000	7.119	MON	186	2,174	05/11/2001	03/15/2029
36208R-FB-5	GOVT NATL MTG ASSOC I #458362			2	1	20,982	116.2590	23,981	20,627	21,031		(89)			7.000	6.434	MON	120	1,439	04/20/1999	12/15/2027
36208R-FK-5	GOVT NATL MTG ASSOC I #458370			2	1	27,467	116.5130	31,534	27,065	27,863		(102)			7.000	6.136	MON	158	1,889	04/26/2001	01/15/2028
36208R-W9-1	GOVT NATL MTG ASSOC I #458872			2	1	5,524	116.5130	6,504	5,582	5,425		5			7.000	7.866	MON	33	386	11/15/2000	03/15/2028
36208R-XV-1	GOVT NATL MTG ASSOC I #458892			2	1	2,102	116.5130	2,407	2,066	2,107		(11)			7.000	6.360	MON	12	144	04/20/1999	05/15/2028
36208U-CK-1	GOVT NATL MTG ASSOC I #460974			2	1	43,553	116.2590	49,626	42,686	43,541		(12)			7.000	6.285	MON	249	2,940	11/10/1998	11/15/2027
36208U-C8-8	GOVT NATL MTG ASSOC I #460995			2	1	39,439	116.2590	44,938	38,654	39,453		(78)			7.000	6.324	MON	225	2,700	11/10/1998	11/15/2027
36208U-JW-8	GOVT NATL MTG ASSOC I #461177			2	1	19,844	116.2590	22,680	19,509	19,865		(95)			7.000	6.397	MON	114	1,362	04/20/1999	12/15/2027
36208U-KA-4	GOVT NATL MTG ASSOC I #461189			2	1	6,574	116.5130	7,530	6,463	6,571		(45)			7.000	6.391	MON	38	375	04/20/1999	01/15/2028
36208U-KV-8	GOVT NATL MTG ASSOC I #461208			2	1	15,820	116.5130	18,120	15,552	15,867		(65)			7.000	6.376	MON	91	1,086	04/20/1999	01/15/2028
36208U-K6-3	GOVT NATL MTG ASSOC I #461217			2	1	20,200	116.5130	23,138	19,859	20,253		(83)			7.000	6.406	MON	116	1,386	04/20/1999	01/15/2028
36208V-E2-7	GOVT NATL MTG ASSOC I #461953			2	1	11,758	116.5130	13,499	11,586	11,859		(8)			7.000	6.186	MON	68	809	04/26/2001	07/15/2028
36208V-TU-9	GOVT NATL MTG ASSOC I #462363			2	1	14,608	116.2590	16,697	14,362	14,648		(64)			7.000	6.409	MON	84	959	04/20/1999	11/15/2027
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481			2	1	15,894	116.5130	18,206	15,626	15,927		(55)			7.000	6.393	MON	91	1,071	04/20/1999	01/15/2028
36208V-XY-6	GOVT NATL MTG ASSOC I #462495			2	1	33,501	116.5130	38,288	32,862	33,531		(32)			7.000	6.329	MON	192	2,281	12/23/1998	01/15/2028
36208V-YA-7	GOVT NATL MTG ASSOC I #462505			2	1	22,855	116.5130	26,179	22,468	22,788		(59)			7.000	6.504	MON	131	1,568	04/20/1999	01/15/2028
36208W-B9-3	GOVT NATL MTG ASSOC I #462764			2	1	8,454	116.5130	9,739	8,359	8,472		(6)			7.000	6.560	MON	49	583	05/18/2001	06/15/2028
36208W-MN-0	GOVT NATL MTG ASSOC I #463065			2	1	52,998	116.2590	60,114	51,707	53,027		(52)			7.000	6.223	MON	302	3,608	01/28/1999	12/15/2027
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283			2	1	35,958	116.7400	41,364	35,432	36,311		(76)			7.000	6.178	MON	207	2,472	04/26/2001	04/15/2029
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904			2	1	33,704	116.5130	38,606	33,134	33,734		(119)			7.000	6.437	MON	193	2,314	04/20/1999	01/15/2028
36209B-U2-2	GOVT NATL MTG ASSOC I #466901			2	1	43,090	116.5130	49,357	42,362	42,999		(187)			7.000	6.491	MON	247	2,772	04/20/1999	01/15/2028
36209C-S2-3	GOVT NATL MTG ASSOC I #467737			2	1	15,750	116.5130	18,144	15,573	15,922		(36)			7.000	6.257	MON	91	1,061	05/18/2001	04/15/2028
36209C-VV-5	GOVT NATL MTG ASSOC I #467828			2	1	110,389	116.5130	125,653	107,845	109,853		6			7.000	6.369	MON	629	7,531	01/22/1999	07/15/2028
36209D-WV-2	GOVT NATL MTG ASSOC I #468760			2	1	16,303	116.5130	18,557	15,927	16,366		(29)			7.000	6.153	MON	93	1,112	01/22/1999	03/15/2028
36209F-7D-5	GOVT NATL MTG ASSOC I #470792			2	1	874	102.5190	878	857	894					7.500	5.843	MON	5	64	01/24/2001	08/15/2029
36209H-SC-0	GOVT NATL MTG ASSOC I #472215			2	1	17,737	115.9340	20,840	17,976	17,691		51			6.500	6.973	MON	97	1,154	02/16/2001	05/15/2029
36209J-MH-1	GOVT NATL MTG ASSOC I #472960			2	1	7,875	116.7400	9,298	7,965	7,878		(428)			7.000	7.372	MON	46	553	06/21/1999	05/15/2029
36209K-PC-6	GOVT NATL MTG ASSOC I #473919			2	1	15,420	116.5130	17,663	15,160	15,435		(47)			7.000	6.375	MON	88	1,058	04/20/1999	05/15/2028
36209K-V6-2	GOVT NATL MTG ASSOC I #474137			2	1	9,129	116.5130	10,457	8,975	9,133		(42)			7.000	6.369	MON	52	591	04/20/1999	04/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36209L-5L-6	GOVT NATL MTG ASSOC I #475251			2	1	1,831	116.7400	2,171	1,860	1,828		(2)			7.000	7.544	MON	11	129	06/11/1999	04/15/2029
36209P-AA-5	GOVT NATL MTG ASSOC I #477101			2	1	62,108	116.5130	70,793	60,759	62,093		(16)			7.000	6.221	MON	354	4,237	12/16/1998	05/15/2028
36209P-A5-6	GOVT NATL MTG ASSOC I #477128			2	1	44,832	116.5130	51,101	43,859	44,766		6			7.000	6.319	MON	256	3,063	12/16/1998	06/15/2028
36209P-R4-1	GOVT NATL MTG ASSOC I #477607			2	1	58,588	116.5130	66,600	57,161	58,674		(55)			7.000	6.219	MON	333	3,959	01/28/1999	06/15/2028
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015			2	1	20,405	116.5130	23,258	19,962	20,404		3			7.000	6.228	MON	116	1,393	12/16/1998	06/15/2028
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065			2	1	14,235	116.5130	16,758	14,383	14,139		58			7.000	7.631	MON	84	1,005	11/15/2000	05/15/2028
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282			2	1	17,059	115.9340	20,812	17,951	16,914		41			6.500	8.678	MON	97	1,163	07/12/2000	06/15/2028
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657			2	1	28,298	115.9340	33,248	28,679	28,192		33			6.500	7.024	MON	155	1,860	02/16/2001	05/15/2029
36209R-LM-3	GOVT NATL MTG ASSOC I #479232			2	1	2,300	120.9410	2,671	2,209	2,473		110			8.000	4.462	MON	15	176	07/20/2001	03/15/2030
36209S-AN-1	GOVT NATL MTG ASSOC I #479813			2	1	10,655	116.9460	11,563	9,888	10,407		(50)			7.000	5.348	MON	58	689	12/14/2001	12/15/2030
36209U-HY-5	GOVT NATL MTG ASSOC I #481847			2	1	2,304	115.9340	2,570	2,217	2,273		28			6.500	5.731	MON	12	144	01/29/2008	07/15/2028
36209V-S5-4	GOVT NATL MTG ASSOC I #483040			2	1	390	102.3140	403	394	389		1			7.500	7.890	MON	2	29	12/27/1999	09/15/2029
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552			2	1	1,576	117.3630	1,764	1,503	1,585		(1)			7.000	5.150	MON	9	105	12/14/2001	05/15/2031
36210A-PM-3	GOVT NATL MTG ASSOC I #486528			2	1	25,078	115.9340	29,074	25,078	24,947		(135)			6.500	6.655	MON	136	1,594	08/17/1998	09/15/2028
36210B-RW-7	GOVT NATL MTG ASSOC I #487501			2	1	70,146	115.9340	82,418	71,090	70,050		87			6.500	6.896	MON	385	4,610	02/16/2001	05/15/2029
36210C-UN-1	GOVT NATL MTG ASSOC I #488489			2	1	10,313	115.9340	12,117	10,452	10,281		3			6.500	7.046	MON	57	677	02/16/2001	01/15/2029
36210D-CG-4	GOVT NATL MTG ASSOC I #488871			2	1	30,771	108.8840	36,369	33,402	32,867		243			5.500	7.315	MON	153	1,756	08/11/1999	03/15/2014
36210D-C5-8	GOVT NATL MTG ASSOC I #488892			2	1	23,684	108.8840	27,992	25,708	25,328		170			5.500	7.244	MON	118	1,304	08/11/1999	04/15/2014
36210D-KV-2	GOVT NATL MTG ASSOC I #489108			2	1	24,877	119.0020	28,597	24,030	25,696		(4,173)			7.500	5.323	MON	150	1,794	08/08/2001	08/15/2029
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852			2	1	9,773	116.7400	10,877	9,318	9,709		(40)			7.000	5.574	MON	54	651	12/14/2001	08/15/2029
36210J-SL-3	GOVT NATL MTG ASSOC I #493823			2	1	17,687	108.8840	20,905	19,199	18,822		113			5.500	7.584	MON	88	1,015	08/11/1999	03/15/2014
36210J-UL-0	GOVT NATL MTG ASSOC I #493887			2	1	17,817	108.8840	21,058	19,340	18,992		151			5.500	7.547	MON	89	1,026	08/11/1999	04/15/2014
36210K-WK-7	GOVT NATL MTG ASSOC I #494850			2	1	5,889	108.8840	6,961	6,393	6,352		108			5.500	7.502	MON	29	263	08/11/1999	05/15/2014
36210P-K8-6	GOVT NATL MTG ASSOC I #498119			2	1	15,519	112.6930	16,894	14,991	16,105		(13)			7.500	5.352	MON	94	1,122	08/08/2001	08/15/2029
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302			2	1	62,268	108.8840	73,596	67,591	66,085		498			5.500	7.641	MON	310	3,608	08/11/1999	07/15/2014
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353			2	1	15,138	116.7400	17,414	14,917	15,349		(20)			7.000	6.157	MON	87	1,042	04/26/2001	01/15/2029
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403			2	1	15,415	106.8170	16,133	15,104	15,596		(22)			7.500	6.218	MON	94	1,129	01/24/2001	02/15/2029
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484			2	1	1,700	114.1030	1,958	1,716	1,706		1			6.000	6.201	MON	9	94	12/15/1998	01/15/2029
36210R-W2-2	GOVT NATL MTG ASSOC I #500265			2	1	8,044	109.9360	8,665	7,882	8,250		(22)			7.500	5.897	MON	49	590	01/24/2001	11/15/2029
36210R-W3-0	GOVT NATL MTG ASSOC I #500266			2	1	2,844	120.8320	3,327	2,754	3,009		(10)			8.000	5.444	MON	18	217	07/20/2001	11/15/2029
36210T-3F-1	GOVT NATL MTG ASSOC I #502198			2	1	12,803	108.8840	15,132	13,898	13,575		87			5.500	7.815	MON	64	653	08/11/1999	05/15/2014
36210T-4C-7	GOVT NATL MTG ASSOC I #502219			2	1	70,044	108.8840	82,786	76,031	74,671		503			5.500	7.409	MON	348	3,976	08/11/1999	06/15/2014
36210V-HA-2	GOVT NATL MTG ASSOC I #503425			2	1	13,540	108.8840	16,003	14,697	14,444		117			5.500	7.560	MON	67	767	08/11/1999	04/15/2014
36210W-EE-5	GOVT NATL MTG ASSOC I #504233			2	1	8,358	108.8840	9,878	9,072	8,917		67			5.500	7.360	MON	42	473	08/11/1999	03/15/2014
36210X-KT-3	GOVT NATL MTG ASSOC I #505306			2	1	19,464	115.9340	23,681	20,426	19,538		(57)			6.500	7.973	MON	111	1,311	12/07/1999	11/15/2029
36210X-MU-8	GOVT NATL MTG ASSOC I #505371			2	1	2,329	120.7810	2,702	2,237	2,456		83			8.000	5.143	MON	15	177	07/20/2001	01/15/2030
36210X-W4-5	GOVT NATL MTG ASSOC I #505667			2	1	444	108.8840	525	482	472		4			5.500	7.687	MON	2	25	08/11/1999	05/15/2014
36210X-5D-5	GOVT NATL MTG ASSOC I #505844			2	1	6,647	109.2470	7,014	6,420	7,196		187			7.500	3.825	MON	40	481	08/08/2001	09/15/2029
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444			2	1	1,557	101.2090	1,522	1,504	1,633		(1)			7.500	4.809	MON	9	113	08/08/2001	04/15/2029
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455			2	1	2,098	116.7400	2,422	2,075	2,115		(3)			7.000	6.372	MON	12	145	05/18/2001	04/15/2029
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561			2	1	12,747	112.4330	14,043	12,490	13,048					7.500	6.162	MON	78	935	01/24/2001	05/15/2029
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737			2	1	29,376	120.8950	34,107	28,212	29,723		584			8.000	6.294	MON	188	2,252	07/20/2001	02/15/2030
36211B-CC-6	GOVT NATL MTG ASSOC I #507767			2	1	44,885	108.8840	53,050	48,722	47,774		334			5.500	7.496	MON	223	2,596	08/11/1999	04/15/2014
36211C-MH-2	GOVT NATL MTG ASSOC I #508960			2	1	2,919	104.1360	2,920	2,804	3,017		86			8.000	5.451	MON	19	224	07/20/2001	09/15/2029
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341			2	1	59,576	108.8840	70,414	64,669	63,419		466			5.500	7.565	MON	296	3,418	08/11/1999	06/15/2014
36211C-4V-1	GOVT NATL MTG ASSOC I #509436			2	1	1,087	103.5140	1,087	1,050	1,134		7			7.500	4.994	MON	7	77	08/08/2001	12/15/2029
36211E-LM-8	GOVT NATL MTG ASSOC I #510732			2	1	9,474	116.7400	10,506	9,000	9,359		(25)			7.000	5.779	MON	53	628	12/14/2001	11/15/2029
36211E-R2-6	GOVT NATL MTG ASSOC I #510905			2	1	20,045	109.1910	21,445	19,640	20,227		(29)			7.500	6.454	MON	123	1,469	01/24/2001	05/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924			2	1	3,110	116.7400	3,662	3,137	3,117		1			7.000	7.238	MON	18	219	06/18/1999	06/15/2029
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959			2	1	14,222	119.2170	16,378	13,738	14,773		(100)			7.500	5.274	MON	86	1,014	08/08/2001	06/15/2029
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335			2	1	5,066	107.9600	5,283	4,893	5,336		(7,775)			7.500	4.086	MON	31	364	08/08/2001	07/15/2029
36211M-BR-0	GOVT NATL MTG ASSOC I #516748			2	1	1,023	106.1090	1,043	983	1,093		47			8.000	4.137	MON	7	79	07/20/2001	09/15/2029
36211N-R7-5	GOVT NATL MTG ASSOC I #518110			2	1	3,204	119.3610	3,781	3,168	3,227		(176)			7.500	6.883	MON	20	237	11/30/2000	09/15/2029
36211P-J3-8	GOVT NATL MTG ASSOC I #518782			2	1	1,969	100.2880	1,907	1,902	1,977		(63)			7.500	4.007	MON	12	135	08/08/2001	01/15/2030
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086			2	1	2,057	121.0150	2,390	1,975	2,128		65			8.000	5.614	MON	13	154	07/20/2001	01/15/2030
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433			2	1	1,754	108.0570	1,831	1,694	1,831		(3,137)			7.500	4.625	MON	11	127	08/08/2001	12/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36211V-N9-7	GOVT NATL MTG ASSOC I #524316			2	1	33,147	107.7400	34,497	32,018	34,450		(315)			7.500	4.834	MON	200	2,397	08/08/2001	12/15/2029
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130			2	1	21,524	103.2420	21,118	20,455	20,981		(462)			7.500	6.669	MON	128	1,531	08/08/2001	02/15/2030
36212A-G6-6	GOVT NATL MTG ASSOC I #527721			2	1	2,469	115.2300	2,732	2,371	2,586		(14)			8.000	5.267	MON	16	189	07/20/2001	02/15/2030
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415			2	1	3,205	117.3630	3,591	3,059	3,216		(4)			7.000	5.326	MON	18	214	12/14/2001	01/15/2031
36212N-MB-0	GOVT NATL MTG ASSOC I #538654			2	1	13,706	111.6030	14,690	13,163	14,337		490			8.000	4.735	MON	88	1,050	07/20/2001	12/15/2030
36212R-3V-8	GOVT NATL MTG ASSOC I #541812			2	1	13,544	117.3630	15,138	12,899	13,360		(17)			7.000	5.768	MON	75	901	12/14/2001	03/15/2031
36212T-D4-3	GOVT NATL MTG ASSOC I #542923			2	1	20,279	117.3630	22,770	19,401	20,226		(187)			7.000	5.963	MON	113	1,356	12/14/2001	06/15/2031
36212U-BC-4	GOVT NATL MTG ASSOC I #543735			2	1	6,009	116.9460	3,258	2,786	2,897		(25)			7.000	5.707	MON	16	177	12/14/2001	12/15/2030
36212W-NL-7	GOVT NATL MTG ASSOC I #545895			2	1	8,880	117.3630	9,926	8,457	8,817		(14)			7.000	5.683	MON	49	591	12/14/2001	08/15/2031
36213B-LF-7	GOVT NATL MTG ASSOC I #549426			2	1	33,416	117.3630	37,546	31,991	33,066		(171)			7.000	5.910	MON	187	2,235	12/14/2001	02/15/2031
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766			2	1	1,971	115.6490	2,193	1,896	2,043		(30)			6.500	3.580	MON	10	123	01/29/2008	12/15/2035
36213F-VX-8	GOVT NATL MTG ASSOC I #553330			2	1	1,705,164	109.0400	1,820,351	1,669,427	1,691,005		(2,219)			5.000	4.433	MON	6,956	81,530	09/11/2003	07/15/2018
36213L-E9-7	GOVT NATL MTG ASSOC I #557360			2	1	6,613	117.3630	7,435	6,335	6,685		(1)			7.000	5.247	MON	37	443	12/14/2001	05/15/2031
36213M-2H-0	GOVT NATL MTG ASSOC I #558876			2	1	4,461	117.2820	5,065	4,319	4,540		5			7.000	5.557	MON	25	302	05/02/2002	05/15/2032
36213N-JW-7	GOVT NATL MTG ASSOC I #559277			2	1	11,483	117.3630	10,270	8,750	9,160		(27)			7.000	5.635	MON	51	598	12/14/2001	07/15/2031
36213P-HE-4	GOVT NATL MTG ASSOC I #560129			2	1	41,763	117.2820	47,418	40,430	43,037		(227)			7.000	4.969	MON	236	2,823	05/02/2002	05/15/2032
36213P-R2-9	GOVT NATL MTG ASSOC I #560405			2	1	4,643	113.8060	5,448	4,787	4,665		(4)			6.000	6.987	MON	24	286	05/11/2001	06/15/2031
36213X-VE-1	GOVT NATL MTG ASSOC I #567713			2	1	6,015	115.9340	6,862	5,919	6,061		(4)			6.500	5.832	MON	32	377	06/04/2002	06/15/2032
36201B-KC-9	GOVT NATL MTG ASSOC I #578191			2	1	92,039	115.9340	101,684	87,708	91,050		(17)			6.500	5.159	MON	475	5,691	04/17/2003	01/15/2032
36201E-RT-9	GOVT NATL MTG ASSOC I #581098			2	1	10,040	113.1090	11,004	9,728	9,706		(2)			5.500	5.575	MON	45	533	04/14/2005	02/15/2032
36201J-F7-9	GOVT NATL MTG ASSOC I #584390			2	1	20,300	117.2820	23,049	19,652	20,879		8			7.000	4.870	MON	115	1,374	05/02/2002	05/15/2032
36201K-JS-6	GOVT NATL MTG ASSOC I #585373			2	1	2,389	117.2820	2,711	2,312	2,477					7.000	5.059	MON	13	158	04/24/2002	04/15/2032
36201M-SX-1	GOVT NATL MTG ASSOC I #587434			2	1	14,175	112.8910	9,567	8,474	8,448		10			5.500	5.612	MON	39	442	04/14/2005	12/15/2032
36201T-K3-0	GOVT NATL MTG ASSOC I #592614			2	1	11,393	112.8910	9,592	8,497	8,468		11			5.500	5.601	MON	39	456	04/14/2005	03/15/2033
36200E-BE-0	GOVT NATL MTG ASSOC I #598637			2	1	6,219	112.8910	5,798	5,136	5,119		(1)			5.500	5.609	MON	24	277	04/14/2005	04/15/2033
36200F-E7-9	GOVT NATL MTG ASSOC I #599658			2	1	12,498	112.8910	11,952	10,587	10,556		13			5.500	5.602	MON	49	575	04/14/2005	02/15/2033
36200G-CU-8	GOVT NATL MTG ASSOC I #600483			2	1	171,946	114.4340	189,283	165,407	173,437		(1,579)			6.500	4.987	MON	896	10,739	01/29/2008	01/15/2036
36200G-MD-5	GOVT NATL MTG ASSOC I #600756			2	1	5,111	112.8280	4,717	4,181	4,164		7			5.500	5.619	MON	19	226	04/14/2005	02/15/2034
36200K-MV-6	GOVT NATL MTG ASSOC I #603472			2	1	14,652	114.4340	15,926	13,917	14,977		(848)			6.500	4.670	MON	75	885	04/11/2003	02/15/2033
36200M-CY-7	GOVT NATL MTG ASSOC I #604087			2	1	9,196	112.8910	8,127	7,199	7,175		10			5.500	5.606	MON	33	388	04/14/2005	03/15/2033
36200N-PV-7	GOVT NATL MTG ASSOC I #605336			2	1	1,538,693	113.6810	1,688,397	1,485,203	1,538,027		4,100			6.000	4.948	MON	7,426	86,839	08/25/2004	08/15/2034
36202S-C6-3	GOVT NATL MTG ASSOC I #607693			2	1	4,870	112.8910	4,819	4,269	4,254					5.500	5.608	MON	20	232	04/14/2005	02/15/2033
36202T-7B-6	GOVT NATL MTG ASSOC I #609390			2	1	16,591	112.8910	12,490	11,064	11,029		10			5.500	5.601	MON	51	584	04/14/2005	04/15/2033
36290S-FV-8	GOVT NATL MTG ASSOC I #615880			2	1	117,327	113.8060	129,538	113,823	118,929		162			6.000	4.763	MON	569	6,817	09/10/2003	08/15/2033
36290S-GH-8	GOVT NATL MTG ASSOC I #615900			2	1	453,431	113.8060	500,624	439,891	455,462		(2,310)			6.000	4.727	MON	2,199	26,350	09/10/2003	08/15/2033
36290T-VP-1	GOVT NATL MTG ASSOC I #617222			2	1	70,057	114.3600	77,071	67,393	71,744		(426)			6.500	4.325	MON	365	3,643	01/29/2008	06/15/2036
36290U-E5-1	GOVT NATL MTG ASSOC I #617656			2	1	13,873	113.9500	15,332	13,455	13,808		29			6.500	5.608	MON	73	859	01/29/2008	08/15/2037
36290W-G5-5	GOVT NATL MTG ASSOC I #619520			2	1	19,268	112.8910	16,785	14,868	14,813		(1)			5.500	5.615	MON	68	802	04/14/2005	08/15/2033
36290X-HU-7	GOVT NATL MTG ASSOC I #620443			2	1	140,535	113.8060	155,161	136,338	141,821		791			6.000	4.910	MON	682	7,992	09/10/2003	08/15/2033
36291C-SE-6	GOVT NATL MTG ASSOC I #624317			2	1	1,028,579	113.6810	1,128,397	992,597	1,022,629		(3,678)			6.000	5.027	MON	4,963	58,706	08/25/2004	07/15/2034
36291F-JK-5	GOVT NATL MTG ASSOC I #626766			2	1	15,317	112.6720	14,970	13,287	13,253		(9)			5.500	5.575	MON	61	721	04/14/2005	04/15/2035
36291L-DD-4	GOVT NATL MTG ASSOC I #631100			2	1	229,940	114.4340	253,124	221,196	231,066		(1,043)			6.500	5.086	MON	1,198	14,351	01/29/2008	06/15/2036
36291N-RU-7	GOVT NATL MTG ASSOC I #633299			2	1	3,070	114.5410	3,383	2,953	3,100		81			6.500	4.793	MON	16	176	01/29/2008	11/15/2035
36291R-UA-8	GOVT NATL MTG ASSOC I #636077			2	1	13,354	112.5820	5,478	4,866	4,846		(4)			5.500	5.647	MON	22	245	04/14/2005	12/15/2034
36291U-CG-8	GOVT NATL MTG ASSOC I #638271			2	1	8,353	112.8910	6,484	5,744	5,724		(1)			5.500	5.618	MON	26	304	04/14/2005	01/15/2035
36292C-HN-7	GOVT NATL MTG ASSOC I #644737			2	1	78,367	114.5400	86,348	75,387	78,556		504			6.500	4.956	MON	408	4,643	01/29/2008	04/15/2035
36292C-PR-9	GOVT NATL MTG ASSOC I #644932			2	1	746,119	112.8910	827,812	733,286	746,412		826			5.500	4.998	MON	3,361	39,389	03/03/2008	07/15/2035
36292K-G6-7	GOVT NATL MTG ASSOC I #651021			2	1	25,190	114.0910	27,647	24,232	25,452		(179)			6.500	5.222	MON	131	1,543	01/29/2008	02/15/2036
36292L-BW-3	GOVT NATL MTG ASSOC I #651753			2	1	29,799	112.4530	30,296	26,941	29,742		(57)			5.500	2.300	MON	123	238	10/07/2011	03/15/2036
36292L-FW-9	GOVT NATL MTG ASSOC I #651881			2	1	112,416	113.4630	125,395	110,517	112,429		300			6.000	5.437	MON	553	6,366	12/21/2006	09/15/2036
36292L-MM-3	GOVT NATL MTG ASSOC I #652064			2	1	19,119	114.5380	21,066	18,392	20,002		(578)			6.500	3.981	MON	100	1,194	01/29/2008	04/15/2036
36292L-MN-1	GOVT NATL MTG ASSOC I #652065			2	1	198,480	114.5410	218,695	190,932	201,303		(4,166)			6.500	4.767	MON	1,034	12,392	01/29/2008	04/15/2036
36292L-7A-6	GOVT NATL MTG ASSOC I #652589			2	1	3,580	114.4340	3,941	3,444	3,624		(35)			6.500	4.897	MON	19	219	01/29/2008	05/15/2036
36294N-5L-8	GOVT NATL MTG ASSOC I #655251			2	1	128,591	114.0910	141,131	123,701	129,684		(1,192)			6.500	5.038	MON	670	7,956	01/29/2008	10/15/2036
36294P-BV-4	GOVT NATL MTG ASSOC I #655352			2	1	6,275	114.4340	6,908	6,037	6,383		(133)			6.500	4.819	MON	33	392	01/29/2008	05/15/2036
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436			2	1	654,957	114.4340	720,994	630,050	647,786		2,155			6.500	5.655	MON	3,413	40,897	01/29/2008	04/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36294R-3R-8	GOVT NATL MTG ASSOC I #657908			2	1	29,532	114.0910	32,411	28,409	30,194		(450)			6.500	4.470	MON	154	1,778	01/29/2008	08/15/2036
36294S-BP-1	GOVT NATL MTG ASSOC I #658046			2	1	92,304	112.4530	102,013	90,716	92,640		(93)			5.500	4.703	MON	416	4,850	03/03/2008	08/15/2036
36294S-3P-0	GOVT NATL MTG ASSOC I #658806			2	1	2,934	114.0910	3,247	2,846	2,964		28			6.500	5.239	MON	15	169	01/29/2008	07/15/2037
36294W-LL-0	GOVT NATL MTG ASSOC I #661931			2	1	6,880	113.9500	7,605	6,674	6,856		49			6.500	5.666	MON	36	402	01/29/2008	06/15/2037
36295A-B7-9	GOVT NATL MTG ASSOC I #664362			2	1	7,514	113.9500	8,302	7,286	7,530		34			6.500	5.478	MON	39	459	01/29/2008	09/15/2037
36295F-HS-6	GOVT NATL MTG ASSOC I #669041			2	1	11,997	112.7340	13,293	11,791	11,989		11			5.500	4.887	MON	54	636	03/03/2008	04/15/2037
36295J-AD-8	GOVT NATL MTG ASSOC I #671504			2	1	4,492	113.9500	4,964	4,357	4,515		2			6.500	5.270	MON	24	281	01/29/2008	08/15/2037
36295J-BA-3	GOVT NATL MTG ASSOC I #671533			2	1	11,935	113.9500	13,189	11,574	12,035		32			6.500	5.208	MON	63	738	01/29/2008	09/15/2037
36295M-GG-8	GOVT NATL MTG ASSOC I #674399			2	1	8,795	113.9500	9,719	8,529	8,829		36			6.500	5.413	MON	46	541	01/29/2008	09/15/2037
36295M-H3-6	GOVT NATL MTG ASSOC I #674450			2	1	4,978	114.2470	5,515	4,827	5,003		(7)			6.500	5.216	MON	26	306	01/29/2008	09/15/2037
36295M-KD-0	GOVT NATL MTG ASSOC I #674492			2	1	8,707	113.9500	9,621	8,443	8,888		129			6.500	5.173	MON	46	540	01/29/2008	10/15/2037
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079			2	1	7,118	113.9340	7,863	6,902	7,201		51			6.500	5.270	MON	37	434	01/29/2008	01/15/2038
36295P-YV-8	GOVT NATL MTG ASSOC I #676724			2	1	5,557	113.9340	6,137	5,386	5,616		51			6.500	5.143	MON	29	333	01/29/2008	02/15/2038
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677			2	1	1,448,380	107.4350	1,463,032	1,361,787	1,446,078		(2,303)			4.000	2.085	MON	4,539	9,027	10/07/2011	07/15/2024
36225A-LG-3	GOVT NATL MTG ASSOC I #780327			2	1	36,288	112.4620	38,867	34,560	35,554		(75)			8.000	6.286	MON	230	2,698	01/26/1999	11/15/2017
36225A-LP-3	GOVT NATL MTG ASSOC I #780334			2	1	333,360	112.2130	354,909	316,280	327,315		(4,794)			9.000	6.873	MON	2,372	27,746	02/21/1996	11/15/2017
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335			2	1	274,329	116.0890	303,727	261,632	272,351		(4,572)			9.000	7.030	MON	1,962	23,138	02/21/1996	12/15/2019
36225A-LU-2	GOVT NATL MTG ASSOC I #780339			2	1	6,109	116.6340	6,841	5,866	6,106		(41)			8.000	6.496	MON	39	463	03/12/1999	12/15/2023
36225A-PW-4	GOVT NATL MTG ASSOC I #780437			2	1	47,221	110.9340	49,890	44,973	46,293		(149)			8.000	6.210	MON	300	3,519	01/26/1999	09/15/2017
36225A-QL-7	GOVT NATL MTG ASSOC I #780459			2	1	844	115.7260	966	834	851		(2)			7.000	6.371	MON	5	57	05/18/2001	11/15/2026
36225A-VY-3	GOVT NATL MTG ASSOC I #780631			2	1	35,559	115.6880	40,245	34,787	35,641		(63)			7.000	6.261	MON	203	2,406	12/16/1998	09/15/2027
36225A-WL-0	GOVT NATL MTG ASSOC I #780651			2	1	41,440	115.8480	47,043	40,608	41,528		(127)			7.000	6.320	MON	237	2,802	04/20/1999	10/15/2027
36225A-YN-4	GOVT NATL MTG ASSOC I #780717			2	1	21,802	115.9980	24,863	21,434	21,854		(103)			7.000	6.417	MON	125	1,483	04/20/1999	02/15/2028
36225A-7H-7	GOVT NATL MTG ASSOC I #780896			2	1	14,450	116.0230	16,577	14,288	14,608		(45)			7.000	6.336	MON	83	988	05/18/2001	11/15/2028
36225B-GB-8	GOVT NATL MTG ASSOC I #781094			2	1	2,409	118.6540	2,745	2,314	2,535		76			8.000	5.167	MON	15	182	07/20/2001	10/15/2029
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636			2	1	14,071	112.9390	12,859	11,386	11,348		2			5.500	5.605	MON	52	615	04/14/2005	07/15/2033
36225B-5P-9	GOVT NATL MTG ASSOC I #781754			2	1	682,725	107.7510	687,537	638,077	680,889		(1,836)			5.000	2.529	MON	2,659	5,256	10/07/2011	06/15/2019
36241K-LN-6	GOVT NATL MTG ASSOC I #782133			2	1	166,406	108.7270	166,476	153,114	165,994		(413)			6.000	3.186	MON	766	1,511	10/07/2011	01/15/2022
36241L-KS-4	GOVT NATL MTG ASSOC I #783005			2	1	3,956,025	108.2580	3,991,231	3,686,790	3,948,528		(7,497)			5.000	2.492	MON	15,362	29,153	10/07/2011	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759			2	1	268,785	107.4030	271,505	252,790	268,149		(636)			4.000	2.000	MON	843	1,667	10/07/2011	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911			2	1	910,170	107.4030	919,380	856,006	907,744		(2,426)			4.000	1.975	MON	2,853	5,624	10/07/2011	01/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						22,837,845	XXX	24,671,180	22,047,150	22,799,202		(43,312)			XXX	XXX	XXX	108,041	1,006,048	XXX	XXX
49549C-AA-6	KING INTL LEASING LLC				1FE	4,631,825	101.6810	4,709,686	4,631,825	4,631,825					2.754	2.754	JAJO	26,929	114,308	11/10/2010	10/15/2022
74046B-AA-4	PREMIER AIRCRAFT LEASING		F		1FE	17,550,079	105.6520	18,542,009	17,550,079	17,550,079					3.576	3.576	FMAN	95,882	618,121	03/11/2010	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING		F		1FE	8,874,206	105.1970	9,335,398	8,874,206	8,874,206					3.547	3.547	JAJO	70,823	309,754	04/22/2010	04/10/2022
742651-DH-2	PRIVATE EXPORT FUNDING				1FE	4,995,550	106.2460	5,312,320	5,000,000	4,997,456		861			3.050	3.098	AO	32,194	152,500	09/22/2009	10/15/2014
742651-DK-5	PRIVATE EXPORT FUNDING				1FE	2,992,530	104.4200	3,132,615	3,000,000	2,993,710		975			2.250	2.179	JD	3,000	67,500	10/06/2010	12/15/2017
742651-DL-3	PRIVATE EXPORT FUNDING				1FE	19,975,000	103.9710	20,794,240	20,000,000	19,977,479		2,479			2.125	2.181	JJ	224,306		06/14/2011	07/15/2016
797224-AB-8	SAN CLEMENTE LEASING LLC				1FE	8,936,501	104.7930	9,364,828	8,936,501	8,936,501					3.350	3.350	MJSD	19,958	294,901	06/15/2010	06/07/2022
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE				1FE	3,822,934	114.5000	4,336,110	3,786,996	3,806,080		(2,360)			5.131	5.010	JJ	89,599	189,220	11/05/2003	01/15/2021
89609G-AB-8	TRICAHUE LEASING LLC				1FE	7,042,996	105.8190	7,452,828	7,042,996	7,042,996					3.744	3.744	FMAN	25,637	259,815	03/26/2010	02/26/2022
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						78,821,621	XXX	82,980,034	78,822,603	78,810,332		1,955			XXX	XXX	XXX	588,328	2,006,118	XXX	XXX
0599999. Total - U.S. Government Bonds						1,405,205,324	XXX	1,446,215,971	1,379,989,753	1,399,451,328		(1,097,183)			XXX	XXX	XXX	5,486,541	9,705,396	XXX	XXX
68268A-AA-9	1MALAYSIA SUKUK GLOBAL B		F		1FE	13,000,000	104.0200	13,522,652	13,000,000	13,000,000					3.928	3.928	JD	38,298	510,640	05/27/2010	06/04/2015
05957A-AA-7	BANCO DEL ESTADO -CHILE		F		1FE	5,603,088	102.2500	6,135,000	6,000,000	5,629,774		25,820	351,313		4.125	5.003	AO	57,750	247,500	09/30/2010	10/07/2020
110709-BN-1	BRITISH COLUMBIA PROV OF		A		1FE	8,998,470	101.9530	9,175,752	9,000,000	8,998,507		37			2.650	2.652	MS	65,588		09/15/2011	09/22/2021
135087-WL-4	CANADA 5.750 06/01/2029	SD	C		1FE	1,795,581	144.8770	3,621,914	1,706,015	2,557,409		(2,445)		(64,046)	5.750	5.374	JD	11,951	144,549	03/10/2003	06/01/2029
135087-UT-9	CANADA GOVT	SD	C		1FE	1,617,806	156.9710	3,123,719	1,446,536	2,104,537		(6,234)		(54,142)	8.000	7.019	JD	13,236	160,085	06/05/1997	06/01/2023
15238P-AB-2	CENTRAL AMERICAN BANK		F		1FE	10,245,000	100.0860	10,008,640	10,000,000	10,004,165		(105,945)			4.875	3.782	JJ	224,792	487,500	08/28/2009	01/15/2012
15238P-AC-0	CENTRAL AMERICAN BANK		F		1FE	14,000,000	106.1560	14,861,896	14,000,000	14,000,000					5.375	5.375	MS	202,757	752,500	09/17/2009	09/24/2014
15238R-AA-0	CENTRAL AMERICAN BANK		F		1FE	2,105,000	104.9920	2,099,848	2,000,000	2,039,105		(28,655)			6.750	5.158	AO	28,500	135,000	08/11/2009	04/15/2013
15238R-AB-8	CENTRAL AMERICAN BANK		F		1FE	2,045,000	100.0860	2,001,728	2,000,000	2,000,772		(19,646)			4.875	3.861	JJ	44,958	97,500	09/04/2009	01/15/2012

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
219868-BP-0	CORP ANDINA DE FOMENTO		F		1FE	22,933,803	101.5410	23,354,384	23,000,000	22,957,516		16,286	51,097		3.750	3.801	JJ	397,708	488,854	07/07/2011	01/15/2016
30216H-AB-5	EXPORT IMPORT BANK CHINA		F		1FE	3,776,710	107.5270	3,763,431	3,500,000	3,688,821		(49,320)			4.875	3.255	JJ	75,833	170,625	03/08/2010	07/21/2015
302154-AV-1	EXPORT-IMPORT BK KOREA		F		1FE	7,459,875	102.5260	7,689,465	7,500,000	7,472,090		6,854			4.125	4.235	MS	96,250	309,375	03/02/2010	09/09/2015
302154-AV-1	EXPORT-IMPORT BK KOREA	0	F		1FE	4,973,250	102.5260	5,126,310	5,000,000	4,981,393		4,569			4.125	4.235	MS	64,167	206,250	03/02/2010	09/09/2015
302154-BA-6	EXPORT-IMPORT BK KOREA		F		1FE	4,972,800	98.8430	4,942,135	5,000,000	4,973,445		645			4.375	4.443	MS	64,410		09/08/2011	09/15/2021
105756-BH-2	FED REPUBLIC OF BRAZIL		F		2FE	2,488,417	117.0000	2,535,000	2,166,667	2,404,876		(35,690)			8.000	4.033	JJ	79,926	166,667	01/27/2010	01/15/2018
105756-BS-8	FED REPUBLIC OF BRAZIL		F		2FE	15,029,604	112.2500	16,837,500	15,000,000	15,027,784		(2,681)	3,546		4.875	4.755	JJ	322,969	731,250	07/27/2010	01/22/2021
500630-BQ-0	KOREA DEVELOPMENT BANK		F		1FE	10,678,800	110.1270	11,012,660	10,000,000	10,325,730		(143,732)			8.000	6.287	JJ	351,111	800,000	05/29/2009	01/23/2014
500630-BR-8	KOREA DEVELOPMENT BANK		F		1FE	10,969,640	103.0740	11,338,151	11,000,000	10,979,272		5,189			4.375	4.432	FA	188,490	481,250	02/03/2010	08/10/2015
500630-BS-6	KOREA DEVELOPMENT BANK		F		1FE	5,773,069	97.7110	5,862,642	6,000,000	5,795,150		22,018	225,731		3.250	4.147	MS	60,667	195,000	09/01/2010	03/09/2016
50065W-AB-2	KOREA NATIONAL OIL CORP		F		1FE	4,969,350	102.6940	5,134,675	5,000,000	4,970,342		992			4.000	4.137	AO	35,556		10/19/2011	10/27/2016
51511C-AD-0	LANDWIRTSCH. RENTENBANK		F		1FE	2,492,300	106.5820	2,664,550	2,500,000	2,494,412		1,277			3.125	3.018	JJ	36,024	78,150	04/20/2010	01/15/2016
55276V-AC-6	MDC-GMTN B.V.		F		1FE	10,475,000	102.7900	10,279,050	10,000,000	10,446,363		(28,637)			3.750	2.645	AO	73,958	187,500	09/13/2011	04/20/2016
55276V-AD-4	MDC-GMTN B.V.		F		1FE	13,334,375	102.9080	12,863,550	12,500,000	13,314,883		(19,492)			5.500	4.629	AO	135,590	343,750	09/21/2011	04/20/2021
55276V-AA-0	MUBADALA DEVELOPMENT CO		F		1FE	5,125,000	107.6030	5,380,130	5,000,000	5,065,122		(25,483)			5.750	5.152	MN	43,924	287,500	07/21/2009	05/06/2014
683234-8Y-7	ONTARIO (PROVINCE OF)		A		1FE	4,997,700	104.7360	5,236,780	5,000,000	4,998,377		442			2.700	2.710	JD	5,625	135,000	06/09/2010	06/16/2015
68323A-AQ-7	ONTARIO (PROVINCE OF)		A		1FE	31,094,400	102.9800	30,894,090	30,000,000	31,027,943		(66,457)			2.300	1.485	MN	97,750	345,000	09/13/2011	05/10/2016
748149-AF-8	PROVINCE OF QUEBEC		A		1FE	19,922,000	99.8890	19,977,740	20,000,000	19,924,385		2,385			2.750	2.795	FA	192,500		08/18/2011	08/25/2021
74733W-AA-6	QATARI DIAR FINANCE QSC		F		1FE	4,962,600	103.5000	5,175,000	5,000,000	4,972,719		7,051			3.500	3.665	JJ	77,778	175,000	07/14/2010	07/21/2015
168863-AV-0	REPUBLIC OF CHILE		F		1FE	3,894,732	108.2500	4,330,000	4,000,000	3,901,997		7,100	100,348		3.875	4.218	FA	62,861	155,000	07/29/2010	08/05/2020
168863-AW-8	REPUBLIC OF CHILE		F		1FE	9,896,550	102.7500	10,275,000	10,000,000	9,899,147		2,597			3.250	3.373	MS	96,597		09/12/2011	09/14/2021
195325-BN-4	REPUBLIC OF COLOMBIA		F		2FE	10,390,000	107.5000	10,750,000	10,000,000	10,379,288		(10,712)			4.375	3.894	JJ	205,382		09/15/2011	07/12/2021
50064F-AH-7	REPUBLIC OF KOREA		F		1FE	5,124,400	108.4400	5,422,020	5,000,000	5,062,372		(25,032)			5.750	5.164	AO	59,896	287,500	05/29/2009	04/16/2014
731011-AN-2	REPUBLIC OF POLAND		F		1FE	5,342,500	103.5900	5,179,500	5,000,000	5,169,023		(78,622)			5.250	3.516	JJ	121,042	262,500	09/24/2009	01/15/2014
857524-AB-8	REPUBLIC OF POLAND		F		1FE	4,930,250	100.5000	5,025,000	5,000,000	4,931,076		826			5.000	5.106	MS	40,278		10/27/2011	03/23/2022
836205-AJ-3	REPUBLIC OF SOUTH AFRICA		F		2FE	9,856,250	109.5000	10,402,500	9,500,000	9,684,664		(69,400)			6.500	5.629	JD	49,743	617,500	05/28/2009	06/02/2014
836205-AN-4	REPUBLIC OF SOUTH AFRICA		F		2FE	2,511,250	112.0000	2,800,000	2,500,000	2,509,632		(912)			5.500	5.441	MS	42,778	137,500	03/03/2010	03/09/2020
78307A-DA-8	RUSSIA FOREIGN BOND		F		2FE	2,400,000	100.5000	2,512,500	2,500,000	2,430,590		18,921			3.625	4.533	AO	15,608	90,625	05/06/2010	04/29/2015
74727P-AJ-0	STATE OF QATAR		F		1FE	15,935,000	104.6500	15,697,500	15,000,000	15,855,601		(79,399)			4.000	2.062	JJ	268,333		09/13/2011	01/20/2015
00254E-JE-3	SWEDISH EXPORT CREDIT		F		1FE	29,972,400	103.3160	30,994,710	30,000,000	29,984,501		5,389			3.250	3.270	MS	284,375	975,000	09/09/2009	09/16/2014
00254E-KM-3	SWEDISH EXPORT CREDIT		F		1FE	7,491,450	98.1970	7,364,790	7,500,000	7,493,430		1,656			1.750	1.774	AO	25,885	131,250	10/13/2010	10/20/2015
910860-AU-2	UNITED MEXICAN STATES		F		2FE	2,908,855	115.0000	3,450,000	3,000,000	2,940,085		9,885			5.625	6.091	JJ	77,813	168,750	09/24/2007	01/15/2017
910860-AW-8	UNITED MEXICAN STATES		F		2FE	11,735,000	118.8500	11,885,000	10,000,000	11,674,840		(60,160)			5.950	3.321	MS	168,583	297,500	09/13/2011	03/19/2019
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						368,227,275	XXX	380,706,912	361,319,218	368,071,140		(718,711)	732,034	(118,188)	XXX	XXX	XXX	4,607,238	10,759,570	XXX	XXX
1099999. Total - All Other Government Bonds						368,227,275	XXX	380,706,912	361,319,218	368,071,140		(718,711)	732,034	(118,188)	XXX	XXX	XXX	4,607,238	10,759,570	XXX	XXX
011832-4T-6	ALASKA HSG FIN CORP 1ST SER VET 07A-2			1	1FE	4,940,182	101.1470	4,991,604	4,935,000	4,938,283		(514)			5.125	5.083	JD	21,077	252,919	01/07/2008	06/01/2027
011832-4Z-2	ALASKA HSG FIN CORP 1ST SER VET 07A-2			1	1FE	7,568,840	100.8850	7,697,526	7,630,000	7,574,961		1,657			5.200	5.280	JD	33,063	396,760	12/20/2007	06/01/2033
01179P-SV-0	ALASKA MUN BOND BANK AUTH G O 07-2			1	1FE	4,695,538	104.6980	4,863,222	4,645,000	4,673,350		(5,067)			4.500	4.178	JD	17,419	209,025	03/08/2007	12/01/2028
130628-W8-9	CALIFORNIA ST G O BDS 1998 OCT REF			1	1FE	29,413	100.1790	35,063	35,000	32,286		319			4.500	5.910	AO	394	1,575	10/05/1999	10/01/2018
13063A-LY-8	CALIFORNIA ST G O VAR PURP 1993 APR			1	1FE	541,501	101.0570	596,236	590,000	555,544		3,616			5.500	6.538	AO	8,113	32,450	12/06/2007	04/01/2019
13063A-MA-9	CALIFORNIA ST G O VAR PURP 1993 SEPT			1	1FE	1,577,462	100.6910	1,852,714	1,840,000	1,681,549		28,346			4.750	6.628	MS	29,133	87,400	12/07/2007	09/01/2018
13063A-MG-6	CALIFORNIA ST G O VAR PURP 1994 MAR			1	1FE	959,443	100.7180	1,097,826	1,090,000	993,054		8,574			5.500	6.969	MS	19,983	59,950	12/06/2007	03/01/2020
20772G-KL-1	CONNECTICUT ST G O 2005 SER B				1FE	19,595,807	125.7910	20,422,169	16,235,000	19,385,502		(210,306)			5.250	2.380	JD	71,028	426,169	06/10/2011	06/01/2019
373384-VM-5	GA ST-E2-REF				1FE	41,256,322	113.4960	41,091,227	36,205,000	40,699,675		(556,647)			4.500	1.077	MS	755,779		06/23/2011	09/01/2015
373384-RK-4	GEORGIA ST G O 2010 C-1				1FE	13,297,866	108.0720	12,784,918	11,830,000	12,710,959		(498,584)			5.000	0.692	AO	147,875	548,781	10/06/2010	10/01/2013
373384-WW-2	GEORGIA ST G.O. REF-2011 SER J-2			1	1FE	5,827,450	120.7050	6,035,250	5,000,000	5,819,502		(7,948)			4.500	2.722	MN	24,375		11/15/2011	11/01/2022
373384-WA-0	GEORGIA ST- REF - SER F				1FE	16,339,524	122.9460	16,880,486	13,730,000	16,159,883		(179,641)			5.000	1.792	JD	57,208	261,251	07/06/2011	12/01/2017
419791-D5-4	HAWAII ST G.O. REF - 2011 SER EA			1	1FE	13,385,195	122.7000	14,110,500	11,500,000	13,374,352		(10,843)			5.000	3.324	JD	38,333		11/18/2011	12/01/2023
419791-E4-6	HAWAII ST G.O. REF - 2011 SER EA			1	1FE	9,667,451	123.9930	10,142,627	8,180,000	9,658,815		(8,636)			5.000	3.034	JD	27,267		11/18/2011	12/01/2022
451434-BR-4	IDAHO ST - TAX ANTIC NOTES				1FE	35,603,750	100.8780	35,307,300	35,000,000	35,300,386		(303,364)			2.000	0.527	MAT	350,000		06/21/2011	06/29/2012
574193-BP-2	MARYLAND ST SERIES B			1	1FE	19,788,533	106.2690	20,881,859	19,650,000	19,782,648		(5,885)			3.000	2.896	FA	239,075		08/10/2011	08/01/2022
57582N-DL-6	MASSACHUSETTS G O CONS LOAN 2002 C				1FE	4,793,666	109.2300	4,636,814	4,245,000	4,351,848		(55,081)			5.500	4.061	MN	38,913	233,475	07/16/2002	11/01/2013
57582N-DV-4	MASSACHUSETTS G O CONS LOAN 2002 C			1	1FE	4,776,096	103.8310	4,983,888	4,800,000	4,797,264		3,142			5.000	5.041	MN	40,000	240,000	06/21/2002	11/01/2021
57582P-B3-3	MASSACHUSETTS ST CONSOL LOAN-SER D			1	1FE	24,422,800	124.5210	24,904,200	20,000,000	24,321,588		(101,212)			5.000	2.671	AO	258,333		09/21/2011	10/01/2022
57582P-B4-1	MASSACHUSETTS ST CONSOL LOAN-SER D			1	1FE	36,103,500	122.3590	36,707,700	30,000,000	35,965,055		(138,445)			5.000	2.976	AO	387,500		09/21/2011	10/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
604128-5Y-0	MINNESOTA ST G O 2003			1	1FE	7,545,875	107.2020	7,241,495	6,755,000	7,210,413		(285,029)			5.000	2.785	FA	140,729	337,750	10/22/2010	08/01/2016
604129-YH-3	MINNESOTA ST GO - 2011 SER A				1FE	19,526,560	126.9700	20,315,200	16,000,000	19,448,332		(78,228)			5.000	2.261	AO	175,556		09/29/2011	10/01/2020
604129-ZF-6	MINNESOTA ST GO - 2011 SER A			1	1FE	24,933,623	125.3190	25,377,098	20,250,000	24,841,732		(91,891)			5.000	2.558	AO	222,188		09/28/2011	10/01/2022
605579-4J-7	MISSISSIPPI ST G O 2002 A REF				1FE	5,077,974	109.3900	5,141,330	4,700,000	4,775,811		(37,017)			5.500	4.611	JD	21,542	258,500	01/09/2002	12/01/2013
641458-6Z-2	NEVADA LTD TAX MUN BOND BK 38-39 92A			1	1FE	15,000	100.4240	15,064	15,000	15,000					6.800	6.811	JJ	510	1,020	02/07/1992	07/01/2012
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D			1	1FE	197,068	110.6880	237,979	215,000	199,644		1,037			4.500	5.387	MS	2,849	5,175	10/06/2006	09/15/2022
677521-ML-7	OHIO ST GO HIGHER ED-REF SER A				1FE	7,304,713	125.3170	7,481,425	5,970,000	7,275,668		(29,045)			5.000	2.622	FA	126,863		09/20/2011	08/01/2022
677521-PN-0	OHIO STATE COMMON SCHS-SER B				1FE	16,404,705	125.0060	16,719,553	13,375,000	16,326,965		(77,740)			5.000	2.188	MS	169,045		09/21/2011	09/15/2020
677521-PQ-3	OHIO STATE COMMON SCHS-SER B			1	1FE	16,220,213	111.8150	16,241,129	14,525,000	16,180,000		(40,212)			4.000	2.746	MS	146,864		09/21/2011	09/15/2022
677521-PR-1	OHIO STATE COMMON SCHS-SER B			1	1FE	17,920,331	120.5100	18,190,985	15,095,000	17,853,746		(66,585)			5.000	3.100	MS	190,784		09/21/2011	09/15/2023
677521-GR-1	OHIO STATE G O 2010 SER A				1FE	8,606,010	108.2280	8,290,265	7,660,000	8,241,336		(313,474)			5.000	0.992	MN	63,833	385,128	11/01/2010	11/01/2013
68608B-AJ-7	OREGON ST G O DEPT OF ADMIN SVCS OPP 02				1FE	1,715,415	104.2940	1,694,778	1,625,000	1,639,461		(15,200)			5.000	4.000	JD	6,771	81,250	07/17/2006	12/01/2012
745145-ZE-5	PUERTO RICO COMWLTH PUB IMPT G O 01A	0			2FE	166,358	105.6850	158,528	150,000	154,790		(3,065)			5.500	3.300	JJ	4,125	8,250	01/11/2008	07/01/2013
745145-BH-4	PUERTO RICO COMWLTH PUB IMPT G O 98 REF	0			1FE	165,003	106.2960	159,444	150,000	157,036		(4,558)			5.500	2.300	JJ	4,125	8,250	03/25/2010	07/01/2013
917542-SQ-6	UTAH ST G O 2011 SER A				1FE	11,895,700	121.6100	12,161,000	10,000,000	11,748,674		(147,026)			5.000	1.656	JJ	243,056		06/16/2011	07/01/2017
917542-SR-4	UTAH ST G O 2011 SER A				1FE	13,494,024	124.1480	14,022,517	11,295,000	13,350,727		(143,297)			5.000	1.996	JJ	274,531		06/16/2011	07/01/2018
93974A-3X-0	WASHINGTON ST G O MOTOR VEH TAX 2005 SER			1	1FE	18,081,753	110.1990	18,452,823	16,745,000	17,858,209		(223,544)			5.000	2.250	JJ	418,625	418,625	06/21/2011	07/01/2021
93974C-UK-4	WASHINGTON ST GO - MOTOR VEHICLE FUEL -S			1	1FE	5,068,226	123.2270	5,206,341	4,225,000	5,047,076		(21,150)			5.000	2.450	JJ	105,625		09/28/2011	07/01/2021
97705L-M2-0	WISCONSIN ST GO REF - 2011 SER 2				1FE	24,646,200	125.3450	25,069,000	20,000,000	24,545,025		(101,175)			5.000	2.174	MN	216,667		09/23/2011	11/01/2020
97705L-M4-6	WISCONSIN ST GO REF - 2011 SER 2			1	1FE	12,239,300	123.8120	12,381,200	10,000,000	12,196,539		(42,761)			5.000	2.664	MN	108,333		09/23/2011	11/01/2022
97705L-M6-1	WISCONSIN ST GO REF - 2011 SER 2				1FE	13,651,220	125.6150	13,817,650	11,000,000	13,600,163		(51,057)			5.000	2.314	MN	119,167		09/23/2011	11/01/2021
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						490,045,609	XXX	498,397,928	426,890,000	485,442,851		(3,807,535)			XXX	XXX	XXX	5,326,654	4,253,702	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						490,045,609	XXX	498,397,928	426,890,000	485,442,851		(3,807,535)			XXX	XXX	XXX	5,326,654	4,253,702	XXX	XXX
463020-LZ-8	IRONDALE AL G O WTS 2007D			1	1FE	1,713,856	103.2660	1,827,808	1,770,000	1,722,132		2,093			4.500	4.952	AO	19,913	79,650	09/21/2007	10/01/2028
463020-MD-6	IRONDALE AL G O WTS 2007D			1	1FE	3,316,619	101.9310	3,435,075	3,370,000	3,322,399		1,464			4.750	4.999	AO	40,019	160,075	09/21/2007	10/01/2032
463020-MH-7	IRONDALE AL G O WTS 2007D			1	1FE	1,097,510	101.3300	1,134,896	1,120,000	1,099,360		469			4.750	5.055	AO	13,300	53,200	09/21/2007	10/01/2036
556583-NX-6	MADISON AL WARRANTS 2006 A			1	1FE	846,720	108.6470	912,635	840,000	843,671		(655)			4.500	4.400	JD	3,150	37,800	11/17/2006	12/01/2026
556583-NY-4	MADISON AL WARRANTS 2006 A			1	1FE	1,324,468	108.2160	1,423,040	1,315,000	1,320,174		(923)			4.500	4.410	JD	4,931	59,175	11/17/2006	12/01/2027
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF			1	1FE	3,922,212	110.4490	4,097,658	3,710,000	3,812,753		(22,355)			5.000	4.260	FA	70,078	175,500	08/18/2006	02/15/2022
717316-WY-5	PHOENIX CITY AL SCH WTS 07 B			1	1FE	1,552,658	105.5800	1,594,258	1,510,000	1,535,028		(4,275)			5.000	4.607	FA	31,458	75,500	07/12/2007	08/01/2028
846470-AW-2	SPANISH FORT AL G O WTS SER 2004			1	1	7,140,000	111.6950	7,975,023	7,140,000	7,278,959		30,317			7.750	7.749	FA	230,563	546,569	03/04/2004	02/01/2029
919289-DM-7	VALLEY AL G O WTS 2007			1	3Z	7,940,000	94.1820	7,478,051	7,940,000	7,478,051	303,229				7.375	7.298	MS	195,192	585,575	12/13/2007	03/01/2037
567031-RH-4	MARICOPA CNTY AZ ESD 06 WASHINGTON 04				1FE	1,137,354	115.2330	1,169,615	1,015,000	1,069,115		(10,787)			5.250	3.945	JJ	26,644	53,288	02/05/2004	07/01/2016
567031-RJ-0	MARICOPA CNTY AZ ESD 06 WASHINGTON 04				1FE	1,277,041	117.1990	1,365,368	1,165,000	1,220,931		(8,919)			5.000	4.018	JJ	29,125	58,250	02/05/2004	07/01/2017
567235-FD-3	MARICOPA CNTY AZ USD 44 AVONDALE 06			1	1FE	185,103	106.8650	213,730	200,000	186,780		904			4.750	5.591	JJ	4,750	9,500	08/31/2006	07/01/2022
567235-FE-1	MARICOPA CNTY AZ USD 44 AVONDALE 06			1	1FE	1,190,768	105.8320	1,217,068	1,150,000	1,170,933		(4,132)			4.750	4.302	JJ	27,313	54,625	08/31/2006	07/01/2023
567235-FG-6	MARICOPA CNTY AZ USD 44 AVONDALE 06			1	1FE	479,987	104.3480	485,218	465,000	472,703		(1,519)			4.750	4.342	JJ	11,044	22,088	08/31/2006	07/01/2025
567389-QC-8	MARICOPA CNTY AZ USD 80 CHANDLER 03A			1	1FE	71,420	106.8990	74,829	70,000	70,763		(483)			5.000	4.240	JJ	1,750	3,500	08/17/2010	07/01/2016
567389-QD-6	MARICOPA CNTY AZ USD 80 CHANDLER 03A			1	1FE	1,137,622	106.9770	1,192,794	1,115,000	1,127,158		(7,690)			5.000	4.240	JJ	27,875	55,750	08/17/2010	07/01/2016
567423-GQ-5	MARICOPA CNTY AZ USD 89 DYSART 04 B			1	1FE	995,000	110.9590	1,109,590	1,000,000	998,474		559			5.000	5.063	JJ	25,000	50,000	06/17/2004	07/01/2023
567430-JF-1	MARICOPA CNTY AZ USD 95 QUEEN 02				1FE	287,617	107.9830	280,756	260,000	267,325		(2,742)			5.000	3.808	JJ	6,500	13,000	10/10/2002	07/01/2014
567430-MB-6	MARICOPA CNTY AZ USD 95 QUEEN 08			1	1FE	1,148,417	111.6830	1,245,265	1,115,000	1,137,879		(2,954)			5.000	4.817	JJ	27,875	55,750	02/21/2008	07/01/2024
639149-FT-5	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	667,617	105.6100	776,234	735,000	678,581		3,888			4.500	5.471	JJ	16,538	33,075	03/23/2006	07/01/2022
639149-FU-2	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	239,432	104.7980	277,715	265,000	243,259		1,328			4.500	5.471	JJ	5,963	11,925	03/23/2006	07/01/2023
639149-FV-0	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	800,978	104.4160	934,523	895,000	814,062		4,402			4.500	5.511	JJ	20,138	40,275	03/23/2006	07/01/2024
639149-FW-8	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	1,143,612	103.3220	1,322,522	1,280,000	1,161,356		5,809			4.500	5.481	JJ	28,800	57,600	03/23/2006	07/01/2025
722171-EE-1	PINAL CNTY AZ USD NO 21 COOLIDGE 07B			1	1FE	249,915	103.1380	263,002	255,000	250,718		203			4.500	4.680	JJ	5,738	11,475	09/14/2007	07/01/2026
745400-P8-8	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	910,000	100.1530	911,392	910,000	910,000					4.750	4.751	FA	18,010	43,225	10/28/2004	02/01/2030
745400-P9-6	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	953,510	100.0970	955,926	955,000	953,754		39			4.750	4.785	FA	18,901	45,363	10/28/2004	02/01/2031
745400-Q2-0	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	897,210	100.0920	900,828	900,000	897,636		69			4.750	4.819	FA	17,813	42,750	10/28/2004	02/01/2032
745400-Q3-8	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	2,801,149	100.0570	2,811,602	2,810,000	2,802,417		205			4.750	4.820	FA	55,615	133,475	10/28/2004	02/01/2033
745400-Q4-6	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	2,053,408	100.0540	2,061,112	2,060,000	2,054,294		143			4.750	4.821	FA	40,771	97,850	10/28/2004	02/01/2034
745400-Q5-3	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	1,365,548	100.0380	1,370,521	1,370,000	1,366,110		91			4.750	4.822	FA	27,115	65,075	10/28/2004	02/01/2035
850272-ZF-5	SPRINGDALE AR SD 50-A REF & CONST 2011			1	1FE	3,080,757	107.2150	3,232,532	3,015,000	3,075,527		(5,230)			3.000	2.600	JD	7,538	45,225	06/15/2011	06/01/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
850272-ZG-3	SPRINGDALE AR SD 50-A REF & CONST 2011			1	1FE	3,109,982	106.3600	3,297,160	3,100,000	3,109,196		(786)			3.000	2.940	JD	7,750	46,500	06/15/2011	06/01/2019
850272-ZH-1	SPRINGDALE AR SD 50-A REF & CONST 2011			1	1FE	2,609,698	106.3670	2,765,542	2,600,000	2,608,939		(759)			3.250	3.180	JD	7,042	42,250	06/15/2011	06/01/2020
004284-VZ-5	ACALANES CA UN HIGH SCH DIST 03 A CAP			1	1FE	1,110,414	84.5710	1,805,591	2,135,000	1,701,755		82,159			0.000	5.010	NA			04/16/2003	08/01/2016
004284-WA-9	ACALANES CA UN HIGH SCH DIST 03 A CAP			1	1FE	1,750,125	80.1750	2,874,274	3,585,000	2,704,792		133,092			0.000	5.110	NA			04/16/2003	08/01/2017
004284-WB-7	ACALANES CA UN HIGH SCH DIST 03 A CAP			1	1FE	1,826,993	75.8590	3,030,567	3,995,000	2,847,467		142,754			0.000	5.210	NA			04/16/2003	08/01/2018
004284-WC-5	ACALANES CA UN HIGH SCH DIST 03 A CAP			1	1FE	2,411,608	71.6360	4,040,270	5,640,000	3,790,322		193,526			0.000	5.310	NA			04/16/2003	08/01/2019
004284-WD-3	ACALANES CA UN HIGH SCH DIST 03 A CAP			1	1FE	2,479,847	67.5160	4,196,119	6,215,000	3,930,482		204,315			0.000	5.410	NA			04/16/2003	08/01/2020
004284-WF-8	ACALANES CA UN HIGH SCH DIST 03 A CAP			1	1FE	1,025,149	59.8880	1,760,707	2,940,000	1,645,417		87,807			0.000	5.560	NA			04/16/2003	08/01/2022
004284-WG-6	ACALANES CA UN HIGH SCH DIST 03 A CAP			1	1FE	2,314,460	56.3620	3,998,884	7,095,000	3,733,588		201,304			0.000	5.620	NA			04/16/2003	08/01/2023
004284-WH-4	ACALANES CA UN HIGH SCH DIST 03 A CAP			1	1FE	2,668,193	53.0390	4,632,957	8,735,000	4,322,248		235,024			0.000	5.670	NA			04/16/2003	08/01/2024
004284-WK-7	ACALANES CA UN HIGH SCH DIST 03 A CAP			1	1FE	2,240,231	47.1290	3,909,351	8,295,000	3,644,320		199,846			0.000	5.720	NA			04/16/2003	08/01/2026
004284-WL-5	ACALANES CA UN HIGH SCH DIST 03 A CAP			1	1FE	2,512,221	44.4840	4,388,347	9,865,000	4,090,206		224,672			0.000	5.730	NA			04/16/2003	08/01/2027
004284-WM-3	ACALANES CA UN HIGH SCH DIST 03 A CAP			1	1FE	2,381,106	42.4840	4,163,432	9,800,000	3,882,942		213,968			0.000	5.762	NA			04/16/2003	05/15/2028
03254C-BL-3	ANAHEIM CA CITY SCH DIST 2004			1	1FE	1,429,718	108.4450	1,561,608	1,440,000	1,448,796		3,314			5.000	5.184	FA	30,000	72,000	05/20/2004	08/01/2022
03254C-BM-1	ANAHEIM CA CITY SCH DIST 2004			1	1FE	1,150,787	108.4450	1,263,384	1,165,000	1,170,784		3,465			5.000	5.254	FA	24,271	58,250	05/20/2004	08/01/2023
03254C-BN-9	ANAHEIM CA CITY SCH DIST 2004			1	1FE	2,136,487	108.4450	2,364,101	2,180,000	2,186,970		8,747			5.000	5.363	FA	45,417	109,000	05/20/2004	08/01/2024
058219-NU-6	BALDWIN PARK CA USD G O 2006			1	1FE	988,386	53.5500	1,247,715	2,330,000	1,271,748		59,743			0.000	4.870	NA			09/22/2006	08/01/2024
058219-NV-4	BALDWIN PARK CA USD G O 2006			1	1FE	1,123,784	48.3930	1,350,165	2,790,000	1,447,444		68,266			0.000	4.890	NA			09/22/2006	08/01/2025
058219-NW-2	BALDWIN PARK CA USD G O 2006			1	1FE	1,076,203	45.4190	1,278,545	2,815,000	1,387,579		65,701			0.000	4.910	NA			09/22/2006	08/01/2026
058219-NX-0	BALDWIN PARK CA USD G O 2006			1	1FE	1,104,513	43.2870	1,318,089	3,045,000	1,425,534		67,763			0.000	4.930	NA			09/22/2006	08/01/2027
058219-NY-8	BALDWIN PARK CA USD G O 2006			1	1FE	992,498	39.2100	1,131,209	2,885,000	1,282,273		61,191			0.000	4.950	NA			09/22/2006	08/01/2028
058219-NZ-5	BALDWIN PARK CA USD G O 2006			1	1FE	921,346	36.8040	1,039,713	2,825,000	1,191,573		57,086			0.000	4.970	NA			09/22/2006	08/01/2029
058219-PA-8	BALDWIN PARK CA USD G O 2006			1	1FE	1,027,691	33.7790	1,123,152	3,325,000	1,330,462		63,986			0.000	4.990	NA			09/22/2006	08/01/2030
134141-XX-3	CAMPBELL CA UNI SCH DIST G O 2007			1	1FE	4,049,318	103.3810	4,217,945	4,080,000	4,052,830		784			4.500	4.777	FA	76,500	183,600	02/01/2007	08/01/2032
134141-XH-8	CAMPBELL CA UNI SCH DIST G O 2007E			1	1FE	2,718,179	101.9720	2,783,836	2,730,000	2,719,731		346			4.500	4.732	FA	51,188	122,850	02/01/2007	08/01/2030
134141-XJ-4	CAMPBELL CA UNI SCH DIST G O 2007E			1	1FE	3,747,757	103.7880	3,912,808	3,770,000	3,750,482		608			4.500	4.754	FA	70,688	169,650	02/01/2007	08/01/2031
151847-DH-0	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	1,330,920	49.9520	1,498,560	3,000,000	1,653,607		76,452			0.000	4.790	NA			05/18/2007	08/01/2024
151847-DJ-6	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	843,260	48.3930	967,860	2,000,000	1,048,651		48,678			0.000	4.810	NA			05/18/2007	08/01/2025
151847-DK-3	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	1,203,930	42.8220	1,284,660	3,000,000	1,497,833		69,667			0.000	4.820	NA			05/18/2007	08/01/2026
151847-DL-1	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	1,141,170	39.5850	1,187,550	3,000,000	1,421,660		66,521			0.000	4.850	NA			05/18/2007	08/01/2027
15722T-DE-8	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B			1	1FE	2,160,531	57.5200	2,786,844	4,845,000	2,771,691		130,463			0.000	4.880	NA			10/18/2006	08/01/2023
15722T-DF-5	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B			1	1FE	2,536,380	53.4840	3,209,040	6,000,000	3,258,814		154,306			0.000	4.910	NA			10/18/2006	08/01/2024
15722T-DG-3	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B			1	1FE	2,206,875	49.6890	2,732,895	5,500,000	2,838,285		134,916			0.000	4.930	NA			10/18/2006	08/01/2025
189342-UM-8	CLOVIS CA USD G O CAP APPREC 2004 A				1FE	2,300,347	54.5440	3,237,186	5,935,000	2,759,303		162,937			0.000	6.180	NA			12/30/2008	08/01/2024
190335-BA-6	COAST CMNTY CLG DIST CA G O 2003 A			1	1FE	257,873	107.0380	267,595	250,000	251,530		(912)			5.000	4.592	FA	5,208	12,500	11/06/2003	08/01/2021
245595-EU-3	DELANO CA JT UNION HSD 2003 A REF				2FE	439,297	113.2900	481,483	425,000	434,314		(703)			5.100	4.924	FA	9,031	21,675	10/23/2003	02/01/2022
245595-EW-9	DELANO CA JT UNION HSD 2003 A REF				2FE	1,101,499	113.4950	1,220,071	1,075,000	1,093,019		(1,199)			5.100	5.002	FA	22,844	54,825	10/23/2003	02/01/2023
275281-A8-6	EAST SIDE CA UHSD G O 1999 A CAP			1	1FE	1,594,180	55.5250	3,275,975	5,900,000	3,108,087		181,260			0.000	12.402	NA			11/08/2000	09/01/2022
275281-A9-4	EAST SIDE CA UHSD G O 1999 A CAP			1	1FE	1,558,823	52.2310	3,206,983	6,140,000	3,042,435		177,710			0.000	12.902	NA			11/08/2000	09/01/2023
275281-B2-8	EAST SIDE CA UHSD G O 1999 A CAP			1	1FE	2,276,483	49.1230	4,688,790	9,545,000	4,447,920		260,211			0.000	13.428	NA			11/08/2000	09/01/2024
357172-RC-1	FREMONT CA UN HIGH SCH DIST 2002C			1	1FE	1,807,647	103.1560	1,867,124	1,810,000	1,809,777		322			5.000	5.010	MS	30,167	90,500	06/18/2002	09/01/2021
357172-RD-9	FREMONT CA UN HIGH SCH DIST 2002C			1	1FE	481,314	103.1560	500,307	485,000	484,647		509			5.000	5.059	MS	8,083	24,250	06/18/2002	09/01/2022
357172-RE-7	FREMONT CA UN HIGH SCH DIST 2002C			1	1FE	261,237	103.1230	273,276	265,000	264,636		524			5.000	5.109	MS	4,417	13,250	06/18/2002	09/01/2023
358232-QW-9	FRESNO CA UNIFIED SCH DIST G O 2002 A RE				2FE	353,339	114.4120	348,957	305,000	323,048		(3,953)			6.000	4.401	FA	7,625	18,300	11/06/2002	02/01/2016
358232-QY-5	FRESNO CA UNIFIED SCH DIST G O 2002 A RE				2FE	872,599	116.7860	881,734	755,000	805,923		(8,733)			6.000	4.501	FA	18,875	45,300	11/06/2002	02/01/2017
366658-NK-4	GARVEY CA SCH DIST G O 2006 CAP				1FE	248,769	41.9940	260,363	620,000	310,842		13,472			0.000	4.480	NA			12/07/2006	08/01/2027
366658-NL-2	GARVEY CA SCH DIST G O 2006 CAP				1FE	540,086	39.2100	552,861	1,410,000	675,181		29,325			0.000	4.490	NA			12/07/2006	08/01/2028
366658-NM-0	GARVEY CA SCH DIST G O 2006 CAP				1FE	619,675	36.8040	623,828	1,695,000	775,060		33,736			0.000	4.500	NA			12/07/2006	08/01/2029
366658-NN-8	GARVEY CA SCH DIST G O 2006 CAP				1FE	626,222	33.7790	606,333	1,795,000	783,634		34,182			0.000	4.510	NA			12/07/2006	08/01/2030
366658-NP-3	GARVEY CA SCH DIST G O 2006 CAP				1FE	705,642	31.7410	672,909	2,120,000	883,453		38,619			0.000	4.520	NA			12/07/2006	08/01/2031
399262-DZ-4	GROSSMONT CA UN HIGH SCH DIST 08 CAP				1FE	1,714,280	62.9220	2,516,880	4,000,000	2,053,331		105,980			0.000	5.370	NA			07/29/2008	08/01/2024
399262-EA-8	GROSSMONT CA UN HIGH SCH DIST 08 CAP				1FE	829,026	52.3920	1,079,275	2,060,000	994,967		51,904			0.000	5.430	NA			07/29/2008	08/01/2025
492244-BG-2	KERN CA CMNTY CLG DIST G O 03A TERM			1	1FE	99,854	108.0800	108,080	100,000	99,964		18			4.750	4.767	MN	792	4,750	03/07/2003	11/01/2026
544290-CR-8	LOS ALTOS CA SCH DIST G O 2001 CAP			1	1FE	1,849,798	59.9200	3,703,056	6,180,000	3,405,380		193,130			0.000	11.065	NA			05/30/2001	08/01/2022
544290-CS-6	LOS ALTOS CA SCH DIST G O 2001 CAP			1	1FE	1,951,003	56.4260	3,910,322	6,930,000	3,595,779		204,025			0.000	11.519	NA			05/30/2001	08/01/2023
586840-GP-9	MENLO PARK CA SCH DIST CAP APP 2008			1	1FE	1,008,553	30.8140	1,260,293	4,090,000	1,236,824		70,093			0.000	6.124	NA			06/19/2008	07/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
586840-GQ-7	MENLO PARK CA SCH DIST CAP APP 2008	.B		1	1FE	965,287	28.7200	1,200,496	4,180,000	1,184,968		67,478			0.000	6.154	NA			06/19/2008	07/01/2033
616794-LF-8	MORELAND CA SCH DIST G O 2004 D	.B		1	1FE	412,474	33.4270	621,742	1,860,000	616,374		33,801			0.000	5.720	NA			11/05/2004	08/01/2031
616794-LG-6	MORELAND CA SCH DIST G O 2004 D	.B		1	1FE	920,821	31.4830	1,386,826	4,405,000	1,376,952		75,633			0.000	5.730	NA			11/05/2004	08/01/2032
626905-JG-9	MURRIETA VALLEY CA UNI SCH DIST 08A	.B			1FE	1,626,900	26.1540	1,726,164	6,600,000	1,952,941		106,734			0.000	5.700	NA			09/10/2008	09/01/2033
630360-DW-2	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C	.B		1	1FE	3,531,465	38.7400	4,445,415	11,475,000	4,475,426		233,351			0.000	5.367	NA			07/19/2007	08/01/2029
630360-DY-8	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C	.B		1	1FE	3,416,477	33.9260	3,926,935	11,575,000	4,276,138		212,001			0.000	5.150	NA			07/19/2007	08/01/2031
63877N-EE-3	NATOMAS CA UNI SCH DIST G O 2007	.B		1	2FE	1,623,508	40.9210	1,759,603	4,300,000	2,055,009		108,720			0.000	5.510	NA			08/16/2007	08/01/2025
63877N-EF-0	NATOMAS CA UNI SCH DIST G O 2007	.B		1	2FE	1,625,717	37.8620	1,734,080	4,580,000	2,061,283		109,812			0.000	5.550	NA			08/16/2007	08/01/2026
63877N-EG-8	NATOMAS CA UNI SCH DIST G O 2007	.B		1	2FE	1,653,845	34.5510	1,710,275	4,950,000	2,099,586		112,429			0.000	5.580	NA			08/16/2007	08/01/2027
645002-TW-6	NEW HAVEN CA UNI SCH DIST G O 04A CAP	.B		1	1FE	5,411,792	53.0990	7,237,394	13,630,000	6,518,770		371,123			0.000	10.719	NA			10/28/2008	08/01/2024
645002-TX-4	NEW HAVEN CA UNI SCH DIST G O 04A CAP	.B		1	1FE	5,102,063	49.3460	6,834,421	13,850,000	6,164,731		356,629			0.000	11.335	NA			10/28/2008	08/01/2025
645002-TY-2	NEW HAVEN CA UNI SCH DIST G O 04A CAP	.B		1	1FE	4,800,537	45.4190	6,304,157	13,880,000	5,804,023		336,837			0.000	11.938	NA			10/28/2008	08/01/2026
645002-TZ-9	NEW HAVEN CA UNI SCH DIST G O 04A CAP	.B		1	1FE	4,471,062	41.9940	5,795,172	13,800,000	5,410,741		315,516			0.000	12.526	NA			10/28/2008	08/01/2027
645002-UA-2	NEW HAVEN CA UNI SCH DIST G O 04A CAP	.B		1	1FE	4,224,349	39.2100	5,450,190	13,900,000	5,115,381		299,243			0.000	13.094	NA			10/28/2008	08/01/2028
732096-YF-3	POMONA CA UNI SCH DIST G O REF 97A			1	2FE	3,246,060	103.4160	3,102,480	3,000,000	3,053,478		(18,696)			6.500	5.840	FA	81,250	195,000	01/23/1997	08/01/2019
801686-KV-7	SANTA CLARITA CA CMNTY COLLEGE DIST 07	.B		1	1FE	763,290	39.4000	866,800	2,200,000	954,366		46,873			0.000	5.100	NA			07/19/2007	08/01/2028
925836-BY-3	VICTOR CA ELEM SCH DIST 02 A			1	1FE	818,252	102.7550	847,729	825,000	824,392		1,002			5.000	5.065	FA	17,188	41,250	06/18/2002	08/01/2022
952347-NG-3	WEST CONTRA COSTA CA USD G O 2003 B			1	1FE	1,302,283	101.1010	1,299,148	1,285,000	1,286,379		(2,279)			5.000	4.896	FA	26,771	64,250	10/01/2003	08/01/2026
952347-NJ-7	WEST CONTRA COSTA CA USD G O 2003 B			1	1FE	3,284,575	100.5460	3,368,291	3,350,000	3,295,981		1,634			5.000	5.408	FA	69,792	167,500	08/11/2003	08/01/2032
952347-MB-5	WEST CONTRA COSTA CA USD G O 2003 C			1	1FE	25,671,000	100.5460	25,940,868	25,800,000	25,693,188		3,398			5.000	5.198	FA	537,500	1,290,000	04/14/2004	08/01/2032
977266-GP-4	WISEBURN CA SCH DIST 2008 CAP	.B			1FE	2,076,779	25.8000	2,263,950	8,775,000	2,517,301		141,507			0.000	5.870	NA			08/22/2008	08/01/2033
988176-BW-2	YUBA CA CMNTY CLG DIST 06 ELECT 07B	.B		1	1FE	1,455,062	27.1990	1,408,908	5,180,000	1,822,453		90,183			0.000	5.140	NA			07/19/2007	08/01/2032
19679R-EH-9	COLORADO WTR RES PWR PARKER WTR 04D			1	2FE	1,027,636	104.0000	1,034,800	995,000	1,005,109		(3,488)			5.000	4.591	MS	16,583	49,750	07/20/2004	09/01/2022
283479-GK-3	EL PASO CNTY CO SD NO 38 G O 01 REF			2	1FE	4,405,486	126.0570	4,657,806	3,695,000	4,095,075		(48,719)			6.000	4.187	JD	18,475	221,700	01/20/2004	12/01/2019
30606N-AA-2	FALCON HIGHLANDS CO METRO DIST G O 04A			1	4Z	7,327,934	89.5670	6,632,436	7,405,000	6,632,436	426,260	2,638			7.625	7.914	JD	25,095	559,103	06/21/2004	12/15/2034
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04			14	4	6,902,560	54.6800	4,341,592	7,940,000	4,341,592	413,992	(37,030)	1,747,167		7.250	7.250	JD	47,971	545,925	12/22/2004	12/01/2033
590621-JT-6	MESA CNTY CO VLY SCH DIST #51 GRAND JUNC				1FE	11,278,388	122.5540	11,483,310	9,370,000	11,238,444		(39,944)			5.000	2.765	JD	39,042	89,796	09/09/2011	12/01/2022
590621-JY-5	MESA CNTY CO VLY SCH DIST #51 GRAND JUNC				1FE	11,961,300	123.0530	12,305,300	10,000,000	11,924,639		(36,661)			5.000	2.965	JD	41,667	95,833	09/09/2011	12/01/2023
108151-XM-8	BRIDGEPORT CT G O 2002 A REF			1	1FE	4,546,597	102.3650	4,406,813	4,305,000	4,342,259		(58,097)			5.375	3.950	FA	87,415	231,394	04/14/2008	08/15/2016
108151-D8-1	BRIDGEPORT CT G O 2004 C				1FE	3,490,214	112.5310	3,544,727	3,150,000	3,285,991		(34,274)			5.250	3.959	FA	62,475	165,375	08/12/2004	08/15/2015
108151-D9-9	BRIDGEPORT CT G O 2004 C				1FE	8,152,345	115.8230	8,512,991	7,350,000	7,724,617		(72,366)			5.250	4.030	FA	145,775	385,875	07/21/2004	08/15/2016
108151-E3-1	BRIDGEPORT CT G O 2004 C				1FE	6,629,162	121.2950	7,095,758	5,850,000	6,275,123		(54,568)			5.500	4.230	FA	121,550	321,750	07/21/2004	08/15/2018
108151-E4-9	BRIDGEPORT CT G O 2004 C				1FE	5,635,816	122.6150	6,106,227	4,980,000	5,364,832		(41,853)			5.500	4.300	FA	103,473	273,900	07/21/2004	08/15/2019
108151-E5-6	BRIDGEPORT CT G O 2004 C				1FE	219,701	123.2840	240,404	195,000	210,396		(1,441)			5.500	4.390	FA	4,052	10,725	07/21/2004	08/15/2020
108151-E6-4	BRIDGEPORT CT G O 2004 C				1FE	1,456,650	123.4650	1,605,045	1,300,000	1,402,713		(8,375)			5.500	4.480	FA	27,011	71,500	07/21/2004	08/15/2021
108151-L6-6	BRIDGEPORT CT G O 2006 B			1	1FE	768,110	108.5510	841,270	775,000	770,079		384			4.500	4.606	JD	2,906	30,375	04/20/2006	12/01/2021
108151-L7-4	BRIDGEPORT CT G O 2006 B			1	1FE	1,171,301	107.7870	1,277,276	1,185,000	1,174,883		700			4.500	4.639	JD	4,444	51,075	04/20/2006	12/01/2022
645020-CA-4	NEW HAVEN CT G O 2002 C			1	1FE	1,408,264	104.8020	1,320,505	1,260,000	1,285,969		(15,521)			5.125	3.780	MN	10,763	64,575	11/08/2002	11/01/2013
645020-QE-1	NEW HAVEN CT G O 2003 A REF			1	1FE	1,149,528	108.0460	1,134,483	1,050,000	1,083,764		(12,012)			5.250	4.073	MN	9,188	55,125	12/20/2005	11/01/2015
941247-J3-3	WATERBURY CT G O 2007 REF				1FE	3,630,569	110.9930	3,895,854	3,510,000	3,599,837		(6,891)			4.500	4.248	AO	39,488	157,950	02/22/2007	04/01/2022
107403-QA-8	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	1,096,148	118.5310	1,250,502	1,055,000	1,090,978		(5,169)			5.000	4.160	JJ	26,375	26,375	04/11/2011	07/01/2024
107403-QB-6	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	918,681	118.5310	1,048,999	885,000	914,451		(4,229)			5.000	4.180	JJ	22,125	22,125	04/11/2011	07/01/2025
107403-QC-4	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	871,160	118.5310	995,660	840,000	867,249		(3,911)			5.000	4.200	JJ	21,000	21,000	04/11/2011	07/01/2026
23867H-BL-9	DAVIE FL G O LTD 2006			1	1FE	204,159	109.0890	245,450	225,000	207,802		1,174			4.500	5.461	FA	4,219	10,125	08/03/2006	08/01/2022
23867H-BM-7	DAVIE FL G O LTD 2006			1	1FE	331,203	108.5830	401,757	370,000	337,409		1,962			4.500	5.541	FA	6,938	16,650	08/03/2006	08/01/2023
23867H-BN-5	DAVIE FL G O LTD 2006			1	1FE	190,403	107.6480	231,443	215,000	194,018		1,124			4.500	5.590	FA	4,031	9,675	08/03/2006	08/01/2024
23867H-BQ-8	DAVIE FL G O LTD 2006			1	1FE	1,497,259	106.9340	1,620,050	1,515,000	1,500,586		682			4.500	4.662	FA	28,406	68,175	08/03/2006	08/01/2026
047804-DD-8	ATLANTA GA DNTWN DEV UNDERGROUND 09A				1FE	7,340,976	104.5290	7,118,425	6,810,000	7,010,272		(128,661)			5.000	2.718	JJ	170,250	340,500	05/06/2009	07/01/2013
047804-DE-6	ATLANTA GA DNTWN DEV UNDERGROUND 09A				1FE	3,619,325	106.8460	3,590,026	3,360,000	3,491,840		(49,745)			5.000	3.103	JJ	84,000	168,000	05/06/2009	07/01/2014
164227-AA-8	CHEROKEE CNTY GA SLD WST BALL GRND 07A			1	1FE	387,800	104.9330	419,732	400,000	390,072		579			4.650	4.888	JJ	9,300	18,600	09/19/2007	07/01/2026
164227-AB-6	CHEROKEE CNTY GA SLD WST BALL GRND 07A			1	1FE	675,780	102.8190	719,733	700,000	678,694		744			4.750	5.039	JJ	16,625	33,250	09/19/2007	07/01/2031
164227-AC-4	CHEROKEE CNTY GA SLD WST BALL GRND 07A			1	1FE	1,289,938	102.7990	1,336,387	1,300,000	1,290,753		208			5.000	4.936	JJ	32,500	65,000	09/19/2007	07/01/2037
362899-ET-9	GAINESVILLE GA G O PUB SAFETY 09 B				1FE	6,783,638	103.5010	6,489,513	6,270,000	6,402,678		(148,681)			5.000	2.519	MN	40,058	313,500	05/14/2009	11/15/2012
362899-EU-6	GAINESVILLE GA G O PUB SAFETY 09 B				1FE	3,793,413	106.8570	3,702,595	3,465,000	3,606,904		(72,909)			5.000	2.731	MN	22,138	173,250	05/14/2009	11/15/2013
403760-EM-9	GWINNETT CNTY GA WTR & SEW AUTH 2005			1	1FE	7,766,590	109.5180	7,814,109	7,135,000	7,710,159		(56,431)			4.500	3.442	FA	133,781		08/16/2011	08/01/2021
167485-2Z-3	CHICAGO IL G O PROJ & REF 2003 A			1	1FE	147,606	104.6270	156,941	150,000	149,451		521			5.000	5.099	JJ	3,750	7,500	01/28/2008	01/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
167485-3A-7	CHICAGO IL G O PROJ & REF 2003 A			1	1FE	98,404	100.2860	100,286	100,000	98,499		26			5.000	5.099	JJ	2,500	5,000	01/28/2008	01/01/2042
213309-JZ-1	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP	@			1FE	1,169,703	94.1160	2,555,249	2,715,000	2,080,281		109,672			0.000	8.497	NA			04/12/2001	12/01/2016
213309-KA-4	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP	@			1FE	1,047,514	91.9830	2,391,558	2,600,000	1,878,462		100,418			0.000	5.570	NA			04/12/2001	12/01/2017
216048-EA-2	COOK CNTY IL CUSD NO 401 ELMWOOD 99 CAP	@			1FE	1,698,385	98.4610	3,569,211	3,625,000	3,436,840		194,145			0.000	8.700	NA			11/01/1999	12/01/2012
216048-EB-0	COOK CNTY IL CUSD NO 401 ELMWOOD 99 CAP	@			1FE	1,144,684	96.2970	2,527,796	2,625,000	2,343,794		134,545			0.000	9.212	NA			11/01/1999	12/01/2013
215260-JK-7	COOK CNTY IL SCH DIST NO 159 MATTESON 03			1	1	1,081,428	108.8030	1,082,590	995,000	1,015,766		(10,249)			5.000	3.859	JD	4,146	49,750	12/15/2003	12/01/2014
215579-EE-9	COOK CNTY IL TWP HSD 209 PROVISO 08A	@		1	1FE	1,803,789	46.1660	2,243,668	4,860,000	2,178,357		122,056			0.000	9.968	NA			09/10/2008	12/01/2025
215579-EF-6	COOK CNTY IL TWP HSD 209 PROVISO 08A	@		1	1FE	1,276,254	43.0620	1,582,529	3,675,000	1,543,722		87,203			0.000	10.654	NA			09/10/2008	12/01/2026
45189F-ET-7	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	2,099,876	100.0000	2,665,000	2,665,000	2,665,000		141,906			0.000	5.547	NA			08/23/2007	01/01/2012
45189F-EU-4	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	1,882,684	99.4980	2,527,249	2,540,000	2,401,868		130,620			0.000	5.671	NA			08/23/2007	01/01/2013
45189F-EV-2	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	2,882,757	98.6780	4,080,335	4,135,000	3,691,257		203,681			0.000	5.757	NA			08/23/2007	01/01/2014
45189F-FB-5	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	3,750,623	100.0000	4,760,000	4,760,000	4,760,000		253,460			0.000	5.547	NA			08/23/2007	01/01/2012
45189F-FC-3	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	4,180,448	98.7850	5,571,474	5,640,000	5,333,282		290,038			0.000	5.671	NA			08/23/2007	01/01/2013
484080-LJ-3	KANE CNTY IL CUSD NO 300 G O 01 CAP	@			1FE	360,780	74.7810	747,810	1,000,000	636,926		35,278			0.000	5.780	NA			12/13/2001	12/01/2019
488575-DB-4	KENDALL CNTY IL CUSD 115 G O YORKVILLE O	@			1FE	1,026,942	70.6050	2,075,787	2,940,000	1,766,644		97,202			0.000	10.023	NA			05/14/2002	01/01/2021
488575-DC-2	KENDALL CNTY IL CUSD 115 G O YORKVILLE O	@			1FE	1,362,691	71.0580	2,956,013	4,160,000	2,353,012		130,331			0.000	10.481	NA			05/14/2002	01/01/2022
84552Y-GT-2	SOUTHWESTERN IL DEV EDWARDSVILLE 07	@			1FE	2,243,560	62.9450	2,766,433	4,395,000	2,683,650		118,567			0.000	4.570	NA			01/07/2008	12/01/2022
84552Y-GU-9	SOUTHWESTERN IL DEV EDWARDSVILLE 07	@			1FE	2,707,096	59.1460	3,312,176	5,600,000	3,245,637		145,212			0.000	4.630	NA			01/07/2008	12/01/2023
84552Y-DZ-1	SOUTHWESTERN IL DEV TRIAD SD NO 2 06			1	2FE	1,184,782	109.9760	1,242,729	1,130,000	1,158,250		(5,239)			5.000	4.411	AO	14,125	56,500	05/17/2006	10/01/2018
968852-VF-7	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	3,745,680	107.0190	4,018,563	3,755,000	3,747,360		393			4.500	4.520	AO	42,244	168,975	05/17/2007	10/01/2025
968852-WJ-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	786,321	113.9590	888,880	780,000	783,680		(885)			4.500	4.361	AO	8,775	35,100	11/18/2008	10/01/2021
968852-XU-2	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	952,228	124.4220	1,175,788	945,000	949,451		(1,071)			4.500	4.362	AO	10,631	42,525	04/23/2009	10/01/2021
968852-XV-0	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	2,564,128	124.5970	3,177,224	2,550,000	2,558,700		(2,091)			4.500	4.400	AO	28,688	114,750	04/22/2009	10/01/2022
968852-XW-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	478,633	109.5470	520,348	475,000	477,237		(538)			4.500	4.362	AO	5,344	21,375	04/23/2009	10/01/2021
968852-XX-6	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	412,272	108.8660	446,351	410,000	411,399		(336)			4.500	4.400	AO	4,613	18,450	04/22/2009	10/01/2022
054071-GF-6	AVON IN CMNTY SCH BLDG CORP 2007			1	1FE	908,396	107.9000	1,079,000	1,000,000	921,856		4,309			4.750	5.640	JJ	21,903	47,500	07/11/2007	07/15/2024
054071-GG-4	AVON IN CMNTY SCH BLDG CORP 2007			1	1FE	2,450,270	106.6460	2,884,774	2,705,000	2,484,512		10,895			4.750	5.629	JJ	59,247	128,488	07/11/2007	07/15/2025
116083-DG-8	BROWNSBURG IN SCH BLDG CORP 03 A			1	1FE	2,987,057	108.3590	3,055,724	2,820,000	2,853,849		(18,697)			5.250	4.510	MS	43,593	148,050	08/06/2003	09/15/2015
116083-DH-6	BROWNSBURG IN SCH BLDG CORP 03 A			1	1FE	3,100,391	108.3590	3,196,591	2,950,000	2,980,585		(16,872)			5.250	4.610	MS	45,602	154,875	08/06/2003	09/15/2016
116083-DJ-2	BROWNSBURG IN SCH BLDG CORP 03 A			1	1FE	2,716,520	108.3590	2,822,752	2,605,000	2,627,764		(12,541)			5.250	4.710	MS	40,269	136,763	08/06/2003	09/15/2017
14329N-AZ-7	CARMEL IN REDEV WEST CLAY ROAD 04			1	1FE	1,794,959	103.7540	1,877,947	1,810,000	1,799,733		740			5.000	5.225	FA	37,708	90,500	05/13/2004	08/01/2022
15147N-BB-6	CENTER GROVE IN BLDG CORP 2005			1	1FE	1,232,963	105.3480	1,327,385	1,260,000	1,238,536		1,037			4.500	4.665	JJ	26,145	56,700	02/04/2005	07/15/2026
15147N-BC-4	CENTER GROVE IN BLDG CORP 2005			1	1FE	1,066,446	104.5460	1,150,006	1,100,000	1,072,734		1,166			4.500	4.727	JJ	22,825	49,500	02/04/2005	01/15/2028
181503-BP-7	CLARK-PLEASANT IN CMNTY SCH BLDG 01			1	1FE	1,666,459	100.1280	1,702,176	1,700,000	1,699,838		4,117			5.000	5.161	JJ	39,194	85,000	10/09/2001	07/15/2021
228485-FZ-6	CROWN POINT IN MULTI SCH BLDG CORP 07			1	1FE	1,384,296	112.9810	1,576,085	1,395,000	1,381,725		1,055			5.000	5.127	JJ	32,163	69,750	09/14/2007	01/15/2022
228485-GB-8	CROWN POINT IN MULTI SCH BLDG CORP 07			1	1FE	1,943,866	107.4280	2,062,618	1,920,000	1,934,793		(2,297)			4.750	4.470	JJ	42,053	91,200	09/14/2007	07/15/2025
228485-GC-6	CROWN POINT IN MULTI SCH BLDG CORP 07			1	1FE	3,247,345	105.4600	3,406,358	3,230,000	3,240,769		(1,667)			4.750	4.558	JJ	70,746	153,425	09/14/2007	01/15/2028
265404-CY-7	DUNELAND IN SCH BLDG CORP 2001	@			1FE	1,153,532	72.2350	2,506,555	3,470,000	2,121,574		125,279			0.000	11.098	NA			12/13/2001	02/01/2020
265404-CZ-4	DUNELAND IN SCH BLDG CORP 2001	@			1FE	1,118,971	70.7950	2,456,587	3,470,000	2,057,994		121,524			0.000	11.299	NA			12/13/2001	08/01/2020
265404-DA-8	DUNELAND IN SCH BLDG CORP 2001	@			1FE	1,081,391	68.7080	2,384,168	3,470,000	1,992,770		118,038			0.000	6.200	NA			12/13/2001	02/01/2021
265404-DB-6	DUNELAND IN SCH BLDG CORP 2001	@			1FE	1,048,877	67.3010	2,335,345	3,470,000	1,932,852		114,489			0.000	6.200	NA			12/13/2001	08/01/2021
265404-DC-4	DUNELAND IN SCH BLDG CORP 2001	@			1FE	919,926	64.7630	2,040,035	3,150,000	1,698,520		100,919			0.000	6.220	NA			12/13/2001	02/01/2022
287461-CY-1	ELKHART CNTY IN CORR COMPLEX 04			1	1FE	416,469	110.5940	431,317	390,000	399,978		(3,867)			5.000	3.880	JD	1,625	19,500	10/20/2004	12/01/2016
353590-GA-4	FRANKLIN IN CMNTY MULTI SCH BLDG 07			2	1FE	8,138,566	115.6570	8,853,543	7,655,000	8,046,360		(23,474)			5.000	4.367	JJ	176,490	382,750	09/27/2007	07/15/2024
391881-AZ-2	GREATER JASPER IN MID SCH BLDG CAP 01	@		2	1FE	7,844,176	61.2860	12,287,843	20,050,000	9,950,806		718,706			0.000	7.639	NA			10/28/2008	07/15/2024
40785E-LN-4	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,062,880	111.2620	1,112,620	1,000,000	1,018,335		(6,704)			5.000	4.230	JJ	23,056	50,000	04/29/2004	07/15/2015
40785E-LP-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,287,442	111.2620	1,357,396	1,220,000	1,239,725		(7,201)			5.000	4.320	JJ	28,128	61,000	04/29/2004	07/15/2016
40785E-LQ-7	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,519,238	111.2620	1,613,299	1,450,000	1,470,312		(7,404)			5.000	4.410	JJ	33,431	72,500	04/29/2004	07/15/2017
40785E-LR-5	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,180,718	111.2620	1,262,824	1,135,000	1,148,454		(4,896)			5.000	4.608	JJ	26,168	56,750	04/29/2004	07/15/2018
40785E-LT-1	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	938,360	111.2620	1,018,047	915,000	921,915		(2,509)			5.000	4.680	JJ	21,096	45,750	04/29/2004	07/15/2020
40785E-SS-6	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07			1	1FE	1,189,113	108.7980	1,202,218	1,105,000	1,152,380		(8,318)			5.000	3.948	JJ	25,476	55,250	03/09/2007	07/15/2023
40785E-ST-4	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07			1	1FE	1,144,279	108.1680	1,151,989	1,065,000	1,109,676		(7,838)			5.000	3.968	JJ	24,554	53,250	03/09/2007	07/15/2024
40785E-SV-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07			1	1FE	1,099,238	103.2680	1,130,785	1,095,000	1,097,407		(417)			4.500	4.339	JJ	22,721	49,275	03/09/2007	01/15/2028
40785G-EC-1	HAMILTON SOUTHEASTN IN CUMBERLAND 01			1	1FE	990,113	100.1350	1,011,364	1,010,000	1,009,862		3,492			5.000	5.172	JJ	23,286	50,500	09/28/2001	07/15/2019
408395-HA-2	HAMMOND IN MULTI-SCH BLDG CORP 02			1	1FE	2,212,985	102.6070	2,288,136	2,230,000	2,228,382		2,887			5.125	5.225	JJ	52,699	114,288	08/08/2002	01/15/2027
44635P-BD-6	HUNTINGTON IN COUNTYWDE SCH BLDG II 02			1	1FE	612,588	102.5800	641,125	625,000	623,791		2,154			5.125	5.380	JJ	14,770	32,031	06/06/2002	01/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
46263R-CM-5	IPS MULTI-SCH BLDG CORP IN 2006			1	1FE	5,828,475	105.4560	6,343,178	6,015,000	5,871,105		8,449			4.500	4.907	JJ	124,811	270,675	05/17/2006	07/15/2024
46263R-CT-0	IPS MULTI-SCH BLDG CORP IN 2006			1	1FE	179,868	102.4400	189,514	185,000	180,620		146			4.500	4.860	JJ	3,839	8,325	03/16/2006	01/15/2031
46263R-DR-3	IPS MULTI-SCH BLDG CORP IN 2006 B			1	1FE	2,915,718	108.3020	3,140,758	2,900,000	2,908,160		(1,590)			4.500	4.432	JJ	60,175	127,125	10/04/2006	07/15/2023
46263R-DS-1	IPS MULTI-SCH BLDG CORP IN 2006 B			1	1FE	3,530,806	107.2840	3,776,397	3,520,000	3,525,614		(1,093)			4.500	4.462	JJ	73,040	158,400	10/04/2006	07/15/2024
520459-CP-1	LAWRENCEBURG IN SCH BLDG CORP 2003			1	1FE	1,440,000	107.1590	1,543,090	1,440,000	1,440,000					5.000	5.000	JJ	33,200	72,000	09/12/2003	07/15/2023
520459-BR-8	LAWRENCEBURG IN SCH DIST BLDG CORP 02			1	1FE	783,864	102.6730	821,384	800,000	798,335		2,964			5.250	5.401	JJ	19,367	42,000	05/09/2002	07/15/2026
594381-EZ-4	MICHIGAN CITY IN SCH BLDG CORP 07			1	2FE	1,367,639	114.8890	1,510,790	1,315,000	1,346,896		(4,967)			5.000	4.527	JJ	30,318	65,750	06/14/2007	07/15/2019
594381-FB-6	MICHIGAN CITY IN SCH BLDG CORP 07			1	2FE	1,549,941	114.3290	1,709,219	1,495,000	1,528,316		(5,181)			5.000	4.567	JJ	34,468	74,750	06/14/2007	07/15/2020
594381-FD-2	MICHIGAN CITY IN SCH BLDG CORP 07			1	2FE	2,196,069	112.8120	2,481,864	2,200,000	2,191,062		714			5.000	5.054	JJ	50,722	110,000	06/14/2007	07/15/2021
623619-CT-8	MOUNT VERNON HANCOCK CNTY IN SCH 04			1	1FE	1,476,590	105.5840	1,446,501	1,370,000	1,397,490		(12,702)			5.000	3.966	JJ	31,586	68,500	03/31/2004	07/15/2015
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006			1	1FE	1,814,058	108.9630	1,961,334	1,800,000	1,809,146		(1,791)			4.375	4.250	JJ	36,313	61,797	02/20/2009	07/15/2020
625854-EC-4	MUNCIE IN SCH BLDG CORP 2006			1	1FE	1,715,474	107.6220	1,921,053	1,785,000	1,732,845		3,501			4.500	4.997	JJ	37,039	80,325	06/22/2006	01/15/2023
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02			1	2FE	1,479,832	102.5800	1,589,990	1,550,000	1,544,177		10,348			5.125	5.715	JJ	36,630	79,438	03/27/2002	01/15/2027
655151-BA-5	NOBLESVILLE IN BLDG CORP FIRE 5&6 04			1	2FE	1,157,657	108.4410	1,252,494	1,155,000	1,155,795		(287)			5.000	4.970	JJ	26,629	57,750	05/21/2004	07/15/2020
655151-BB-3	NOBLESVILLE IN BLDG CORP FIRE 5&6 04			1	2FE	1,534,016	107.6230	1,689,681	1,570,000	1,545,387		1,766			5.000	5.294	JJ	36,197	78,500	05/21/2004	07/15/2023
667315-FA-8	NORTHWEST ALLEN IN INDPT SCH BLDG 08			1	1FE	3,265,800	110.1050	3,572,907	3,245,000	3,258,592		(1,924)			4.500	4.180	JJ	67,334	146,025	11/29/2007	07/15/2022
735883-GD-6	PORTAGE TWP IN MULTI-SCH BLDG 1ST 07			1	2FE	2,132,225	106.6940	2,277,917	2,135,000	2,132,760		121			4.500	4.439	JJ	44,301	96,075	02/15/2007	07/15/2025
735883-GE-4	PORTAGE TWP IN MULTI-SCH BLDG 1ST 07			1	2FE	1,927,454	106.0690	2,052,435	1,935,000	1,928,796		303			4.500	4.470	JJ	40,151	87,075	02/15/2007	07/15/2026
836481-BA-8	SOUTH BEND IN CMNTY SCH BLDG CORP 2003			1	2FE	815,649	103.5310	792,012	765,000	775,172		(6,097)			5.000	4.123	FA	15,938	38,250	07/16/2003	08/01/2017
838783-AY-4	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	2,283,906	111.2930	2,704,420	2,430,000	2,307,544		7,727			4.750	5.350	JJ	53,224	113,050	07/12/2007	07/15/2023
838783-AZ-1	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	2,401,848	110.0460	2,641,104	2,400,000	2,401,132		(175)			4.750	4.722	JJ	52,567	108,063	07/12/2007	07/15/2024
838783-BA-5	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	2,571,859	109.2780	2,813,909	2,575,000	2,572,418		137			4.750	4.747	JJ	56,400	122,313	07/12/2007	07/15/2025
838783-BB-3	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	1,708,586	108.6400	1,863,176	1,715,000	1,709,636		257			4.750	4.779	JJ	37,563	76,713	07/12/2007	07/15/2026
926740-CD-1	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07			1	1FE	3,495,555	107.7290	3,770,515	3,500,000	3,496,441		207			4.500	4.332	JJ	74,813	157,500	04/26/2007	01/10/2025
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07			1	1FE	4,431,745	106.6270	4,750,233	4,455,000	4,435,760		940			4.500	4.379	JJ	95,226	200,475	04/26/2007	01/10/2027
946363-DN-5	WAYNE TWP IN MARION CNTY SCH BLDG 04			2	2FE	4,742,168	117.7690	5,152,394	4,375,000	4,580,279		(28,095)			5.000	4.143	JJ	103,906	218,750	08/31/2004	07/10/2018
946363-DQ-8	WAYNE TWP IN MARION CNTY SCH BLDG 04			2	2FE	1,188,128	118.6430	1,376,259	1,160,000	1,168,345		(801)			5.000	4.893	JJ	27,550	58,000	08/31/2004	07/10/2020
952119-BE-4	WEST CLARK IN 2000 SCH BLDG CORP 02			1	1FE	2,731,159	100.1470	2,729,006	2,725,000	2,725,031		(777)			5.500	5.482	JJ	69,109	149,875	12/13/2001	01/15/2023
96023P-AS-4	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	1,045,979	106.4260	1,037,654	975,000	992,912		(8,265)			5.000	4.052	JJ	22,479	48,750	03/04/2004	07/15/2016
96023P-AT-2	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	1,605,313	106.7350	1,606,362	1,505,000	1,530,432		(11,722)			5.000	4.127	JJ	34,699	75,250	03/04/2004	07/15/2017
96023P-AU-9	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	1,829,443	106.7560	1,836,203	1,720,000	1,747,978		(12,890)			5.000	4.159	JJ	39,656	86,000	03/04/2004	07/15/2018
96023P-FF-7	WESTFIELD-WASHINGTON IN MULTI SCH 07			1	1FE	1,120,286	111.0660	1,255,046	1,130,000	1,118,791		810			5.000	5.125	JJ	26,053	56,500	10/12/2007	07/15/2022
96023P-FG-5	WESTFIELD-WASHINGTON IN MULTI SCH 07			1	1FE	1,588,367	109.6000	1,770,040	1,615,000	1,588,310		1,701			5.000	5.195	JJ	37,235	80,750	10/12/2007	07/15/2023
98972L-CQ-2	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	179,268	107.1590	182,170	170,000	171,702		(1,048)			5.000	4.322	JJ	3,919	8,500	07/23/2003	07/15/2016
98972L-CR-0	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	1,156,139	107.1590	1,184,107	1,105,000	1,114,427		(5,796)			5.000	4.422	JJ	25,476	55,250	07/23/2003	07/15/2017
98972L-CS-8	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	1,183,445	107.1590	1,221,613	1,140,000	1,148,039		(4,936)			5.000	4.522	JJ	26,283	57,000	07/23/2003	07/15/2018
98972L-CV-1	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	2,342,109	107.1590	2,480,731	2,315,000	2,320,078		(3,106)			5.000	4.852	JJ	53,374	115,750	07/23/2003	07/15/2022
368334-GN-2	GEARY CNTY KS G O HOSP DIST 2006			1	1FE	1,275,000	104.0960	1,327,224	1,275,000	1,275,000					4.500	4.500	MS	19,125	57,375	08/29/2006	09/01/2025
368347-AT-7	GEARY CNTY KS USD 475 G O 2005			1	2FE	272,712	104.1320	312,396	300,000	276,948		1,246			4.500	5.343	MS	4,500	13,500	12/06/2005	09/01/2024
522218-CW-4	LEAVENWORTH CNTY KS USD NO 458 05 REF				1FE	741,588	112.1880	796,535	710,000	722,705		(3,160)			4.500	3.971	MS	10,650	31,950	04/14/2005	09/01/2015
522218-CX-2	LEAVENWORTH CNTY KS USD NO 458 05 REF			1	1FE	207,524	112.6600	225,320	200,000	203,033		(753)			4.500	4.051	MS	3,000	9,000	04/14/2005	09/01/2016
982683-DU-5	WYANDOTTE CNTY KS USD 202 G O 2004 A REF				1FE	2,134,441	115.7260	2,216,153	1,915,000	2,020,198		(20,157)			5.250	3.949	MS	33,513	100,538	12/09/2004	09/01/2016
546279-M8-0	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	478,713	104.9840	530,169	505,000	484,036		1,818			4.500	5.085	JD	1,894	22,725	09/14/2007	12/01/2020
546279-M9-8	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	1,431,005	104.7830	1,487,919	1,420,000	1,426,725		(1,078)			4.500	4.305	JD	5,325	63,900	09/14/2007	12/01/2021
546279-N2-2	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	2,338,924	106.6590	2,485,155	2,330,000	2,335,459		(873)			4.500	4.354	JD	8,738	104,850	09/14/2007	12/01/2022
546279-N5-5	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	2,965,469	104.1830	3,120,281	2,995,000	2,970,386		1,241			4.500	4.527	JD	11,231	134,775	09/14/2007	12/01/2025
546279-N6-3	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	3,199,667	103.5860	3,361,366	3,245,000	3,206,621		1,756			4.500	4.579	JD	12,169	146,025	09/14/2007	12/01/2026
546279-N7-1	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	2,419,940	103.1420	2,542,450	2,465,000	2,426,322		1,613			4.500	4.634	JD	9,244	110,925	09/14/2007	12/01/2027
647634-5C-4	NEW ORLEANS LA G O 1998 REF				1FE	1,118,946	116.4930	1,164,930	1,000,000	1,063,819		(9,298)			5.500	4.268	JD	4,583	55,000	09/09/2004	12/01/2017
647634-5D-2	NEW ORLEANS LA G O 1998 REF				1FE	301,268	117.1180	310,363	265,000	284,048		(2,320)			5.500	4.288	JD	1,215	14,575	06/04/2003	12/01/2018
64763F-DF-3	NEW ORLEANS LA G O 2002 REF			1	1FE	6,591,038	101.5940	6,832,197	6,725,000	6,647,302		7,205			5.125	5.378	MS	114,885	344,656	03/13/2002	09/01/2021
64763F-KD-0	NEW ORLEANS LA G O 2005 REF				1FE	3,691,123	103.0250	3,688,295	3,580,000	3,606,534		(27,847)			5.000	3.491	JD	14,917	179,000	10/28/2008	12/01/2012
64763F-KE-8	NEW ORLEANS LA G O 2005 REF				1FE	4,517,793	105.8310	4,645,981	4,390,000	4,441,411		(25,194)			5.000	3.591	JD	18,292	219,500	10/28/2008	12/01/2013
64763F-KF-5	NEW ORLEANS LA G O 2005 REF				1FE	2,329,499	108.4780	2,332,277	2,150,000	2,215,349		(20,675)			5.250	4.133	JD	9,406	112,875	08/25/2005	12/01/2014
64763F-LB-3	NEW ORLEANS LA G O LTD TAX 2005				2FE	1,595,246	103.5470	1,553,205	1,500,000	1,516,694		(13,719)			5.000	4.013	MS	25,000	75,000	06/10/2005	03/01/2013
64763F-FL-8	NEW ORLEANS LA G O PUB IMPT 2003			1	1FE	950,305	105.9280	974,538	920,000	926,830		(3,336)			5.000	4.589	JD	3,833	46,000	09/16/2003	12/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
64763F-FM-6	NEW ORLEANS LA G O PUB IMPT 2003			1	1FE	640,481	106.0240	662,650	625,000	628,502		(1,708)			5.000	4.689	JD	2,604	31,250	09/16/2003	12/01/2021
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	543,954	111.9620	559,810	500,000	514,512		(4,196)			5.250	4.260	MS	8,750	26,250	01/29/2004	03/01/2015
787515-QX-6	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	1,556,220	115.2670	1,654,081	1,435,000	1,485,091		(10,754)			5.250	4.325	MS	25,113	75,338	01/26/2004	03/01/2016
787515-QY-4	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	1,224,287	117.9170	1,326,566	1,125,000	1,172,277		(8,004)			5.250	4.333	MS	19,688	59,063	01/26/2004	03/01/2017
613340-V9-6	MONTGOMERY CNTY MD CONS PUB IMPT-SER A			1	1FE	2,048,760	120.0760	2,101,330	1,750,000	2,037,071		(11,689)			5.000	2.544	JJ	34,028		08/24/2011	07/01/2023
071446-AU-2	BATTLE CREEK MI SCH DIST BLD & SITE 07			1	1FE	4,017,965	107.4750	4,352,738	4,050,000	4,022,841		1,174			4.750	4.757	MN	32,063	192,375	06/14/2007	05/01/2028
163357-FG-6	CHELSEA MI SCH DIST G O BLDG 04			1	1FE	328,935	108.8150	326,445	300,000	307,998		(3,207)			5.250	4.039	MN	2,625	15,750	07/23/2004	05/01/2015
163357-FH-4	CHELSEA MI SCH DIST G O BLDG 04			1	1FE	462,069	108.8550	462,634	425,000	435,284		(4,117)			5.250	4.149	MN	3,719	22,313	07/23/2004	05/01/2016
182252-RH-1	CLARKSTON MI CMNTY SCH G O 2004 REF			1	1FE	220,496	107.5330	225,819	210,000	212,910		(1,166)			4.750	4.121	MN	1,663	9,975	07/27/2004	05/01/2015
200578-PM-8	COMMERCE CHARTER TOWNSHIP MI G O 08			1	1FE	1,858,694	107.7640	2,047,516	1,900,000	1,864,622		1,890			4.500	4.527	AO	21,375	85,500	08/22/2008	04/01/2025
205759-EN-9	COMSTOCK PK MI PUB SCH G O 03 REF			1	1FE	265,492	105.3050	257,997	245,000	248,202		(2,289)			5.250	4.229	MN	2,144	12,863	01/27/2003	05/01/2015
242595-KJ-4	DEARBORN MI SCH DIST G O 2002 SER II			1	1FE	3,628,768	101.5620	3,630,842	3,575,000	3,577,323		(6,780)			5.000	4.799	MN	29,792	178,750	10/29/2002	05/01/2019
242595-KK-1	DEARBORN MI SCH DIST G O 2002 SER II			1	1FE	3,400,245	101.5620	3,427,718	3,375,000	3,376,095		(3,194)			5.000	4.899	MN	28,125	168,750	10/29/2002	05/01/2020
251093-Q4-5	DETROIT MI G O 2008 A-2				4FE	20,000,000	90.3710	18,074,200	20,000,000	18,074,200	1,021,600				8.000	8.000	AO	400,000	1,600,000	06/02/2008	04/01/2014
365136-ME-7	GARDEN CITY MI SCH DIST G O 06 REF			1	1FE	3,934,434	105.3700	4,167,384	3,955,000	3,938,642		878			4.500	4.567	MN	29,663	177,975	08/31/2006	05/01/2026
421560-HQ-9	HAZEL PARK MI SCH DIST G O 2002			1	1FE	579,916	101.5450	583,884	575,000	575,205		(598)			5.000	4.890	MN	4,792	28,750	05/10/2002	05/01/2016
421560-HR-7	HAZEL PARK MI SCH DIST G O 2002			1	1FE	425,978	101.5620	431,639	425,000	425,041		(119)			5.000	4.970	MN	3,542	21,250	05/10/2002	05/01/2017
421560-HS-5	HAZEL PARK MI SCH DIST G O 2002			1	1FE	622,263	101.5620	634,763	625,000	623,649		177			5.000	5.056	MN	5,208	31,250	05/10/2002	05/01/2018
421560-HT-3	HAZEL PARK MI SCH DIST G O 2002			1	1FE	591,888	101.5620	609,372	600,000	595,634		480			5.000	5.175	MN	5,000	30,000	05/10/2002	05/01/2019
421560-HU-0	HAZEL PARK MI SCH DIST G O 2002			1	1FE	1,542,067	101.5620	1,599,602	1,575,000	1,555,975		1,785			5.000	5.272	MN	13,125	78,750	05/10/2002	05/01/2020
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF			1	1FE	579,579	106.7750	603,279	565,000	569,176		(1,671)			4.500	4.164	MN	4,238	25,425	01/30/2004	05/01/2018
443114-QT-3	HOWELL MI PUB SCHS G O 2004 REF			1	1FE	1,774,954	106.0430	1,861,055	1,755,000	1,760,364		(2,140)			4.500	4.361	MN	13,163	78,975	01/30/2004	05/01/2020
483270-AP-9	KALAMAZOO MI PUB SCHS 2006 REF			1	1FE	3,374,378	112.1280	3,644,160	3,250,000	3,311,920		(12,672)			5.000	4.508	MN	27,083	162,500	07/14/2006	05/01/2021
509642-FN-9	LAKE FENTON MI CMNTY SCHS G O 02			1	1FE	813,526	101.5450	847,901	835,000	833,452		4,497			5.000	5.246	MN	6,958	41,750	01/03/2007	05/01/2022
509642-FP-4	LAKE FENTON MI CMNTY SCHS G O 02			1	1FE	404,327	101.5450	421,412	415,000	414,240		2,208			5.000	5.563	MN	3,458	20,750	01/03/2007	05/01/2022
771537-SU-2	ROCHESTER MI CSD SCH BLDG G O 2004 REF			1	1FE	3,471,796	104.5050	3,563,621	3,410,000	3,427,645		(7,050)			4.500	4.265	MN	25,575	153,450	01/30/2004	05/01/2019
838736-UP-9	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	3,424,131	109.8640	3,718,896	3,385,000	3,404,838		(4,077)			4.500	4.350	MN	25,388	105,075	10/10/2006	05/01/2022
838736-UQ-7	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	4,674,212	108.3990	5,024,294	4,635,000	4,654,897		(4,085)			4.500	4.390	MN	34,763	208,575	10/10/2006	05/01/2023
838736-UR-5	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	6,776,353	107.5900	7,246,187	6,735,000	6,755,998		(4,308)			4.500	4.420	MN	50,513	303,075	10/10/2006	05/01/2024
838736-US-3	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	5,686,036	106.7460	6,041,824	5,660,000	5,673,227		(2,712)			4.500	4.440	MN	42,450	254,700	10/10/2006	05/01/2025
846625-HQ-7	SPARTA MI AREA SCHOOLS G O 04			1	1FE	815,123	107.9330	820,291	760,000	775,223		(6,100)			5.000	4.089	MN	6,333	38,000	07/21/2004	05/01/2015
935324-G3-1	WARREN MI DOWNTOWN DEV GO LTD 05			1	2FE	2,256,311	106.0280	2,417,438	2,280,000	2,261,625		990			4.500	4.634	AO	25,650	102,600	12/29/2005	10/01/2025
944313-DQ-5	WAYNE CNTY MI G O WTR & SEW 08			1	2FE	2,900,000	102.3020	2,966,758	2,900,000	2,900,000					5.700	5.700	FA	68,875	165,300	07/23/2008	08/01/2038
713567-DR-3	PEQUOT LAKES MN ISD NO 186 G O 2002			1	1FE	100,783	100.3010	100,301	100,000	100,008		(96)			5.000	4.907	FA	2,083	5,000	12/11/2001	02/01/2013
713567-DS-1	PEQUOT LAKES MN ISD NO 186 G O 2002			1	1FE	1,400,000	100.3010	1,404,214	1,400,000	1,400,000					5.000	4.999	FA	29,167	70,000	12/11/2001	02/01/2014
415072-GF-8	HARRISON CNTY MS SCH DIST LTD TAX 2007			1	1FE	322,978	115.0450	373,896	325,000	321,952		236			5.000	5.123	AO	4,063	16,250	05/31/2007	10/01/2021
468430-6A-6	JACKSON MS G O 2005 REF				1FE	378,599	110.9370	388,280	350,000	359,870		(3,338)			5.000	3.908	AO	4,375	17,500	07/13/2005	10/01/2014
605340-5M-9	JACKSON MS PUBLIC SCH DIST 08				1FE	3,791,027	119.6830	4,182,921	3,495,000	3,724,390		(31,663)			5.250	4.050	AO	45,872	183,488	11/03/2009	04/01/2018
60534Q-QD-6	MISSISSIPPI DEV BK JACKSON 2006			1	1FE	1,697,554	109.4760	1,850,144	1,690,000	1,693,762		(805)			4.500	4.442	MS	25,350	76,050	10/20/2006	03/01/2023
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006			1	1FE	1,237,717	108.5120	1,340,123	1,235,000	1,236,354		(290)			4.500	4.472	MS	18,525	48,825	10/20/2006	03/01/2024
60534P-KT-9	MISSISSIPPI DEV BK OKTIBBEHA 2002			1	2FE	1,001,246	105.4260	1,043,717	990,000	991,976		(1,239)			5.100	4.960	JJ	25,245	50,490	12/04/2002	07/01/2020
485093-CA-4	KANSAS CITY MO SCH DIST BLDG CORP 03A				1	2,600,678	109.4390	2,593,704	2,370,000	2,427,917		(26,248)			5.000	3.769	FA	49,375	118,500	09/29/2003	02/01/2014
68562P-CZ-2	ORCHARD FARM R-V SCH DIST MO 2007B			1	1	88,240	118.3170	106,485	90,000	88,825		196			4.500	4.785	MS	1,350	4,050	10/03/2008	03/01/2027
533288-ES-1	LINCOLN CNTY NE SD NO 1 N PLATTE 05			2	1FE	971,208	111.9930	1,007,937	900,000	923,356		(8,012)			5.000	3.980	JD	2,000	45,000	04/05/2005	12/15/2014
517840-3B-8	LAS VEGAS VY WTR DIST- REF SER C				1FE	6,599,390	119.1790	6,805,121	5,710,000	6,581,192		(18,198)			5.000	2.988	JD	57,100		09/29/2011	06/01/2020
517840-3C-6	LAS VEGAS VY WTR DIST- REF SER C				1FE	8,125,139	119.5400	8,421,593	7,045,000	8,105,826		(19,313)			5.000	3.187	JD	70,450		09/29/2011	06/01/2021
517840-3D-4	LAS VEGAS VY WTR DIST- REF SER C			1	1FE	14,659,821	116.5490	15,046,476	12,910,000	14,628,839		(30,982)			5.000	3.390	JD	129,100		09/29/2011	06/01/2022
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A			1	1	169,150	100.0000	170,000	170,000	170,000		16			6.875	5.696	JJ	5,844	6,703	03/02/1977	01/01/2012
13281K-MZ-8	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A				1FE	4,359,643	110.4930	4,347,900	3,935,000	4,053,837		(41,596)			5.000	3.798	MS	65,583	196,750	06/11/2003	09/01/2014
13281K-NB-0	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A				1FE	3,531,711	116.5800	3,765,534	3,230,000	3,356,979		(24,257)			5.000	4.066	MS	53,833	161,500	10/28/2003	09/01/2016
296809-QW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 04			1	1FE	2,285,314	110.5140	2,315,268	2,095,000	2,158,728		(21,538)			5.125	3.946	AO	26,842	107,369	09/02/2004	10/01/2015
29680P-BW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 06				1FE	702,494	107.1990	696,794	650,000	665,617		(7,537)			5.250	3.962	JD	1,517	34,125	08/07/2006	12/15/2013
29680P-BZ-2	ESSEX CNTY NJ IMPT PROJ CONS GTD 06				1FE	836,084	115.9930	887,346	765,000	803,016		(6,782)			5.250	4.132	JD	1,785	40,163	08/07/2006	12/15/2016
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77			1	1	1,020,000	113.1000	1,153,620	1,020,000	1,020,000					6.350	5.326	JD	2,879	61,119	12/19/1977	06/15/2017
64966C-6P-1	NEW YORK NY G O FISCAL 1992 SER B			1	1FE	50,790	100.4650	50,233	50,000	50,000					7.000	7.488	FA	1,458	3,500	03/28/2000	02/01/2018
64966A-HW-8	NEW YORK NY G O FISCAL 1998 SER D			1	1FE	4,614	100.3230	5,016	5,000	4,787		20			5.250	5.890	FA	109	263	04/18/2000	08/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
64966J-RS-7	NEW YORK NY G O FISCAL 2011 SER D-1 SUB				1FE	11,979,200	122.4140	12,241,400	10,000,000	11,936,311		(42,889)			5.000	2.509	AO	108,333		09/28/2011	10/01/2020
64966J-RT-5	NEW YORK NY G O FISCAL 2011 SER D-1 SUB				1FE	13,225,950	123.0420	13,534,620	11,000,000	13,183,437		(42,513)			5.000	2.663	AO	119,167		09/29/2011	10/01/2021
64966J-RU-2	NEW YORK NY G O FISCAL 2011 SER D-1 SUB			1	1FE	16,587,942	121.2950	16,987,365	14,005,000	16,539,062		(48,880)			5.000	2.849	AO	151,721		09/28/2011	10/01/2022
64966J-SG-2	NEW YORK NY G O FISCAL 2011 SER E-3 SUB			1	1FE	14,562,375	119.1920	14,899,000	12,500,000	14,523,126		(39,249)			5.000	3.071	FA	135,417		09/28/2011	08/01/2023
649905-EH-5	NEW YORK ST DORM SCH DISTS FING 09C				1FE	477,234	109.9500	478,283	435,000	457,785		(7,836)			5.000	3.194	AO	5,438	21,750	05/29/2009	10/01/2014
986082-AU-9	YONKERS NY G O 2004 E			1	2FE	3,046,596	109.6140	3,080,153	2,810,000	2,894,598		(26,887)			5.000	3.898	JD	11,708	140,500	12/08/2004	12/01/2015
986082-AV-7	YONKERS NY G O 2004 E			1	2FE	1,834,344	109.4050	1,859,885	1,700,000	1,748,154		(15,285)			5.000	3.962	JD	7,083	85,000	12/08/2004	12/01/2016
986082-EY-7	YONKERS NY G O 2007 A			1	1FE	1,159,205	110.7520	1,190,584	1,075,000	1,124,059		(8,091)			5.000	4.040	MN	8,958	53,750	04/26/2007	05/01/2019
169196-GS-5	CHILLICOTHE OH CITY SCH DIST G O 04			1	1FE	1,229,925	112.7160	1,341,320	1,190,000	1,203,157		(4,126)			5.000	4.585	JD	4,958	59,500	06/28/2004	12/01/2018
186392-BL-9	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	907,184	107.0190	904,311	845,000	859,648		(7,210)			5.000	4.051	JD	3,521	42,250	06/28/2004	12/01/2013
186392-BM-7	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	282,453	109.7340	290,795	265,000	269,941		(1,905)			5.000	4.181	JD	1,104	13,250	06/28/2004	12/01/2014
186392-BN-5	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	269,255	109.4580	279,118	255,000	259,052		(1,559)			5.000	4.301	JD	1,063	12,750	06/28/2004	12/01/2015
186392-BP-0	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	1,279,158	109.5080	1,335,998	1,220,000	1,236,867		(6,480)			5.000	4.391	JD	5,083	61,000	06/28/2004	12/01/2016
363838-AW-3	GALLIPOLIS CITY OH SCH DIST IMPT 06			1	1FE	328,880	109.4910	399,642	365,000	334,080		1,618			4.500	5.421	JD	1,369	16,425	03/31/2006	12/01/2024
363838-AY-9	GALLIPOLIS CITY OH SCH DIST IMPT 06			1	1FE	542,691	108.4660	596,563	550,000	544,087		271			4.500	4.667	JD	2,063	24,750	03/31/2006	12/01/2026
391674-GP-7	GREATER CLEVELAND OH REGL TRANS 04				1FE	5,042,098	107.0580	4,946,080	4,620,000	4,729,264		(54,043)			5.000	3.710	JD	19,250	231,000	11/10/2004	12/01/2013
391674-GR-3	GREATER CLEVELAND OH REGL TRANS 04				1FE	1,796,481	112.1760	1,850,904	1,650,000	1,712,698		(14,532)			5.000	3.943	JD	6,875	82,500	11/17/2004	12/01/2015
468574-ET-1	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1FE	541,971	110.7210	570,213	515,000	522,595		(2,920)			5.000	4.350	JD	2,146	25,750	05/06/2004	12/01/2016
468574-EU-8	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1FE	1,244,443	110.7210	1,317,580	1,190,000	1,205,374		(5,902)			5.000	4.430	JD	4,958	59,500	05/06/2004	12/01/2017
468574-EX-2	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1FE	169,985	110.7210	182,690	165,000	166,417		(542)			5.000	4.620	JD	688	8,250	05/06/2004	12/01/2020
492692-LD-8	KETTERING CITY OH SCH DIST G O 2003			1	1FE	1,166,834	108.7030	1,184,863	1,090,000	1,106,484		(8,099)			5.000	4.171	JD	4,542	54,500	04/21/2003	12/01/2017
492692-LF-3	KETTERING CITY OH SCH DIST G O 2003			1	1FE	1,263,552	108.7030	1,304,436	1,200,000	1,213,740		(6,732)			5.000	4.371	JD	5,000	60,000	04/21/2003	12/01/2019
522777-ET-4	LEBANON OH CITY SCH DIST 2007			1	1FE	3,103,580	109.0230	3,161,667	2,900,000	3,018,361		(19,118)			5.000	4.018	JD	12,083	145,000	02/22/2007	12/01/2025
531677-DW-9	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	143,595	110.1240	154,174	140,000	141,015		(390)			4.750	4.430	JD	554	6,650	05/05/2004	12/01/2017
531677-DX-7	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	101,999	110.1240	110,124	100,000	100,566		(217)			4.750	4.500	JD	396	4,750	05/05/2004	12/01/2018
531677-DY-5	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	963,623	110.1240	1,046,178	950,000	953,863		(1,480)			4.750	4.570	JD	3,760	45,125	05/05/2004	12/01/2019
537292-HW-7	LITTLE MIAMI OH LOC SCH DIST G O 2007			1	1FE	293,785	104.9340	304,309	290,000	292,208		(354)			4.500	4.207	JD	1,088	13,050	02/21/2007	12/01/2026
537292-HX-5	LITTLE MIAMI OH LOC SCH DIST G O 2007			1	1FE	2,189,681	104.4320	2,260,953	2,165,000	2,179,407		(2,311)			4.500	4.226	JD	8,119	97,425	02/21/2007	12/01/2027
537292-HY-3	LITTLE MIAMI OH LOC SCH DIST G O 2007			1	1FE	454,757	103.9340	467,703	450,000	452,777		(445)			4.500	4.236	JD	1,688	20,250	02/21/2007	12/01/2028
667689-QP-1	NORTHWEST OH LOC SCH DIST G O 05 REF			1	1FE	270,640	111.8720	302,054	270,000	270,283		(65)			4.500	4.470	JD	1,013	12,150	10/19/2005	12/01/2020
719780-KE-7	PICKERINGTON OH LOC SCH DIST 06			1	2FE	9,681,024	106.3230	10,207,008	9,600,000	9,641,695		(7,443)			4.500	4.401	JD	36,000	432,000	02/08/2006	12/01/2023
742327-BX-6	PRINCETON OH CITY SCH DIST 2006			1	2FE	2,874,909	106.8870	3,046,280	2,850,000	2,863,676		(2,442)			4.500	4.350	JD	10,688	128,250	12/20/2006	12/01/2024
742327-BY-4	PRINCETON OH CITY SCH DIST 2006			1	2FE	3,776,775	106.1360	3,980,100	3,750,000	3,764,707		(2,625)			4.500	4.370	JD	14,063	168,750	12/20/2006	12/01/2025
742327-BZ-1	PRINCETON OH CITY SCH DIST 2006			1	2FE	4,871,841	105.5770	5,115,206	4,845,000	4,859,750		(2,631)			4.500	4.390	JD	18,169	218,025	12/20/2006	12/01/2026
889294-MC-5	TOLEDO OH CITY SCH DIST G O IMPT 03 B			1	1FE	2,210,606	107.5500	2,387,610	2,220,000	2,186,977		2,845			5.000	5.211	JD	9,250	111,000	07/27/2004	12/01/2020
897105-EM-0	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	317,457	104.2940	312,882	300,000	301,920		(2,012)			5.000	4.280	JD	1,250	15,000	11/07/2002	12/01/2015
897105-EN-8	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	733,747	104.2940	730,058	700,000	703,729		(3,905)			5.000	4.400	JD	2,917	35,000	11/07/2002	12/01/2016
897105-EP-3	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	831,984	104.2940	834,352	800,000	803,549		(3,713)			5.000	4.500	JD	3,333	40,000	11/07/2002	12/01/2017
897105-EQ-1	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,140,172	104.2940	1,152,449	1,105,000	1,108,918		(4,096)			5.000	4.600	JD	4,604	55,250	11/07/2002	12/01/2018
897105-ER-9	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,177,313	104.2940	1,199,381	1,150,000	1,153,055		(3,191)			5.000	4.700	JD	4,792	57,500	11/07/2002	12/01/2019
897105-ES-7	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,178,270	104.2940	1,209,810	1,160,000	1,162,052		(2,141)			5.000	4.800	JD	4,833	58,000	11/07/2002	12/01/2020
897105-ET-5	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,521,823	104.2940	1,574,839	1,510,000	1,511,333		(1,390)			5.000	4.900	JD	6,292	75,500	11/07/2002	12/01/2021
901816-GQ-5	TWINSBURG CITY OH SCH DIST G O IMPT 04			1	1FE	1,833,515	111.3720	1,882,187	1,690,000	1,735,591		(14,458)			5.000	4.010	JD	7,042	84,500	04/13/2004	12/01/2015
901816-GS-1	TWINSBURG CITY OH SCH DIST G O IMPT 04			1	1FE	2,000,738	111.6470	2,093,381	1,875,000	1,915,219		(12,705)			5.000	4.210	JD	7,813	93,750	04/13/2004	12/01/2017
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	3,496,659	88.5830	6,205,239	7,005,000	5,184,713		236,128			0.000	4.670	NA			05/29/2003	06/15/2018
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	3,262,791	82.0950	6,025,773	7,340,000	4,892,166		229,189			0.000	4.808	NA			05/29/2003	06/15/2020
178882-HN-9	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	4,489,293	75.4920	8,553,244	11,330,000	6,801,073		324,014			0.000	4.891	NA			05/29/2003	06/15/2022
178882-HP-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	3,283,920	71.8470	6,315,351	8,790,000	4,997,223		240,379			0.000	4.940	NA			05/29/2003	06/15/2023
736679-MC-2	PORTLAND OREGON LTD TAX PENSION BDS 99D			3	1FE	22,050,000	90.8050	20,022,503	22,050,000	22,050,000					0.045	2.443	WK	138	31,968	10/28/2008	06/01/2019
736679-MD-0	PORTLAND OREGON LTD TAX PENSION BDS 99E			3	1FE	12,750,000	91.0020	11,602,803	12,750,000	12,750,000					0.045	1.938	WK	112	17,827	10/28/2008	06/01/2019
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61			1	1FE	685,860	107.5450	742,061	690,000	686,458		179			4.500	4.546	JD	2,588	31,050	05/29/2008	12/01/2025
01728V-JS-0	ALLEGHENY CNTY PA G O 2008 C-61			1	1FE	738,510	107.3540	805,155	750,000	739,916		421			4.500	4.659	JD	2,813	33,750	05/29/2008	12/01/2027
017292-WH-2	ALLEGHENY CNTY PA IND OFF BLDG GTD 02B			1	1FE	3,115,300	103.9160	3,247,375	3,125,000	3,123,289		1,965			5.000	5.029	MN	26,042	156,250	07/02/2007	11/01/2022
087401-HJ-7	BETHLEHEM PA AUTH WTR GTD 04			1	1FE	1,033,991	107.4900	1,042,653	970,000	990,767		(6,670)			5.000	4.201	MN	6,197	48,500	07/13/2004	11/15/2017
087401-HN-8	BETHLEHEM PA AUTH WTR GTD 04			1	1FE	307,675	103.3240	320,304	310,000	308,450		121			4.600	4.694	MN	1,822	14,260	08/04/2004	11/15/2021
123583-FL-5	BUTLER CNTY PA G O 2003			1	1FE	859,848	107.4600	886,545	825,000	831,529		(4,000)			5.250	4.711	JJ	19,972	43,313	07/23/2003	07/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
123583-FN-1	BUTLER CNTY PA G O 2003			1	1FE	517,520	107.4600	537,300	500,000	503,293		(2,015)			5.250	4.801	JJ	12,104	26,250	07/23/2003	07/15/2026
123776-VJ-2	BUTLER PA AREA SCH DIST G O 2008			1	1FE	1,763,517	113.4910	2,020,140	1,780,000	1,766,494		953			4.500	4.641	AO	20,025	80,100	08/20/2008	10/01/2022
142508-EV-8	CARLISLE PA AREA SCH DIST 2002			1	1	908,863	100.7150	916,507	910,000	909,970		180			4.750	4.768	MS	14,408	43,225	05/06/2004	03/01/2020
697334-MG-2	PALMYRA PA AREA SCH DIST 2006			1	1FE	1,137,222	110.5940	1,222,064	1,105,000	1,116,228		(4,302)			5.000	4.552	JD	4,604	55,250	07/14/2006	06/01/2022
708553-KL-5	PENNSBURY PA SCH DIST G O 2004				1FE	277,733	110.0570	280,645	255,000	261,764		(2,442)			5.000	3.910	FA	5,313	12,750	07/08/2004	08/01/2014
717880-7D-4	PHILADELPHIA PA SCH DIST G O 02 A			1	1FE	2,692,771	100.3820	2,660,123	2,650,000	2,650,452		(5,327)			5.500	5.389	FA	60,729	145,750	01/10/2002	02/01/2031
717883-HR-6	PHILADELPHIA PA SCH DIST G O 09 B				1FE	5,469,226	112.5890	5,713,892	5,075,000	5,335,159		(53,246)			5.000	3.735	JD	21,146	253,750	04/29/2009	06/01/2016
725209-GH-7	PITTSBURGH PA G O SER 2002 A			1	1FE	144,715	100.7460	141,044	140,000	140,154		(910)			5.000	4.371	MS	2,333	7,000	06/26/2006	09/01/2012
755553-RT-3	READING PA G O 2002			1	1FE	842,086	78.0380	1,471,016	1,885,000	1,443,684		76,908			0.000	7.336	NA			01/30/2002	11/15/2016
755553-RU-0	READING PA G O 2002			1	1FE	853,846	73.4870	1,506,484	2,050,000	1,477,878		80,103			0.000	7.507	NA			01/30/2002	11/15/2017
755553-RV-8	READING PA G O 2002			1	1FE	797,130	69.2850	1,413,414	2,040,000	1,386,390		75,770			0.000	7.593	NA			01/30/2002	11/15/2018
901039-BY-2	TUSSEY MOUNTAIN PA SCH DIST 2007			1	1FE	1,509,270	101.0380	1,515,570	1,500,000	1,500,512		(2,005)			4.500	4.360	AO	16,875	67,500	03/13/2007	04/01/2027
224561-7L-8	CRANSTON RI G O 2004				1FE	284,553	107.9400	280,644	260,000	266,414		(2,851)			5.000	3.779	FA	4,911	13,000	01/30/2004	02/15/2014
762243-E8-2	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,483,825	106.2410	2,656,025	2,500,000	2,486,801		869			4.500	4.583	MN	14,375	112,500	05/09/2008	05/15/2023
762243-E9-0	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,074,044	105.1300	2,207,730	2,100,000	2,078,395		1,271			4.500	4.658	MN	12,075	94,500	05/09/2008	05/15/2024
762243-F2-4	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,944,050	104.2050	3,126,150	3,000,000	2,952,622		2,505			4.500	4.738	MN	17,250	135,000	05/09/2008	05/15/2025
762243-F3-2	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,965,680	104.4460	3,133,380	3,000,000	2,970,495		1,408			4.625	4.772	MN	17,729	138,750	05/09/2008	05/15/2026
762243-H2-2	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	986,010	109.4060	1,094,060	1,000,000	988,652		823			4.750	5.107	MN	6,069	47,500	07/31/2008	05/15/2022
762243-H3-0	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	992,130	109.1270	1,091,270	1,000,000	993,474		419			4.875	5.155	MN	6,229	48,750	07/31/2008	05/15/2023
762243-H4-8	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	1,223,579	108.7750	1,332,494	1,225,000	1,223,799		69			5.000	5.194	MN	7,826	61,250	07/31/2008	05/15/2024
762243-H6-3	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	984,880	106.9530	1,069,530	1,000,000	986,826		608			5.000	5.385	MN	6,389	50,000	07/31/2008	05/15/2026
762243-H8-9	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	1,169,678	106.6340	1,263,613	1,185,000	1,171,334		518			5.125	5.487	MN	7,760	60,731	07/31/2008	05/15/2028
084203-RV-2	BERKELEY CNTY SC SCH DIST G O 2002			1	1FE	1,581,133	102.5140	1,624,847	1,585,000	1,584,651		623			5.000	5.019	JJ	36,543	79,250	06/18/2002	01/15/2021
160069-QK-9	CHARLESTON CNTY SC G O 07			1	1FE	1,855,148	111.2870	2,053,245	1,845,000	1,851,511		(959)			4.500	4.368	MN	13,838	83,025	12/05/2007	11/01/2025
160069-QL-7	CHARLESTON CNTY SC G O 07			1	1FE	3,463,050	110.5430	3,819,261	3,455,000	3,460,169		(760)			4.500	4.407	MN	25,913	155,475	12/05/2007	11/01/2026
160069-PR-5	CHARLESTON CNTY SC SALES TX DB 07			1	1FE	13,810,543	111.2870	15,285,269	13,735,000	13,783,472		(7,137)			4.500	4.368	MN	103,013	618,075	12/05/2007	11/01/2025
160069-PS-3	CHARLESTON CNTY SC SALES TX DB 07			1	1FE	13,591,595	110.5430	14,989,631	13,560,000	13,580,287		(2,983)			4.500	4.407	MN	101,700	610,200	12/05/2007	11/01/2026
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A			1	1FE	579,258	107.9060	625,855	580,000	579,380		31			4.500	4.475	MS	8,700	26,100	09/12/2007	03/01/2026
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A			1	1FE	2,146,090	107.2110	2,315,758	2,160,000	2,148,195		531			4.500	4.543	MS	32,400	97,200	09/12/2007	03/01/2027
763682-ZS-3	RICHLAND CNTY SC SCH DIST #2				1FE	2,524,851	123.8190	2,643,536	2,135,000	2,516,641		(8,210)			5.000	2.612	MN	21,350		10/05/2011	05/01/2020
763682-ZU-8	RICHLAND CNTY SC SCH DIST #2			1	1FE	5,041,422	123.0760	5,261,499	4,275,000	5,027,328		(14,094)			5.000	2.852	MN	42,750		10/05/2011	05/01/2022
763682-ZV-6	RICHLAND CNTY SC SCH DIST #2			1	1FE	4,979,264	121.8540	5,209,259	4,275,000	4,966,410		(12,854)			5.000	3.013	MN	42,750		10/05/2011	05/01/2023
763665-SF-4	RICHLAND CNTY SC SD NO 01 G O 2001 A			1	1FE	3,762,068	100.7650	3,818,994	3,790,000	3,787,887		12,397			5.125	5.220	MS	64,746	194,238	02/13/2002	03/01/2025
763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A			1	1FE	2,557,064	100.7650	2,599,737	2,580,000	2,578,226		10,404			5.125	5.240	MS	44,075	132,225	02/13/2002	03/01/2026
763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003			1	1FE	12,694,651	106.1140	13,625,038	12,840,000	12,715,770		6,611			4.750	5.230	MS	203,300	609,900	08/12/2008	03/01/2025
763665-TG-1	RICHLAND CNTY SC SD NO 01 G O 2003			1	1FE	16,046,288	106.1140	17,264,748	16,270,000	16,075,998		9,330			4.750	5.293	MS	257,608	772,825	08/14/2008	03/01/2026
095175-LX-1	BLOUNT CNTY TN PUB WASHINGTON CNTY 07 B1			1	1FE	2,959,858	115.2700	3,158,398	2,740,000	2,885,474		(16,433)			5.000	4.105	JD	11,417	137,000	02/05/2007	06/01/2022
586145-PK-4	MEMPHIS TN G O GEN IMPT 2005 REF				1FE	4,474,464	103.4960	4,279,560	4,135,000	4,176,705		(53,970)			5.000	3.623	AO	51,688	206,750	03/02/2005	10/01/2012
592112-HH-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN-			1	1FE	5,608,305	122.8070	5,827,192	4,745,000	5,588,664		(19,641)			5.000	2.766	JJ	60,631		09/16/2011	07/01/2023
592112-HP-4	MET GOVT NASHVILLE & DAVIDSON CNTY TENN-				1FE	13,929,044	125.8930	14,446,222	11,475,000	13,864,306		(64,738)			5.000	2.217	JJ	146,625		09/16/2011	07/01/2020
613664-4H-1	MONTGOMERY CNTY TENN SCH & PUB IMPT			1	1FE	5,093,821	104.5240	5,440,474	5,205,000	5,096,479		2,658			3.250	3.556	AO	71,894		08/11/2011	04/01/2024
832016-FD-6	SMITH CNTY TN G O SCH 2005 REF			1	1	413,233	109.7130	416,909	380,000	389,914		(4,148)			5.000	3.779	AO	4,750	19,000	01/21/2005	04/01/2014
832016-FE-4	SMITH CNTY TN G O SCH 2005 REF			1	1	440,943	113.4820	459,602	405,000	418,874		(3,935)			5.000	3.868	AO	5,063	20,250	01/21/2005	04/01/2015
832016-FG-9	SMITH CNTY TN G O SCH 2005 REF			1	1	1,060,225	113.6830	1,108,409	975,000	1,018,980		(7,382)			5.000	4.038	AO	12,188	48,750	01/21/2005	04/01/2017
832016-FH-7	SMITH CNTY TN G O SCH 2005 REF			1	1	902,971	114.7690	958,321	835,000	870,137		(5,886)			5.000	4.101	AO	10,438	41,750	01/21/2005	04/01/2018
217489-YH-0	COPPELL TX INDPT SCH DIST BLDG & REF 92			1	1	154,860	99.7380	214,437	215,000	208,461		10,095			0.000	6.671	NA			08/15/2007	08/15/2012
217489-YJ-6	COPPELL TX INDPT SCH DIST BLDG & REF 92			1	1	292,489	99.1190	431,168	435,000	398,393		21,015			0.000	6.726	NA			08/15/2007	08/15/2013
217489-YK-3	COPPELL TX INDPT SCH DIST BLDG & REF 92			1	1	88,086	97.9110	137,075	140,000	120,681		6,644			0.000	9.215	NA			08/15/2007	08/15/2014
217489-YM-9	COPPELL TX INDPT SCH DIST BLDG & REF 92			1	1	238,627	95.3290	414,681	435,000	327,615		18,187			0.000	9.265	NA			08/15/2007	08/15/2016
217489-YN-7	COPPELL TX INDPT SCH DIST BLDG & REF 92			1	1	223,190	93.4550	406,529	435,000	306,425		17,011			0.000	6.786	NA			08/15/2007	08/15/2017
249001-W4-6	DENTON TX ISD SCH BLDG 2002 REF CAP			1	1FE	1,387,936	72.4880	1,910,059	2,635,000	1,852,925		95,679			0.000	5.381	NA			07/19/2006	08/15/2018
249001-W9-5	DENTON TX ISD SCH BLDG 2002 REF CAP			1	1FE	4,667,678	53.1610	6,578,674	12,375,000	6,367,993		352,789			0.000	5.793	NA			07/19/2006	08/15/2023
249001-X2-9	DENTON TX ISD SCH BLDG 2002 REF CAP			1	1FE	4,686,861	50.1480	6,609,506	13,180,000	6,397,437		354,988			0.000	5.804	NA			07/19/2006	08/15/2024
249001-X3-7	DENTON TX ISD SCH BLDG 2002 REF CAP			1	1FE	5,111,648	47.3110	7,214,928	15,250,000	6,980,986		388,014			0.000	5.814	NA			07/19/2006	08/15/2025
249001-X5-2	DENTON TX ISD SCH BLDG 2002 REF CAP			1	1FE	1,617,642	42.0470	2,285,254	5,435,000	2,211,559		123,328			0.000	5.835	NA			07/19/2006	08/15/2027
249001-X6-0	DENTON TX ISD SCH BLDG 2002 REF CAP			1	1FE	1,302,379	39.6340	1,840,999	4,645,000	1,781,482		99,507			0.000	5.845	NA			07/19/2006	08/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
270083-YV-4	EANES TX INDPT SCH DIST G O 2006			1	1FE	179,149	111.8080	201,254	180,000	179,351		42			4.500	4.559	FA	3,375	8,100	08/10/2006	08/01/2023
346805-CU-6	FORT BEND TX MUN UTIL DIST 35 2007			1	1FE	1,275,000	104.2470	1,329,149	1,275,000	1,275,000					5.000	5.000	MS	21,250	63,750	08/22/2007	09/01/2026
363334-V2-6	GALENA PARK TX ISD SCH BLDG 2007 (PSF)			1	1FE	3,991,456	110.1870	4,390,952	3,985,000	3,988,843		(589)			4.500	4.480	FA	67,745	179,325	02/08/2007	08/15/2025
414005-LU-0	HARRIS CNTY TEX REF-SER A			1	1FE	7,104,600	123.0420	7,382,520	6,000,000	7,080,047		(24,553)			5.000	2.872	AO	76,667		08/26/2011	10/01/2022
414005-LV-8	HARRIS CNTY TEX REF-SER A			1	1FE	2,621,655	120.9110	2,720,498	2,250,000	2,613,475		(8,180)			5.000	3.072	AO	28,750		08/26/2011	10/01/2023
442092-CV-2	HOUSTON CNTY TX G O LTD 2008			1	1FE	3,391,617	104.5070	3,647,294	3,490,000	3,399,462		2,520			5.250	5.639	FA	69,218	183,225	08/13/2008	02/15/2033
463813-EG-6	IRVING TX ISD CAP APPREC 2002 A REF	@		1	1FE	2,173,580	59.2250	3,905,889	6,595,000	3,879,962		221,046			0.000	5.920	NA			01/14/2002	02/15/2021
463813-EH-4	IRVING TX ISD CAP APPREC 2002 A REF	@		1	1FE	2,043,954	55.7710	3,680,886	6,600,000	3,656,333		209,101			0.000	5.940	NA			01/14/2002	02/15/2022
463813-EK-7	IRVING TX ISD CAP APPREC 2002 A REF	@		1	1FE	5,457,814	49.2830	9,868,921	20,025,000	9,802,732		563,779			0.000	5.990	NA			01/14/2002	02/15/2024
463813-EL-5	IRVING TX ISD CAP APPREC 2002 A REF	@		1	1FE	5,134,691	46.4050	9,294,922	20,030,000	9,232,342		532,004			0.000	6.000	NA			01/14/2002	02/15/2025
463813-EN-1	IRVING TX ISD CAP APPREC 2002 A REF	@		1	1FE	4,538,867	41.1180	8,233,880	20,025,000	8,178,142		473,000			0.000	6.020	NA			01/14/2002	02/15/2027
509552-WB-7	LAKE DALLAS TX ISD G O SCH BLDG 02 REF	@		1	1FE	514,783	31.3580	699,283	2,230,000	676,479		37,759			0.000	5.861	NA			03/29/2007	08/15/2032
509552-WC-5	LAKE DALLAS TX ISD G O SCH BLDG 02 REF	@		1	1FE	596,515	29.5340	810,708	2,745,000	784,242		43,846			0.000	5.871	NA			03/29/2007	08/15/2033
509552-WD-3	LAKE DALLAS TX ISD G O SCH BLDG 02 REF	@		1	1FE	811,063	27.8720	1,102,338	3,955,000	1,066,323		59,619			0.000	5.872	NA			03/29/2007	08/15/2034
516823-H7-9	LAREDO TX G O 2009 REF				1FE	3,425,679	102.1750	3,284,926	3,215,000	3,256,529		(65,774)			4.000	1.831	FA	48,582	128,600	04/24/2009	08/15/2012
528828-HK-5	LEWISVILLE TX ISD 2003 REF CAP	@		1	1FE	5,369,307	57.3430	9,301,035	16,220,000	8,594,525		457,076			0.000	5.540	NA			04/24/2003	08/15/2023
528828-HL-3	LEWISVILLE TX ISD 2003 REF CAP	@		1	1FE	1,371,482	54.0480	2,356,493	4,360,000	2,178,794		114,062			0.000	5.450	NA			05/06/2003	08/15/2024
542264-CX-2	LONE STAR CLG SYS TX TAX NTS 09			1	1FE	2,249,012	119.6310	2,470,380	2,065,000	2,214,865		(16,735)			4.500	3.544	MS	27,361	92,925	11/20/2009	09/15/2020
542264-CZ-7	LONE STAR CLG SYS TX TAX NTS 09			1	1FE	1,370,728	116.8090	1,506,836	1,290,000	1,355,934		(7,262)			4.500	3.865	MS	17,093	58,050	11/20/2009	09/15/2022
613910-MF-2	MONTGOMERY CNTY TX MUD 46 WTR SWR 06			1	1FE	1,250,000	102.1100	1,276,375	1,250,000	1,250,000					4.750	4.749	MS	19,792	59,375	09/27/2007	03/01/2028
659414-MD-5	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,133,135	109.4200	1,302,098	1,190,000	1,139,041		3,965			4.750	5.325	FA	21,354	56,525	03/27/2006	08/15/2021
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	438,552	106.1520	498,914	470,000	442,139		1,889			4.750	5.494	FA	8,434	17,575	03/27/2006	08/15/2022
659414-MF-0	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,614,507	105.3200	1,843,100	1,750,000	1,629,329		7,222			4.750	5.564	FA	31,403	83,125	03/27/2006	08/15/2023
659414-MG-8	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,167,527	104.4960	1,332,324	1,275,000	1,178,601		5,142			4.750	5.593	FA	22,879	55,813	03/27/2006	08/15/2024
659414-MH-6	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,663,089	103.5940	1,895,770	1,830,000	1,679,405		7,200			4.750	5.623	FA	32,838	86,925	03/27/2006	08/15/2025
659414-MJ-2	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,553,593	103.1680	1,578,470	1,530,000	1,541,941		(2,272)			4.750	4.561	FA	27,455	72,675	03/27/2006	08/15/2026
835214-BH-9	SOMERVELL CNTY TX TAX AND REV 2008			1	1FE	2,617,333	103.8430	2,746,647	2,645,000	2,619,871		750			5.125	5.469	FA	51,210	135,556	04/14/2008	02/15/2033
835214-BJ-5	SOMERVELL CNTY TX TAX AND REV 2008			1	1FE	1,412,928	103.8980	1,496,131	1,440,000	1,414,658		512			5.125	5.586	FA	27,880	73,800	04/14/2008	02/15/2038
950868-LZ-0	WESLACO TX COP WTR & SWR 2007			1	2FE	3,817,728	105.0960	4,035,686	3,840,000	3,821,735		1,013			5.000	5.078	FA	72,533	192,000	08/23/2007	02/15/2025
950868-MB-2	WESLACO TX COP WTR & SWR 2007			1	2FE	2,242,690	104.2010	2,360,153	2,265,000	2,246,071		855			5.000	5.133	FA	42,783	113,250	08/23/2007	02/15/2027
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX ROAD 07			1	1FE	4,072,302	103.2040	4,190,082	4,060,000	4,065,719		(1,664)			4.750	4.701	FA	72,854	190,475	09/11/2007	02/15/2032
983064-NQ-5	WYLIE TX G O 2006			1	1FE	1,175,634	109.8770	1,296,549	1,180,000	1,176,669		202			4.500	4.542	FA	20,060	35,550	03/29/2006	02/15/2024
983068-QC-4	WYLIE TX INDPT SCH DIST SCH BLDG 94 (PSF			1	1FE	2,114,976	100.6270	2,153,418	2,140,000	2,126,303		1,419			7.000	7.279	FA	56,591	149,800	04/05/2000	08/15/2024
890346-GR-4	TOOELE CNTY UT SCH DIST G O GTD 2004 A				1FE	747,656	113.3590	776,509	685,000	707,770		(6,110)			5.000	3.950	JD	2,854	34,250	02/13/2004	06/01/2015
079369-BB-9	BELLEVUE WA CONVENTION CTR SER 91 A			1	1	4,000,000	130.2870	5,211,480	4,000,000	4,000,000					7.100	7.127	JD	23,667	284,000	08/09/1991	12/01/2019
082847-FR-0	BENTON CNTY WA G O LTD TAX 03 REF				1FE	228,989	123.2790	271,214	220,000	225,563		(493)			5.000	4.651	JD	917	11,000	10/28/2003	12/01/2020
720611-QQ-8	PIERCE CNTY WA SD NO 403 BETHEL 06			1	1FE	2,594,774	108.0750	2,863,988	2,650,000	2,606,531		2,405			4.500	4.765	JD	9,938	69,750	07/26/2006	12/01/2024
764258-PZ-6	RICHLAND WA 07			1	2FE	323,284	107.9200	350,740	325,000	323,587		69			4.400	4.573	JD	1,192	14,300	03/07/2007	12/01/2026
812626-RB-7	SEATTLE WA G O LTD 2002 REF			1	1FE	251,816	102.3540	255,885	250,000	250,158		(305)			5.000	4.911	JJ	6,250	12,500	11/10/2005	07/01/2016
256534-DL-9	DODGELAND WI G O SCH DIST REF 2001			1	1	676,412	102.4580	686,469	670,000	670,824		(671)			5.000	4.905	MS	11,167	33,500	08/21/2001	03/01/2016
256534-DM-7	DODGELAND WI G O SCH DIST REF 2001			1	1	1,239,273	102.2050	1,262,232	1,235,000	1,235,551		(448)			5.000	4.966	MS	20,583	61,750	08/21/2001	03/01/2017
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF			1	1FE	855,587	110.9470	954,144	860,000	850,554		920			4.750	4.915	MS	13,617	40,850	02/15/2005	03/01/2020
568516-ES-3	MARINETTE WI SCH DIST REF 2002 A			1	1FE	1,147,435	108.7460	1,256,016	1,155,000	1,151,325		497			5.000	5.075	MS	19,250	57,750	04/30/2002	03/01/2018
697165-CB-2	PALMYRA-EAGLE AREA SCH DIST WI 2003			1	1	570,818	100.7540	554,147	550,000	552,933		(2,398)			5.000	4.516	MS	9,167	27,500	04/04/2003	03/01/2019
697165-CD-8	PALMYRA-EAGLE AREA SCH DIST WI 2003			1	1	1,151,359	100.7540	1,133,483	1,125,000	1,128,740		(3,052)			5.000	4.696	MS	18,750	56,250	04/04/2003	03/01/2021
731469-DS-8	POLK CNTY WI G O 2005 REF			1	1FE	1,065,026	117.5720	1,187,477	1,010,000	1,040,569		(4,470)			4.750	4.167	JD	3,998	47,975	02/10/2005	12/01/2018
838868-DS-3	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,558,184	101.1580	1,567,949	1,550,000	1,550,261		(1,019)			5.000	4.949	AO	19,375	77,500	06/13/2002	04/01/2018
838868-DT-1	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,626,202	101.1580	1,648,875	1,630,000	1,629,863		536			5.000	5.019	AO	20,375	81,500	06/13/2002	04/01/2019
838868-DU-8	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,616,696	101.1880	1,634,186	1,615,000	1,615,054		(213)			5.125	5.114	AO	20,692	82,769	06/13/2002	04/01/2020
838868-DV-6	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,797,311	101.1880	1,826,443	1,805,000	1,804,716		1,108			5.125	5.159	AO	23,127	92,506	06/13/2002	04/01/2021
838868-ER-4	SOUTH MILWAUKEE WI SCH DIST G O 02B REF			1	1FE	1,538,786	101.1450	1,542,461	1,525,000	1,525,445		(1,740)			5.000	4.880	AO	19,063	76,250	08/15/2002	04/01/2021
838868-ES-2	SOUTH MILWAUKEE WI SCH DIST G O 02B REF			1	1FE	736,088	101.1450	743,416	735,000	735,035		(138)			5.000	4.980	AO	9,188	36,750	08/15/2002	04/01/2022
838868-FJ-1	SOUTH MILWAUKEE WI SCH DIST G O 04 REF			1	1FE	1,236,860	113.7020	1,364,424	1,200,000	1,214,947		(3,153)			4.500	4.177	AO	13,500	54,000	03/11/2004	04/01/2018
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF			1	1FE	1,357,750	109.5540	1,451,591	1,325,000	1,338,242		(2,788)			4.500	4.240	AO	14,906	59,625	03/11/2004	04/01/2019
866854-FC-1	SUN PRAIRIE WI AREA SCH DIST 04 C REF			1	1FE	2,074,796	107.8380	2,205,287	2,045,000	2,052,858		(3,365)			5.000	4.808	MS	34,083	102,250	05/11/2004	03/01/2021
866854-FD-9	SUN PRAIRIE WI AREA SCH DIST 04 C REF			1	1FE	1,083,998	107.8380	1,159,259	1,075,000	1,077,379		(1,018)			5.000	4.888	MS	17,917	53,750	05/11/2004	03/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
971838-CX-3	WILMOT WI UN HIGH SCH DIST G O 04B			1	1FE	92,675	114.8090	103,328	90,000	91,334		(227)			4.500	4.178	MS	1,350	4,050	10/22/2004	03/01/2018
982427-CL-8	WRIGHTSTOWN WI CMNTY SCH DIST 04 REF			1	1FE	1,517,749	112.2020	1,576,438	1,405,000	1,446,437		(12,047)			5.000	3.999	MS	23,417	70,250	08/10/2004	03/01/2016
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,149,664,893	XXX	1,296,249,693	1,507,610,000	1,228,844,350	2,165,080	14,265,687	1,747,167		XXX	XXX	XXX	11,993,007	36,403,240	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,149,664,893	XXX	1,296,249,693	1,507,610,000	1,228,844,350	2,165,080	14,265,687	1,747,167		XXX	XXX	XXX	11,993,007	36,403,240	XXX	XXX
010257-EC-3	ALABAMA DRINK WTR FIN REVOLVG FD LN 02A			1	6*	417,325	100.3540	426,505	425,000		(420,496)	400			5.250	5.401	FA	8,429	22,313	12/20/2001	08/15/2021
078344-AA-6	BELLE FONTAINE IMPT DIST AL 2007A			14	6	10,306,047	56.2500	6,918,750	12,300,000	6,918,750	(1,699,843)	54,226	1,993,953		7.500	0.000	MN			12/19/2007	05/01/2037
091096-BB-2	BIRMINGHAM AL WTRWKS BRD WTR 09 B				1FE	4,669,437	107.5490	4,603,097	4,280,000	4,455,927		(84,274)			5.000	2.749	JJ	107,000	214,000	05/20/2009	01/01/2014
091156-KV-0	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	755,876	78.5120	592,766	755,000	592,766	(19,071)				4.500	4.450	JJ	16,988	33,975	12/15/2005	07/01/2018
091156-KW-8	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	2,375,523	75.4760	1,792,555	2,375,000	1,792,555	(12,873)				4.500	4.490	JJ	53,438	106,875	12/15/2005	07/01/2019
091156-KX-6	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	2,706,339	70.4630	1,913,070	2,715,000	1,913,070	(15,366)	542			4.500	4.634	JJ	61,088	122,175	12/15/2005	07/01/2020
091156-KY-4	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	2,798,173	67.4100	1,900,962	2,820,000	1,900,962	(17,234)	1,245			4.500	4.828	JJ	63,450	126,900	12/15/2005	07/01/2021
091156-KZ-1	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	871,267	66.3450	723,161	1,090,000	723,161	(7,130)	11,588			4.500	6.741	JJ	24,525	49,050	12/15/2005	07/01/2022
15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A			1	5	6,730,000	66.0000	4,441,800	6,730,000	4,441,800	(619,362)				7.375	7.339	MN	82,723	493,203	12/19/2007	05/01/2037
15777R-AB-5	CHAMBERS CNTY AL COOP DIST GVDG 07B				5	9,020,000	69.0000	6,223,800	9,020,000	6,223,800	(625,086)				7.375	7.375	MN	110,871	665,225	12/19/2007	05/01/2012
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08			2	2	6,674,208	113.8450	7,775,614	6,830,000	6,692,559		5,386			9.000	8.866	FA	256,125	605,250	12/16/2008	02/01/2029
44045P-AA-7	HORIZONS IMP DIST AL SPL ASSMT 08A			14	6	5,255,428	80.5870	4,670,017	5,795,000	4,670,017	613,343	(22,500)	1,102,484		7.800	7.800	MN	301,340	226,005	04/15/2008	05/01/2038
44706H-CA-3	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT			1	1	2,300,000	103.6060	2,382,938	2,300,000	2,341,806		9,726			4.900	5.362	JD	9,392	112,700	04/15/2002	06/01/2014
44706H-CC-9	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT			1	1	3,346,051	103.8210	3,462,430	3,335,000	3,396,208		12,690			5.500	5.957	JD	15,285	183,425	04/23/2002	06/01/2027
472682-LZ-4	JEFFERSON CNTY AL SWR WRTS 02 B REF			1	1FE	13,818,524	102.2410	14,242,171	13,930,000	13,920,136		16,272			5.000	5.047	FA	290,208	696,500	05/14/2003	02/01/2041
472682-KU-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT			1	1FE	6,128,101	102.3870	6,291,681	6,145,000	6,143,495		2,484			5.000	5.036	FA	128,021	307,250	03/18/2003	02/01/2042
472682-MB-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT			1	1FE	11,406,691	102.2410	11,865,068	11,605,000	11,587,442		28,933			5.000	5.105	FA	241,771	580,250	05/13/2003	02/01/2038
472682-MK-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT			1	1FE	46,712,883	102.3870	48,659,422	47,525,000	47,453,096		118,488			5.000	5.105	FA	990,104	2,376,250	05/13/2003	02/01/2038
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08			1	5	17,285,000	73.0000	12,618,050	17,285,000	12,618,050	(1,509,499)				7.500	7.396	MN	216,063	1,288,688	01/17/2008	05/01/2037
52471H-AA-1	LEGACY SPRINGS AL IMPT DIST 1 CAP 09			1	5	7,682,688	105.6140	8,554,734	8,100,000	7,711,995		11,128			8.500	9.341	MN	114,750	688,500	02/20/2009	05/01/2038
556589-CW-7	MADISON AL WTR & WSTWTR SWR 06A			1	1FE	212,848	110.0510	231,107	210,000	211,561		(279)			4.500	4.330	JD	788	9,450	12/15/2006	12/01/2023
556589-CX-5	MADISON AL WTR & WSTWTR SWR 06A			1	1FE	956,293	109.1290	1,031,269	945,000	951,195		(1,108)			4.500	4.350	JD	3,544	42,525	12/15/2006	12/01/2024
556589-CY-3	MADISON AL WTR & WSTWTR SWR 06A			1	1FE	2,965,348	106.3700	3,121,960	2,935,000	2,951,655		(2,976)			4.500	4.370	JD	11,006	132,075	12/15/2006	12/01/2025
61304M-AH-9	MONTGOMERY AL DOWNTOWN REDEV 02				1FE	5,129,449	103.1280	4,862,485	4,715,000	4,751,503		(47,117)			5.000	3.940	AO	58,938	235,750	07/26/2002	10/01/2012
61304M-AJ-5	MONTGOMERY AL DOWNTOWN REDEV 02				1FE	5,374,408	106.9400	5,304,224	4,960,000	5,037,897		(42,145)			5.000	4.060	AO	62,000	248,000	07/26/2002	10/01/2013
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008			1	5	8,405,000	87.4700	7,351,854	8,405,000	7,351,854	132,967				7.500	7.610	MN	105,063	626,813	04/28/2008	05/01/2037
861578-AA-0	STONE BRIDGE LAKE MARTN IMP DIST AL 08			14	6	6,065,087	68.2900	4,568,601	6,690,000	4,568,601	708,404	(25,561)	2,095,838		8.000	8.000	MN	89,200	535,200	04/15/2008	05/01/2038
901182-AA-3	TWELVE OAKS IMPT DIST AL SPL ASSMT 08			1	6	4,187,431	77.5800	3,324,303	4,285,000	3,324,303	(333,387)	1,845	32,084		7.800	10.929	MN	222,820	167,115	07/29/2008	05/01/2038
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04			1	1FE	2,233,509	106.4960	2,257,715	2,120,000	2,151,707		(13,436)			5.000	4.282	MS	31,211	106,000	04/02/2004	03/15/2020
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07			1	5Z	18,475,000	84.5020	15,611,745	18,475,000	15,611,745	1,140,277				5.950	5.950	MN	183,210	1,090,486	08/07/2007	05/01/2037
01179P-FM-4	ALASKA MUN BOND BANK AUTH REV 04 A			1	1FE	2,451,222	102.1800	2,758,860	2,700,000	2,469,847		6,233			5.000	5.243	JJ	67,500	135,000	10/28/2008	01/01/2035
040625-M6-9	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	378,994	108.8850	397,430	365,000	369,224		(1,509)			5.000	4.519	FA	7,604	18,250	06/24/2004	08/01/2017
040625-M7-7	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	196,202	108.7790	206,680	190,000	191,876		(669)			5.000	4.589	FA	3,958	9,500	06/24/2004	08/01/2018
040625-M8-5	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	169,316	108.0860	178,342	165,000	166,309		(466)			5.000	4.669	FA	3,438	8,250	06/24/2004	08/01/2019
040625-M9-3	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	2,161,849	107.7450	2,284,194	2,120,000	2,132,726		(4,528)			5.000	4.749	FA	44,167	106,000	06/24/2004	08/01/2020
040625-N2-7	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	3,181,982	106.7300	3,351,322	3,140,000	3,152,800		(4,548)			5.000	4.829	FA	65,417	157,000	06/24/2004	08/01/2021
04057P-BQ-0	ARIZONA SCH FACS BRD COP 2003 B			1	1FE	273,573	108.0810	270,203	250,000	254,662		(2,652)			5.250	4.080	MS	4,375	13,125	10/09/2003	09/01/2015
04057P-CH-9	ARIZONA SCH FACS BRD COP 2004 A			1	1FE	1,879,317	107.3150	1,878,013	1,750,000	1,788,954		(13,558)			5.000	4.110	MS	29,167	87,500	03/11/2004	09/01/2017
04057P-DP-0	ARIZONA SCH FACS BRD COP 2004 C			1	1FE	447,182	106.7800	453,815	425,000	432,432		(2,590)			4.750	4.051	MS	6,729	20,188	11/18/2004	09/01/2016
04057P-DS-4	ARIZONA SCH FACS BRD COP 2004 C			1	1FE	3,120,218	105.1630	3,165,406	3,010,000	3,047,203		(12,915)			4.750	4.255	MS	47,658	142,975	11/18/2004	09/01/2019
040677-AH-9	ARIZONA SPORTS TOURISM MULT STAD 03A SR			1	1FE	270,490	105.0610	257,399	245,000	249,414		(2,800)			5.250	4.000	JJ	6,431	12,863	04/03/2003	07/01/2014
040677-AL-0	ARIZONA SPORTS TOURISM MULT STAD 03A SR			1	1FE	3,593,847	105.7600	3,542,960	3,350,000	3,392,330		(26,733)			5.250	4.371	JJ	87,938	175,875	02/05/2003	07/01/2017
040588-VU-6	ARIZONA ST COP 2004 B			1	1FE	273,833	108.2270	270,568	250,000	257,250		(2,524)			5.250	4.091	MS	4,375	13,125	07/13/2004	09/01/2015
040588-VV-4	ARIZONA ST COP 2004 B			1	1FE	1,835,036	108.7410	1,837,723	1,690,000	1,734,285		(15,388)			5.250	4.201	MS	29,575	88,725	07/13/2004	09/01/2016
040588-VW-2	ARIZONA ST COP 2004 B			1	1FE	2,906,529	108.4970	2,972,818	2,740,000	2,791,054		(17,662)			5.250	4.502	MS	47,950	143,850	07/13/2004	09/01/2017
040660-FA-5	ARIZONA STATE UNIV COP UNIV PROJ 2002			1	1FE	725,832	102.2290	730,937	715,000	715,803		(1,550)			5.000	4.770	JJ	17,875	35,750	06/22/2004	07/01/2020
12022B-CT-9	BULLHEAD CITY AZ MUN PPTY EXCISE TAX 06			1	1FE	1,459,485	104.7520	1,450,815	1,385,000	1,416,175		(8,087)			5.000	4.300	JJ	34,625	69,250	01/20/2006	07/01/2026
221825-AV-4	COTTONWOOD AZ WTR SYS 2006 SR			1	2FE	271,383	102.5010	266,503	260,000	265,557		(1,092)			5.000	4.471	JJ	6,500	13,000	01/20/2006	07/01/2030
26116P-AX-8	DOWNTOWN PHOENIX AZ HOTEL CORP 05B SUB			1	2FE	2,961,741	107.3880	3,098,144	2,885,000	2,921,462		(8,115)			5.000	4.650	JJ	72,125	144,250	06/21/2006	07/01/2022
375290-BG-7	GILBERT AZ PUB FACS MUN PPTY CORP 06			1	1FE	4,871,722	114.2510	5,215,558	4,565,000	4,713,321		(29,359)			5.000	4.200	JJ	114,125	228,250	12/12/2005	07/01/2017
375306-AG-2	GILBERT AZ WTR RES WTR 2007 SUB				1FE	3,253,842	108.5400	3,337,605	3,075,000	3,163,065		(29,793)			5.000	4.047	AO	38,438	153,750	10/28/2008	10/01/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
375306-AL-1	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	4,544,451	113.2850	4,899,576	4,325,000	4,459,795		(20,208)			5.000	4.258	AO	54,063	216,250	06/13/2007	10/01/2018
375306-AM-9	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	4,149,940	112.0350	4,453,391	3,975,000	4,082,622		(16,090)			5.000	4.336	AO	49,688	198,750	06/13/2007	10/01/2019
375306-AN-7	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	5,355,125	110.6900	5,700,535	5,150,000	5,276,315		(18,852)			5.000	4.384	AO	64,375	257,500	06/13/2007	10/01/2020
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB			1	1FE	5,350,734	105.2150	5,607,960	5,330,000	5,339,522		(2,130)			4.500	4.451	JJ	119,925	239,850	02/07/2006	07/01/2024
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB			1	1FE	5,519,026	104.6030	5,768,855	5,515,000	5,516,851		(414)			4.500	4.491	JJ	124,088	248,175	02/07/2006	07/01/2025
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB			1	1FE	4,392,272	104.1090	4,591,207	4,410,000	4,395,836		678			4.500	4.552	JJ	99,225	198,450	02/07/2006	07/01/2026
382512-BP-5	GOODYEAR AZ PUB IMPT CORP MUN FACS 07A			1	1FE	5,506,208	100.0000	5,650,000	5,650,000	5,529,812		6,223			4.500	6.524	JJ	127,125	254,250	11/28/2007	07/01/2027
391577-KU-6	GREATER AZ DEV INFRA PINAL CNTY 06-1			1	1FE	3,315,109	104.1460	3,494,098	3,355,000	3,324,968		1,925			4.500	4.644	FA	62,906	150,975	04/21/2006	08/01/2023
391577-KV-4	GREATER AZ DEV INFRA PINAL CNTY 06-1			1	1FE	3,541,938	103.3340	3,714,857	3,595,000	3,554,001		2,357			4.500	4.680	FA	67,406	159,525	04/21/2006	08/01/2024
71883V-DS-0	PHOENIX AZ INDL DEV CAPITOL MALL 05			1	1FE	2,534,652	107.8490	2,566,806	2,380,000	2,445,468		(16,016)			5.000	4.191	MS	35,039	119,000	10/20/2005	09/15/2017
721664-CD-0	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	803,678	110.3180	827,385	750,000	781,786		(5,050)			5.000	4.216	JJ	18,750	37,500	04/19/2007	07/01/2018
721664-CE-8	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	1,491,255	109.1530	1,522,684	1,395,000	1,452,034		(9,052)			5.000	4.247	JJ	34,875	69,750	04/19/2007	07/01/2019
721664-CG-3	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	1,626,729	106.9680	1,754,275	1,640,000	1,620,385		1,565			5.000	5.161	JJ	41,000	82,000	04/19/2007	07/01/2021
721876-RD-4	PIMA CNTY AZ SWR REVENUE 2011 SER B				1FE	2,876,600	120.1600	3,004,000	2,500,000	2,874,919		(1,681)			5.000	3.180	JJ	6,250		12/01/2011	07/01/2021
721876-RE-2	PIMA CNTY AZ SWR REVENUE 2011 SER B			1	1FE	2,555,168	118.4960	2,666,160	2,250,000	2,553,817		(1,350)			5.000	3.352	JJ	5,625		12/01/2011	07/01/2022
721876-RF-9	PIMA CNTY AZ SWR REVENUE 2011 SER B			1	1FE	3,623,230	116.7690	3,794,993	3,250,000	3,621,599		(1,631)			5.000	3.593	JJ	8,125		12/01/2011	07/01/2023
76716N-AR-5	RIO NUEVO AZ MULTI PURP TUCSON CONV COPO				1FE	3,376,692	102.0150	3,366,495	3,300,000	3,304,660		(9,000)			5.000	4.712	JJ	82,500	165,000	03/26/2002	07/01/2012
79575D-N7-1	SALT RIVER AZ PROJ AGRIC IMPT & PWR DIST			1	1FE	38,270,717	122.2060	39,289,229	32,150,000	38,144,605		(126,112)			5.000	2.718	JD	133,958	254,521	09/22/2011	12/01/2023
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00			1	3	22,758,658	83.0350	24,275,353	29,235,085	24,275,353	2,177,083	12,917			6.000	8.085	JJ	877,053	1,749,943	10/12/2000	07/01/2030
86888V-BG-1	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03			1	1FE	1,812,531	108.2380	1,812,987	1,675,000	1,715,508		(15,120)			5.000	3.974	JJ	41,875	83,750	12/19/2003	07/01/2016
86888V-BH-9	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03			1	1FE	2,362,683	107.9580	2,375,076	2,200,000	2,248,144		(17,940)			5.000	4.070	JJ	55,000	110,000	12/19/2003	07/01/2017
87972F-AS-6	TEMPE AZ INDL LSE AZ ST UNIV FDNTN 03			1	6*	226,874	100.4690	226,055	225,000		228	(228)			5.000	4.932	JJ	5,625	11,250	10/15/2003	07/01/2023
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A			1	1FE	2,790,000	105.5680	2,945,347	2,790,000	2,790,000					5.050	5.050	JD	11,741	124,988	01/17/2008	12/01/2027
914060-CL-0	UNIVERSITY OF ARIZONA COP 2004 A				1FE	286,312	108.6030	282,368	260,000	267,411		(2,866)			5.250	4.000	JD	1,138	13,650	07/07/2004	06/01/2014
041083-GJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B			1	1FE	565,000	101.6240	574,176	565,000	565,000					4.625	4.625	JJ	13,066	13,066	03/29/2007	07/01/2022
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B			1	1FE	2,865,000	101.8980	2,919,378	2,865,000	2,865,000					4.700	4.700	JJ	67,328	113,505	03/29/2007	07/01/2027
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D			1	1FE	805,000	103.5670	833,714	805,000	805,000					5.000	5.000	JJ	20,125	38,000	09/27/2007	07/01/2022
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B			1	1FE	9,985,000	106.2220	10,606,267	9,985,000	9,985,000					5.500	5.500	JJ	274,588	541,063	07/18/2008	07/01/2023
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B			1	1FE	4,625,000	105.0230	4,857,314	4,625,000	4,625,000					5.700	5.700	JJ	131,813	259,778	07/18/2008	07/01/2028
04109X-AJ-8	ARKANSAS DEV FIN PUB HLTH LAB 03			2	1FE	1,736,479	107.8630	1,709,629	1,585,000	1,613,517		(19,145)			5.000	3.692	JD	6,604	79,250	12/17/2003	12/01/2013
04109H-AX-2	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	629,535	66.6100	999,150	1,500,000	822,016		38,616			0.000	4.870	NA			06/14/2006	07/01/2024
04109H-AY-0	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	398,490	63.2910	632,910	1,000,000	520,892		24,567			0.000	4.890	NA			06/14/2006	07/01/2025
04109H-AZ-7	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	377,470	60.8340	608,340	1,000,000	494,219		23,447			0.000	4.920	NA			06/14/2006	07/01/2026
04109H-BA-1	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	189,396	57.1070	302,667	530,000	248,378		11,853			0.000	4.950	NA			06/14/2006	07/01/2027
04109H-BB-9	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	169,420	54.2810	271,405	500,000	222,421		10,656			0.000	4.970	NA			06/14/2006	07/01/2028
04109H-BD-5	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	238,454	48.6960	379,829	780,000	313,391		15,072			0.000	4.990	NA			06/14/2006	07/01/2030
04109H-BE-3	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	290,300	45.9510	459,510	1,000,000	381,736		18,394			0.000	5.000	NA			06/14/2006	07/01/2031
041085-CM-1	ARKANSAS DEV FIN WASTEWTR REVOLVE 01A			2	1FE	3,768,155	114.5950	3,827,473	3,340,000	3,490,139		(36,402)			5.500	4.187	JD	15,308	183,700	01/14/2003	12/01/2015
041186-SL-2	ARKANSAS ST UNIV STUDENT FEE 05				1FE	1,047,984	119.5750	1,189,771	995,000	1,030,322		(3,470)			5.000	4.480	AO	12,438	46,000	05/11/2006	04/01/2020
041186-WC-7	ARKANSAS ST UNIV STUDENT FEE 07			1	1FE	3,531,696	102.6870	3,609,448	3,515,000	3,525,241		(1,545)			4.750	4.581	MS	55,654	166,963	06/06/2007	03/01/2037
082766-JX-5	BENTON AR PUB UTILS 2006			1	1	4,840,812	103.7150	4,874,605	4,700,000	4,785,367		(14,333)			5.000	4.600	MS	78,333	235,000	11/02/2007	09/01/2036
083422-AP-0	BENTONVILLE AR SALES & USE TAX 2007			1	1FE	678,106	113.7350	727,904	640,000	664,223		(3,588)			5.000	4.260	MN	5,333	32,000	10/10/2007	11/01/2021
74539X-JW-3	PULASKI CNTY AR PUB MULTI WILMINGTON 01			1	1FE	2,805,000	100.0310	2,805,870	2,805,000	2,805,000					5.750	5.758	FA	67,203	161,288	05/25/2001	02/01/2034
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LK0			1	5	6,555,170	64.6770	4,676,452	7,230,472	4,676,452	(1,041,884)	17,977			7.000	8.144	FA	210,889	501,716	06/19/2003	02/01/2034
914115-VB-3	UNIVERSITY OF CENTRAL AR 07			1	1FE	1,267,011	106.0870	1,342,001	1,265,000	1,266,278		(188)			4.500	4.521	MN	9,488	56,925	10/05/2007	11/01/2025
010869-AP-0	ALAMEDA CORRIDOR TRANSN CA SR 99A			1	1FE	2,760,929	100.0200	2,780,556	2,780,000	2,766,632		782			4.750	5.009	AO	33,013	132,050	04/17/2003	10/01/2025
010869-AQ-8	ALAMEDA CORRIDOR TRANSN CA SR 99A			1	1FE	4,257,582	100.0090	4,200,378	4,200,000	4,200,000					5.000	4.883	AO	52,500	210,000	04/17/2003	10/01/2029
010869-DP-7	ALAMEDA CORRIDOR TRANSN CA SUB CAB 04A	@			2FE	7,866,463	81.4760	11,655,142	14,305,000	11,376,925		535,526			0.000	4.880	NA			04/22/2004	10/01/2016
050286-CS-0	AUBURN CA UNION SCH DIST COP 2008			1	1FE	2,925,000	103.6310	3,031,207	2,925,000	2,925,000					5.000	5.000	JD	12,188	146,250	05/15/2008	06/01/2033
074406-JE-0	BEAUMONT CA FING AUTH LOC AGY 2007A			1	2FE	4,338,603	100.9400	4,390,890	4,350,000	4,340,941		518			4.500	4.578	MS	65,250	195,750	01/19/2007	09/01/2026
074406-JX-8	BEAUMONT CA FING AUTH LOC AGY 2007B			1	2FE	2,490,476	101.6930	2,511,817	2,470,000	2,482,235		(1,863)			4.500	4.380	MS	37,050	111,150	03/07/2007	09/01/2025
079438-AW-7	BELLFLOWER CA USD COP FING PROJ 03			1	2FE	1,813,838	103.8930	1,828,517	1,760,000	1,770,071		(5,999)			5.000	4.622	FA	36,667	88,000	05/01/2003	08/01/2024
079438-BA-4	BELLFLOWER CA USD COP FING PROJ 03			1	2FE	384,015	102.6120	384,795	375,000	376,692		(1,007)			5.000	4.702	FA	7,813	18,750	05/01/2003	08/01/2028
10727U-BF-0	BRENTWOOD CA INFRA FING CAP IMPT 01			1	1FE	5,830,000	100.1330	5,837,754	5,830,000	5,830,000					5.000	4.999	MN	48,583	291,500	01/28/2003	11/01/2031
13068G-PA-8	CALIFORNIA PUB WKS BRD DEPT CORR 93A			2	2FE	3,316,615	110.4070	4,692,298	4,250,000	3,846,326		53,387			5.000	6.908	JD	17,708	202,500	01/05/1995	12/01/2019
130795-FZ-5	CALIFORNIA STWIDE CMNTY VALLEYCARE 07A			1	3	4,000,000	82.2270	3,289,080	4,000,000	3,289,080	(710,920)				5.125	5.125	JJ	94,528	205,000	05/18/2007	07/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
142653-AV-6	CARLSBAD CA MUN GOLF COURSE 06A			1	1FE	5,705,702	103.6050	5,879,584	5,675,000	5,691,400		(3,100)			4.500	4.268	MS	85,125	255,375	12/08/2006	09/01/2030
14837K-AV-7	CASTAIC LAKE WTR AGY CA COP 99 A CAP	@			1FE	4,329,244	58.4150	6,101,447	10,445,000	5,232,378		303,118			0.000	5.450	NA			10/28/2008	08/01/2023
169480-AV-2	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	371,918	107.5330	403,249	375,000	372,383		139			4.500	4.588	JD	1,406	16,875	05/29/2008	06/01/2025
169480-AW-0	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	1,685,102	106.5180	1,821,458	1,710,000	1,688,553		1,028			4.500	4.668	JD	6,413	76,950	05/29/2008	06/01/2026
169480-AX-8	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	1,140,232	106.2810	1,238,174	1,165,000	1,143,386		940			4.500	4.754	JD	4,369	52,425	05/29/2008	06/01/2027
169480-AY-6	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	1,719,962	106.6960	1,888,519	1,770,000	1,725,830		1,749			4.500	4.844	JD	6,638	79,650	05/29/2008	06/01/2028
171294-DR-9	CHULA VISTA CA COPS POLICE FAC 2002			1	1FE	1,418,366	102.3200	1,427,364	1,395,000	1,401,680		(2,375)			5.000	4.856	FA	29,063	69,750	09/09/2003	08/01/2021
17131M-JV-0	CHULA VISTA CA ELEM SCH DIST COP 03 A			1	2FE	846,750	100.4370	903,933	900,000	853,364		3,173			4.700	5.344	MS	14,100	42,300	05/01/2003	09/01/2022
17131N-BY-0	CHULA VISTA CA PUB FING AD 05A REF			1	2FE	754,733	101.9190	789,872	775,000	756,825		1,653			4.500	4.834	MS	11,625	34,875	07/14/2005	09/01/2020
189337-AP-3	CLOVIS CA PUB FING CORP YARD PROJ 01			1	1FE	3,045,268	100.2270	3,172,185	3,165,000	3,083,475		4,628			5.000	5.271	MS	52,750	158,250	06/26/2001	03/01/2027
18979P-AS-2	COACHELLA CA WTR AUTH 2003			1	1FE	3,638,041	103.6130	3,787,055	3,655,000	3,641,497		499			5.000	5.229	MS	60,917	182,750	10/03/2003	03/01/2033
189852-CH-7	COACHELLA VLY CA UNI SCH DIST COP 03			1	2FE	1,396,601	99.9930	1,379,903	1,380,000	1,383,256		(1,834)			5.000	4.852	MS	23,000	69,000	04/10/2003	09/01/2031
219672-EL-2	CORONA CA COP CLEARWTR COGEN 2003			1	2FE	2,398,350	100.9900	2,433,859	2,410,000	2,376,639		2,980			5.000	5.200	MS	40,167	120,500	09/12/2003	09/01/2020
219672-ER-9	CORONA CA COP CLEARWTR COGEN 2003			1	2FE	2,942,210	92.1130	2,726,545	2,960,000	2,945,406		462			5.000	5.077	MS	49,333	148,000	10/07/2003	09/01/2031
219703-DS-1	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	2FE	2,285,935	101.5330	2,314,952	2,280,000	2,264,115		1,426			5.000	5.100	MS	38,000	114,000	07/30/2004	09/01/2020
219703-DT-9	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	2FE	1,490,837	100.8840	1,467,862	1,455,000	1,466,159		(3,843)			5.000	4.691	MS	24,250	72,750	07/28/2004	09/01/2021
219703-DU-6	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	2FE	2,063,274	100.4370	2,134,286	2,125,000	2,061,721		4,299			5.000	5.370	MS	35,417	106,250	07/30/2004	09/01/2022
219703-DV-4	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	2FE	2,674,204	100.0670	2,796,873	2,795,000	2,678,072		6,997			5.000	5.490	MS	46,583	139,750	07/20/2004	09/01/2023
282820-AV-4	EL CENTRO CA FING WSTWTR 2006 A			1	1FE	5,143,968	108.0340	5,461,119	5,055,000	5,101,554		(8,542)			5.000	4.782	AO	63,188	252,750	06/22/2006	10/01/2026
291195-JF-3	EMERYVILLE CA PUB FING AUTH REDEV 01A			1	2FE	3,561,599	100.7250	3,605,955	3,580,000	3,569,069		904			5.200	5.338	MS	62,053	186,160	06/28/2001	09/01/2022
291195-JG-1	EMERYVILLE CA PUB FING AUTH REDEV 01A			1	2FE	6,358,588	98.2310	6,414,484	6,530,000	6,404,115		5,552			5.125	5.538	MS	111,554	334,663	06/28/2001	09/01/2031
296344-CP-7	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	1,062,428	104.2100	1,224,468	1,175,000	1,080,049		5,067			4.625	5.520	MS	18,115	54,344	12/08/2004	09/01/2024
296344-CQ-5	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	691,735	103.7520	804,078	775,000	703,829		3,394			4.625	5.595	MS	11,948	35,844	12/08/2004	09/01/2025
296344-CR-3	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	1,614,031	103.6280	1,683,955	1,625,000	1,616,435		395			4.750	4.837	MS	25,729	77,188	12/08/2004	09/01/2026
29767R-AU-6	ETIWANDA SCH DIST CA 2008			1	1FE	5,187,600	105.8170	5,290,850	5,000,000	5,128,562		(16,065)			5.000	4.619	MS	73,611	250,000	01/17/2008	09/15/2032
35981R-AS-8	FULLERTON CA PUB FING TAX ALLOC 05			1	1FE	5,002,676	102.8160	4,924,886	4,790,000	4,881,316		(22,469)			5.000	4.432	MS	79,833	235,750	12/08/2005	09/01/2022
35981R-AT-6	FULLERTON CA PUB FING TAX ALLOC 05			1	1FE	5,075,850	102.1350	4,979,081	4,875,000	4,961,330		(21,223)			5.000	4.472	MS	81,250	243,750	12/08/2005	09/01/2023
35981R-AU-3	FULLERTON CA PUB FING TAX ALLOC 05			1	1FE	5,657,209	101.3590	5,524,066	5,450,000	5,539,157		(21,897)			5.000	4.512	MS	90,833	272,500	12/08/2005	09/01/2024
44667S-AR-1	HUNTINGTON PARK CA PUB FIN 04 A REF			1	1FE	2,740,018	107.7150	2,962,163	2,750,000	2,743,370		520			5.000	5.198	MS	45,833	137,500	05/26/2004	09/01/2022
452637-DD-0	IMPERIAL CA COP WASTEWATER REV 2001			1	2FE	942,312	102.1160	1,021,160	1,000,000	948,749		7,002			5.000	6.042	AO	10,556	50,000	02/04/2003	10/15/2020
456567-UX-2	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B			1	1FE	113,485	100.7750	115,891	115,000	114,291		116			4.125	4.703	MN	791	4,744	12/17/2003	05/01/2017
456567-UY-0	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B			1	1FE	1,736,874	100.8970	1,775,787	1,760,000	1,748,008		1,611			4.250	4.854	MN	12,467	74,800	12/17/2003	05/01/2018
482097-EE-8	JURUPA CA CMNTY SVC DIST NO 2 03A			1	2FE	220,791	100.1630	230,375	230,000	220,204		555			4.875	5.354	MS	3,738	11,213	07/10/2003	09/01/2025
51378P-AZ-4	LANCASTER CA FING SUB TAX RSD 5&6 03			1	2FE	2,074,267	81.5870	1,664,375	2,040,000	2,055,943		(2,728)			4.750	4.576	FA	40,375	96,900	05/15/2003	02/01/2027
51378P-BG-5	LANCASTER CA FING SUB TAX RSD 5&6 03			1	2FE	3,495,555	78.1760	2,763,522	3,535,000	3,497,402		1,198			4.750	4.837	FA	69,964	167,913	05/15/2003	02/01/2034
513799-QV-1	LANCASTER CA REDEV HSG SUB TAX 03			1	2FE	2,577,669	92.7470	2,346,499	2,530,000	2,549,275		(2,966)			4.750	4.594	FA	50,073	120,175	06/17/2003	08/01/2023
513799-QZ-2	LANCASTER CA REDEV HSG SUB TAX 03			1	2FE	3,694,611	86.6370	3,192,573	3,685,000	3,686,724		(264)			4.750	4.740	FA	72,932	175,038	05/15/2003	08/01/2027
53819T-BG-0	LIVERMORE CA REDEV TAX ALLOC 01 A			1	2FE	3,431,435	92.6620	3,243,170	3,500,000	3,455,235		2,890			5.000	5.140	FA	72,917	175,000	08/03/2001	08/01/2026
540269-DE-4	LODI CA UNI SCH DIST COP 07			1	1FE	656,649	96.1700	726,084	755,000	659,191		1,928	18,809		4.750	5.759	FA	14,943	17,931	12/07/2007	02/01/2037
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	4,320,577	108.8690	4,523,507	4,155,000	4,208,884		(16,920)			5.000	4.520	JD	17,313	207,750	04/22/2004	12/01/2019
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	5,775,784	108.2190	6,060,264	5,600,000	5,657,397		(17,989)			5.000	4.620	JD	23,333	280,000	04/22/2004	12/01/2020
54438E-HA-9	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	3,679,865	107.1360	4,124,736	3,850,000	3,690,624		10,406			5.000	5.270	JD	16,042	192,500	10/28/2008	12/01/2022
544358-ZP-2	LOS ANGELES CA COP REAL PPTY PROG 2002 A			1	1FE	3,957,254	100.3630	4,009,502	3,995,000	3,967,441		1,333			5.200	5.323	AO	51,935	207,740	05/02/2002	04/01/2027
544509-MN-9	LOS ANGELES CA DEPT WTR PWR ELEC 94			1	1	878,769	100.3170	822,599	820,000	820,000					5.375	4.932	FA	16,651	44,075	03/28/2001	02/15/2034
544648-LH-9	LOS ANGELES CA USD COP ADMIN BLDG 02C			1	1FE	1,955,000	101.1380	1,977,248	1,955,000	1,955,000					5.000	5.000	AO	24,438	97,750	01/29/2003	10/01/2031
556454-BS-4	MADERA CA USD COP SCH FAC PROJ 04			1	1FE	3,477,209	104.3360	3,782,180	3,625,000	3,516,266		6,089			5.000	5.528	MS	60,417	181,250	05/14/2004	09/01/2028
556454-BT-2	MADERA CA USD COP SCH FAC PROJ 04			1	1FE	2,460,582	103.2350	2,627,331	2,545,000	2,473,451		2,008			5.125	5.555	MS	43,477	130,431	05/14/2004	09/01/2033
567815-BP-9	MARIN CA MUN WTR DIST COP 2004			1	6*	278,393	101.2580	283,522	280,000		(51)	51			5.000	5.074	JJ	7,000	14,000	04/16/2004	07/01/2029
616903-AV-2	MORENO VALLEY CA CFD NO 3 AUTO MALL 00			1	6*	400,000	100.9320	403,728	400,000		(400,000)				7.500	7.501	MS	10,000	30,000	03/17/2000	09/01/2030
624121-AL-3	MOUNTAIN HOUSE CA PUB FIN UTIL 07			1	1FE	4,668,693	100.6050	4,738,496	4,710,000	4,674,925		1,692			5.000	5.087	JD	19,625	235,500	12/07/2007	12/01/2027
624121-AM-1	MOUNTAIN HOUSE CA PUB FIN UTIL 07			1	1FE	4,951,848	90.4850	4,583,065	5,065,000	4,963,258		3,102			5.000	5.265	JD	21,104	253,250	12/07/2007	12/01/2032
624121-AN-9	MOUNTAIN HOUSE CA PUB FIN UTIL 07			1	1FE	4,550,000	100.4990	4,572,705	4,550,000	4,550,000					5.200	5.172	JD	19,717	236,600	12/07/2007	12/01/2032
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	890,077	105.2920	952,893	905,000	919,171		7,487			6.300	6.646	MS	19,005	57,015	09/06/2002	09/01/2014
655534-BC-8	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	1,547,974	105.9280	1,678,959	1,585,000	1,578,463		9,277			6.500	6.972	MS	34,342	103,025	09/06/2002	09/01/2017
655534-BD-6	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	1,115,870	106.0920	1,060,920	1,000,000	1,030,169		(14,661)			6.750	5.691	MS	22,500	67,500	04/11/2005	09/01/2022
655534-BE-4	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	22,615,000	106.2550	24,029,568	22,615,000	22,999,399		96,231			7.000	7.142	MS	527,683	1,583,050	09/06/2002	09/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
655531-HB-0	NORCO CA REDEV AGY TAX ALLOC NO 1 05			1	1FE	718,697	99.1930	694,351	700,000	707,320		(2,100)			5.000	4.642	MS	11,667	35,000	11/18/2005	03/01/2026
658620-CQ-0	NORTH CITY WEST CA SCH SPL TAX 02 SUB			1	1FE	553,284	100.6680	598,975	595,000	552,587		2,787			5.000	5.911	MS	9,917	29,750	03/13/2003	09/01/2022
684105-EB-1	ORANGE CA REDEV AGY TAX ALLOC 03A REF			1	1FE	2,935,000	101.5050	2,979,172	2,935,000	2,935,000					4.800	4.800	MS	46,960	140,880	09/30/2003	09/01/2023
68723X-CG-3	OROVILLE CA PUB FIN TIF PROJ 1 02			1	1FE	3,554,914	98.7970	3,467,775	3,510,000	3,514,101		(5,593)			5.000	4.829	MS	51,675	175,500	04/16/2003	09/15/2030
691878-AB-8	OXNARD CA FING AUTH WSTWTR REDWOOD 04A			1	2FE	1,555,968	107.1530	1,660,872	1,550,000	1,551,727		(657)			5.000	4.951	JD	6,458	77,500	06/03/2004	06/01/2022
696617-MJ-5	PALM DESERT CA FING TIF PROJ AREA 1 03			1	2FE	4,984,177	97.7690	4,883,562	4,995,000	4,966,373		(3,686)			5.000	5.007	AO	62,438	249,750	12/29/2005	04/01/2030
696617-LE-7	PALM DESERT CA FING TIF SET-ASIDE 02			1	2FE	2,306,153	89.2560	2,057,351	2,305,000	2,305,334		(111)			5.000	5.154	AO	28,813	115,250	01/28/2003	10/01/2031
696716-HU-6	PALMDALE CA CMNTY REDEV AGY MERGED 04A			1	1FE	3,124,557	100.6120	3,254,798	3,235,000	3,149,838		3,939			5.000	5.591	MS	53,917	161,750	05/19/2004	09/01/2028
699202-EQ-6	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03			1	2FE	1,734,216	100.2090	1,853,867	1,850,000	1,734,403		7,716			5.000	5.798	FA	38,542	92,500	04/23/2003	08/01/2023
715895-GQ-5	PETALUMA CA CMNTY DEV TAX ALLOC 05 A			1	1FE	6,405,813	93.8260	5,864,125	6,250,000	6,312,883		(17,061)			5.000	4.669	MN	52,083	312,500	11/17/2005	05/01/2030
724568-HU-7	PITTSBURG CA REDEV TAX LOS MEDANOS 03A			1	1FE	3,450,296	96.2380	3,272,092	3,400,000	3,408,261		(4,922)			4.750	4.589	FA	67,292	161,500	05/21/2003	08/01/2024
724568-FX-3	PITTSBURG CA REDEV TAX LOS MEDANOS 99	@			1FE	1,206,348	63.1750	1,901,568	3,010,000	1,924,395		97,723			0.000	5.280	NA			01/10/2003	08/01/2020
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08			1	1FE	4,507,706	105.7300	4,778,996	4,520,000	4,509,309		475			4.750	4.606	JJ	107,350	211,138	04/16/2008	07/01/2029
732037-BJ-4	POMONA CA COP GEN FUND LSE 2003			1	1FE	1,745,047	108.8190	1,719,340	1,580,000	1,641,944		(14,435)			5.500	4.421	JD	7,242	86,900	07/24/2003	06/01/2018
752123-GE-3	RANCHO CUCAMONGA CA REDEV TIF 2001			1	2FE	1,384,936	95.9900	1,343,860	1,400,000	1,387,710		453			5.125	5.304	MS	23,917	71,750	05/26/2004	09/01/2030
752131-TQ-5	RANCHO MIRAGE CA REDEV TIF SUB 03 A-1	@			1FE	809,118	45.0780	1,226,122	2,720,000	1,253,974		71,181			0.000	5.930	NA			06/29/2004	04/01/2025
757293-BF-1	REDDING CA REDEV AGY CANBY-HILLTOP 03 A			1	1FE	1,992,700	102.3880	2,047,760	2,000,000	1,995,086		341			5.000	5.047	MS	33,333	100,000	08/20/2003	09/01/2022
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A			1	5	5,635,000	70.0700	3,948,445	5,635,000	3,948,445	(814,258)				6.000	6.001	MS	112,700	338,100	10/26/2005	09/01/2035
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B			1	5	14,865,000	75.9650	11,292,197	14,865,000	11,292,197	1,051,699				9.000	9.117	MS	445,950	1,337,850	10/26/2005	09/01/2035
769044-DA-3	RIVERSIDE CA FIN AUTH SYCAMORE 07C			1	2FE	17,777,152	82.6500	14,757,158	17,855,000	17,788,564		2,621			4.500	4.451	FA	334,781	803,475	03/22/2007	08/01/2030
769045-QR-9	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A			1	1FE	183,574	100.3820	205,783	205,000	187,872		1,316			4.500	5.641	FA	3,844	9,225	11/17/2004	08/01/2021
769045-QS-7	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A			1	1FE	336,827	99.8300	384,346	385,000	345,810		2,620			4.500	5.801	FA	7,219	17,325	11/17/2004	08/01/2022
769045-QT-5	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A			1	1FE	1,009,394	98.4900	1,019,372	1,035,000	1,016,625		1,170			4.500	4.822	FA	19,406	46,575	11/17/2004	08/01/2023
768861-FU-5	RIVERSIDE CITY CA COP CAP IMPT PROJ 03			1	1FE	1,689,413	102.7130	1,684,493	1,640,000	1,650,117		(5,716)			5.000	4.612	MS	27,333	82,000	12/10/2003	09/01/2022
768901-PL-8	RIVERSIDE CNTY CA COP HIST COURTHSE 05B			1	1FE	943,166	103.9380	1,054,971	1,015,000	950,042		3,357			5.000	5.710	MN	8,458	38,250	06/27/2006	11/01/2024
76912T-GN-7	RIVERSIDE CNTY CA PUB 1 MID CNTY 06B			1	2FE	4,449,006	90.3580	4,057,074	4,490,000	4,457,290		1,759			4.500	4.616	AO	50,513	202,050	10/18/2006	10/01/2026
773756-EZ-0	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04			1	1FE	298,272	100.1510	300,453	300,000	298,636		56			5.000	5.079	MS	5,000	15,000	04/16/2004	09/01/2029
773756-FA-4	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04			1	1FE	460,000	101.0380	464,775	460,000	460,000					5.000	5.001	MS	7,667	23,000	04/16/2004	09/01/2025
785849-QP-8	SACRAMENTO CA CITY FING TAX ALLOC 05A	@			1FE	2,552,990	30.9470	2,644,421	8,545,000	3,188,821		153,851			0.000	9.614	NA			06/27/2007	12/01/2031
785849-VM-9	SACRAMENTO CA FIN CAP IMPT 911 CTR 03			1	1FE	2,805,405	108.6030	3,062,605	2,820,000	2,815,387		2,237			5.000	5.040	JD	11,750	141,000	01/10/2007	12/01/2027
785849-VT-4	SACRAMENTO CA FIN CAP IMPT 911 CTR 03			1	1FE	208,913	101.9610	214,118	210,000	209,093		40			5.000	5.089	JD	875	10,500	01/10/2007	12/01/2027
785840-BK-4	SACRAMENTO CA FLOOD CTL DIST 2 O&M			1	2	2,690,000	100.3430	2,699,227	2,690,000	2,690,000					5.900	5.904	MN	26,452	158,710	11/01/1996	11/01/2025
786062-AW-9	SACRAMENTO CA REGL ARTS FACS COP 02			1	2	3,250,000	93.0490	3,024,093	3,250,000	3,250,000					5.000	4.999	MS	54,167	162,500	01/28/2003	09/01/2032
786110-MX-1	SACRAMENTO CNTY CA COP JUV COURTHSE 03			1	2FE	5,228,726	92.1830	4,973,273	5,395,000	5,254,931		3,760			5.000	5.394	JD	22,479	269,750	08/19/2003	12/01/2034
794872-CY-5	SALINAS CA COP MONTEREY STR PKG 04A			1	1FE	842,020	100.8470	831,988	825,000	828,517		(1,984)			5.000	4.730	MS	13,750	41,250	12/18/2003	09/01/2028
797300-XK-1	SAN DIEGO CA REDEV CENTRE CITY SUB 01A	@			1FE	82,624	46.3910	148,451	320,000	143,365		7,638			0.000	11.616	NA			11/29/2001	09/01/2026
797300-F8-8	SAN DIEGO CA REDEV CENTRE CITY SUB 04A			1	1FE	404,295	102.8390	411,356	400,000	399,430		51			5.000	5.020	MS	6,667	20,000	07/09/2004	09/01/2020
79765A-DW-3	SAN FRANCISCO CA ARPT INTL 2ND SER 23A 9			1	1FE	14,166,900	100.0040	14,310,572	14,310,000	14,185,751		5,194			5.000	6.644	MN	119,250	595,500	02/05/2008	05/01/2030
798432-DC-1	SAN LEANDRO CA COP CITY HALL 2003			1	1FE	701,990	101.3290	714,369	705,000	702,692		102			5.000	5.137	JD	2,938	35,250	10/08/2003	06/01/2028
79875E-CQ-6	SAN MARCOS CA PUB FACS AREAS 1-2-3 03A			1	1FE	2,485,917	100.4760	2,461,662	2,450,000	2,456,979		(4,147)			5.000	4.810	FA	51,042	122,500	10/01/2003	08/01/2026
79875E-CR-4	SAN MARCOS CA PUB FACS AREAS 1-2-3 03A			1	1FE	2,851,563	95.6720	2,741,003	2,865,000	2,853,950		345			5.000	5.060	FA	59,688	143,250	10/10/2003	08/01/2033
79875W-JQ-9	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0			1	1FE	2,817,049	91.9080	2,536,661	2,760,000	2,795,183		(5,297)			5.000	4.822	MS	46,000	138,000	06/22/2007	09/01/2030
79875W-JR-7	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0			1	1FE	2,296,350	86.4550	2,031,693	2,350,000	2,301,415		1,230			4.750	5.126	MS	37,208	111,625	06/22/2007	09/01/2035
799134-BS-9	SAN PABLO CA JT PWRS FING TAX ALLO 04				2FE	738,534	105.2640	705,269	670,000	705,781		(5,266)			5.000	3.978	JD	2,792	33,500	03/04/2004	12/01/2017
799563-DK-4	SAN YSIDRO CA SCH DIST COP 05			1	1FE	1,297,313	99.3230	1,266,368	1,275,000	1,282,238		(2,490)			5.000	4.771	MS	21,250	63,750	01/06/2005	09/01/2034
801825-EM-8	SANTA CRUZ CNTY CA REDEV LIVE OAK 03			1	1FE	3,115,000	100.5140	3,131,011	3,115,000	3,115,000					5.000	5.000	MS	51,917	155,750	08/13/2003	09/01/2023
80218M-EU-1	SANTA FE SPRINGS CA TIF CONS REDEV 06A	@			2FE	2,579,570	49.2270	3,445,890	7,000,000	3,241,959		191,142			0.000	6.170	NA			03/17/2008	09/01/2024
802520-AT-3	SANTA PAULA CA PUB FIN AUTH WTR 03			1	1FE	1,211,436	109.4390	1,313,268	1,200,000	1,202,797		(1,246)			5.000	4.882	FA	25,000	60,000	10/03/2003	02/01/2026
802595-DD-7	SANTA ROSA CA COP BLDG ACQ 07 B			1	1FE	2,535,409	100.0090	2,625,236	2,625,000	2,549,037		2,162			4.750	5.197	JJ	62,344	124,688	06/13/2007	07/01/2037
861394-BV-5	STOCKTON CA PUB FING AUTH LSE 06A			1	2FE	1,561,453	93.2320	1,594,267	1,710,000	1,569,601		5,686			4.500	5.279	FA	32,063	76,950	03/22/2006	08/01/2028
861394-BY-9	STOCKTON CA PUB FING AUTH LSE 06A			1	2FE	1,709,199	88.8710	1,750,759	1,970,000	1,721,162		7,459			4.500	5.602	FA	36,938	88,650	03/22/2006	08/01/2031
861422-BZ-5	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	568,941	47.4360	943,976	1,990,000	875,293		46,388			0.000	5.877	NA			01/27/2004	02/01/2027
861422-CA-9	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	567,252	44.8430	941,703	2,100,000	873,363		46,366			0.000	5.884	NA			01/27/2004	02/01/2028
861422-CB-7	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	535,836	42.3760	889,896	2,100,000	825,628		43,907			0.000	5.888	NA			01/27/2004	02/01/2029
861422-CC-5	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	481,960	40.0290	800,580	2,000,000	743,186		39,591			0.000	5.890	NA			01/27/2004	02/01/2030
861431-CW-2	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	1,008,040	61.8570	1,793,853	2,900,000	1,783,506		102,054			0.000	8.009	NA			04/04/2002	04/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
861431-CX-0	STOCKTON-EAST WTR DIST CA COP REF 02B			1	1FE	1,132,120	58.1180	2,019,601	3,475,000	2,009,079		115,550			0.000	10.930	NA			04/04/2002	04/01/2021
861431-CY-8	STOCKTON-EAST WTR DIST CA COP REF 02B			1	1FE	1,187,928	54.5890	2,123,512	3,890,000	2,113,711		122,113			0.000	8.114	NA			04/04/2002	04/01/2022
861431-CZ-5	STOCKTON-EAST WTR DIST CA COP REF 02B			1	1FE	945,681	51.3040	1,693,032	3,300,000	1,685,843		97,703			0.000	8.149	NA			04/04/2002	04/01/2023
861431-DA-9	STOCKTON-EAST WTR DIST CA COP REF 02B			1	1FE	806,460	48.1910	1,445,730	3,000,000	1,440,349		83,738			0.000	8.185	NA			04/04/2002	04/01/2024
861431-DB-7	STOCKTON-EAST WTR DIST CA COP REF 02B			1	1FE	1,109,046	45.3110	1,989,153	4,390,000	1,982,627		115,445			0.000	8.202	NA			04/04/2002	04/01/2025
861431-DC-5	STOCKTON-EAST WTR DIST CA COP REF 02B			1	1FE	925,743	42.5980	1,661,322	3,900,000	1,656,486		96,605			0.000	8.219	NA			04/04/2002	04/01/2026
861431-DD-3	STOCKTON-EAST WTR DIST CA COP REF 02B			1	1FE	891,960	40.0510	1,602,040	4,000,000	1,597,521		93,306			0.000	8.237	NA			04/04/2002	04/01/2027
861431-DF-8	STOCKTON-EAST WTR DIST CA COP REF 02B			1	1FE	867,271	35.3730	1,559,949	4,410,000	1,556,836		91,277			0.000	8.273	NA			04/04/2002	04/01/2029
892397-HL-7	TRACY CA OPER PARTNERSHIP JT PWRS 05C			1	2	2,545,732	101.6460	2,841,006	2,795,000	2,592,456		12,857			4.500	5.368	MS	41,925	125,775	12/15/2005	09/01/2024
892397-HN-3	TRACY CA OPER PARTNERSHIP JT PWRS 05C			1	2	6,388,178	96.1460	6,230,261	6,480,000	6,403,944		2,943			4.750	4.937	MS	102,600	307,800	12/15/2005	09/01/2035
899111-CD-8	TULARE CITY CA PUB FIN LSE CAP FAC 08			1	1FE	3,144,120	107.0060	3,210,180	3,000,000	3,096,513		(13,031)			5.250	5.053	AO	39,375	157,500	01/30/2008	04/01/2027
899111-CF-3	TULARE CITY CA PUB FIN LSE CAP FAC 08			1	1FE	4,090,705	103.0610	4,034,838	3,915,000	4,032,978		(15,836)			5.375	5.229	AO	52,608	210,431	01/30/2008	04/01/2035
91412F-UK-1	UNIVERSITY OF CA GEN REV 2005 G			1	1FE	133,308	101.1740	136,585	135,000	133,501		35			4.750	5.063	MN	819	6,413	11/02/2005	05/15/2035
915355-BG-5	UPLAND CA CMNTY DEV TAX ALLOC 03 REF			1	1FE	1,491,829	103.0710	1,489,376	1,445,000	1,462,703		(4,361)			4.750	4.385	MS	22,879	68,638	05/16/2003	09/01/2023
918828-AA-2	VAL VERDE CA SCH DIST SPL TAX 98A			1	2FE	1,565,000	100.0900	1,566,409	1,565,000	1,565,000					5.950	5.951	AO	23,279	93,118	07/24/1998	10/01/2013
926057-AW-0	VICTOR VALLEY CA TRAN AUTH COP 07			1	1FE	3,546,503	101.4030	3,645,438	3,595,000	3,554,268		1,916			4.625	4.728	JJ	83,134	166,269	08/01/2007	07/01/2027
926057-AX-8	VICTOR VALLEY CA TRAN AUTH COP 07			1	1FE	5,374,137	99.4960	5,377,759	5,405,000	5,377,901		930			4.750	4.752	JJ	128,369	256,738	08/01/2007	07/01/2031
937416-BA-2	WASHINGTON CA UNI SCH DIST YOLO COP 07			1	1FE	2,255,570	103.7340	2,292,521	2,210,000	2,237,839		(4,262)			5.000	4.795	FA	46,042	110,500	06/14/2007	08/01/2024
937416-BB-0	WASHINGTON CA UNI SCH DIST YOLO COP 07			1	1FE	2,099,739	103.2820	2,277,368	2,205,000	2,110,139		4,615			5.000	5.452	FA	45,938	110,250	06/14/2007	08/01/2025
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991			1	4	475,000	103.3030	490,689	475,000	475,000					8.500	8.502	MS	13,346	40,375	11/21/1991	09/02/2017
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991			1	4	135,000	101.6690	137,253	135,000	135,000					8.400	8.402	MS	3,749	11,340	11/21/1991	09/02/2012
960557-CL-8	WESTLANDS CA WTR DIST REV COP 2005 A			1	1FE	611,563	108.3080	671,510	620,000	606,511		1,045			5.000	5.290	MS	10,333	31,000	02/09/2005	09/01/2021
009008-BU-6	AIMS CO JR CLG DIST COP 2006			1	2FE	977,694	108.0740	1,053,722	975,000	970,500		389			5.000	5.065	JD	2,167	48,750	08/16/2006	12/15/2020
009008-BW-2	AIMS CO JR CLG DIST COP 2006			1	2FE	954,006	106.0080	1,038,878	980,000	952,338		1,817			5.000	5.344	JD	2,178	49,000	08/16/2006	12/15/2022
009008-BX-0	AIMS CO JR CLG DIST COP 2006			1	2FE	1,195,964	104.9010	1,300,772	1,240,000	1,195,325		2,600			5.000	5.413	JD	2,756	62,000	08/16/2006	12/15/2023
009008-BY-8	AIMS CO JR CLG DIST COP 2006			1	2FE	863,413	104.0340	936,306	900,000	863,302		1,909			5.000	5.443	JD	2,000	45,000	08/16/2006	12/15/2024
03866H-EV-7	ARAPAHOE CNTY CO COP 2006 REF			1	1FE	2,943,250	109.9950	2,980,865	2,710,000	2,817,250		(23,519)			5.000	3.950	FA	51,189	135,500	01/25/2006	02/15/2017
051582-DW-1	AURORA CO SGL FAM MTG 1984 SER A-1			1	1	1,021,728	78.5390	3,663,844	4,665,000	3,323,381		213,658			0.000	7.357	NA			08/17/1994	09/01/2015
26822L-GQ-1	COLORADO E-470 PUB HWY SR 06 A			1	2FE	1,748,077	103.1320	1,686,208	1,635,000	1,700,380		(12,491)			5.000	4.050	MS	27,250	81,750	12/06/2007	09/01/2017
26822L-GR-9	COLORADO E-470 PUB HWY SR 06 A			1	2FE	4,943,497	101.8630	4,716,257	4,630,000	4,811,136		(34,587)			5.000	4.070	MS	77,167	231,500	12/04/2007	09/01/2018
19648A-FP-5	COLORADO HLTH FAC PARKVIEW 07B			1	1FE	9,132,311	99.8770	9,058,844	9,070,000	9,109,534		(5,918)			5.000	4.802	MS	151,167	453,500	10/25/2007	09/01/2029
196617-FD-1	COLORADO SPRINGS CO HOSP REV 2002			1	1FE	3,797,625	104.5680	4,078,152	3,900,000	3,811,584		4,290			4.750	10.032	JD	8,233	185,250	07/09/2008	12/15/2027
196632-MX-8	COLORADO SPRINGS COLO UTILS REV REF - SE				1FE	13,098,133	124.7080	13,555,760	10,870,000	13,029,503		(68,630)			5.000	2.553	MN	172,108		08/25/2011	11/15/2020
196632-MY-6	COLORADO SPRINGS COLO UTILS REV REF - SE				1FE	18,328,386	125.3020	19,096,025	15,240,000	18,244,639		(83,747)			5.000	2.773	MN	241,300		08/25/2011	11/15/2021
249182-DC-7	DENVER CITY AND COUNTY CO ARPT REVENUE A				1FE	11,222,800	113.2830	11,328,300	10,000,000	11,168,943		(53,857)			5.000	2.501	MN	119,444		09/29/2011	11/15/2016
249181-7K-8	DENVER CO ARPT SYS REV AMT SER 2008 A1				1FE	1,823,941	109.4990	1,927,182	1,760,000	1,795,316		(11,332)			5.000	4.250	MN	11,244	88,000	05/18/2009	11/15/2014
249181-JH-2	DENVER CO ARPT SYS REV SER 1991 D			2	1FE	1,667,413	105.5690	1,747,167	1,655,000	1,656,768		(615)			7.750	7.896	MN	16,389	128,263	01/07/1992	11/15/2013
249181-WE-4	DENVER CO ARPT SYS REV SER 1998 B			1	1FE	5,695,563	100.1090	5,736,246	5,730,000	5,704,236		1,257			5.000	5.310	MN	36,608	286,500	10/15/2003	11/15/2025
249181-Y8-5	DENVER CO ARPT SYS REV SER 2005 A			1	1FE	4,442,540	109.5690	4,607,376	4,205,000	4,307,320		(23,798)			5.000	4.312	MN	26,865	210,250	08/04/2005	11/15/2021
249181-3P-1	DENVER CO ARPT SYS REV SER 2006 A			1	1FE	13,565,624	110.9380	14,277,721	12,870,000	13,238,950		(66,654)			5.000	4.342	MN	82,225	643,500	08/10/2006	11/15/2021
249181-3Q-9	DENVER CO ARPT SYS REV SER 2006 A			1	1FE	14,326,824	110.0740	14,997,583	13,625,000	13,997,500		(67,236)			5.000	4.372	MN	87,049	681,250	08/10/2006	11/15/2022
249181-6G-8	DENVER CO ARPT SYS REV SER 2006 B				1FE	5,148,650	107.4140	5,370,700	5,000,000	5,066,682		(33,541)			5.000	4.250	MN	31,944	250,000	06/18/2009	11/15/2013
249189-CN-9	DENVER CO CONV CTR HOTEL SR 2006			1	2FE	833,765	93.8400	797,640	850,000	837,645		761			4.500	4.733	JD	3,188	38,250	04/12/2006	12/01/2023
24919H-GB-2	DENVER CO EXCISE TAX 2005 A				1FE	360,833	112.2130	370,303	330,000	342,613		(3,144)			5.000	3.872	MS	5,500	16,500	07/27/2005	09/01/2015
283365-BX-1	EL PASO CNTY CO COP JUDL BLDG 02 A			2	1FE	896,044	101.9530	830,917	815,000	824,330		(5,030)			5.250	3.964	JD	3,566	42,788	01/29/2003	12/01/2012
283365-BZ-6	EL PASO CNTY CO COP JUDL BLDG 02 A			1	1FE	1,553,679	104.6330	1,475,325	1,410,000	1,425,806		(16,596)			5.375	4.115	JD	6,316	75,788	12/18/2002	12/01/2014
283365-FC-3	EL PASO CNTY CO COP PIKES PEAK CTR 03			1	1FE	351,859	106.8080	363,147	340,000	342,587		(1,264)			5.000	4.581	JD	1,417	17,000	04/16/2003	12/01/2020
283484-AX-1	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,115,657	113.7340	1,222,641	1,075,000	1,096,701		(3,824)			5.000	4.541	JD	2,389	53,750	06/29/2006	12/15/2018
283484-AY-9	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,686,170	112.5810	1,835,070	1,630,000	1,660,010		(5,282)			5.000	4.581	JD	3,622	77,750	06/29/2006	12/15/2019
283484-AZ-6	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,561,198	112.4320	1,787,669	1,590,000	1,560,687		2,505			5.000	5.261	JD	3,533	79,500	06/29/2006	12/15/2020
283484-BA-0	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,731,413	111.9750	1,998,754	1,785,000	1,734,473		3,753			5.000	5.371	JD	3,967	86,750	06/29/2006	12/15/2021
283484-BV-4	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	372,541	115.2580	409,166	355,000	366,039		(1,589)			5.000	4.325	JD	789	17,750	07/26/2007	12/15/2019
283484-BW-2	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	974,997	115.0780	1,150,780	1,000,000	977,379		1,927			5.000	5.321	JD	2,222	50,000	07/26/2007	12/15/2020
283484-BX-0	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	962,155	113.6350	1,136,350	1,000,000	966,459		2,482			5.000	5.441	JD	2,222	50,000	07/26/2007	12/15/2021
283484-BY-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	1,272,033	113.4580	1,384,188	1,220,000	1,252,797		(4,708)			5.000	4.404	JD	2,711	61,000	07/26/2007	12/15/2022
283484-BZ-5	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,123,558	111.1710	2,267,888	2,040,000	2,092,687		(7,557)			5.000	4.423	JD	4,533	102,000	07/26/2007	12/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
283484-CA-9	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	581,997	110.6530	619,657	560,000	573,875		(1,989)			5.000	4.443	JD	1,244	28,000	07/26/2007	12/15/2024
283484-CB-7	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,246,426	110.2980	2,387,952	2,165,000	2,216,381		(7,360)			5.000	4.462	JD	4,811	108,250	07/26/2007	12/15/2025
283484-CC-5	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	1,900,932	109.6150	2,011,435	1,835,000	1,876,620		(5,957)			5.000	4.482	JD	4,078	91,750	07/26/2007	12/15/2026
283484-CD-3	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,337,428	109.1060	2,465,796	2,260,000	2,308,896		(6,994)			5.000	4.502	JD	5,022	113,000	07/26/2007	12/15/2027
283484-CE-1	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,641,331	107.9850	2,764,416	2,560,000	2,611,390		(7,343)			5.000	4.531	JD	5,689	128,000	07/26/2007	12/15/2028
34511L-DP-6	FOOTHILLS CO PK & REC BLDG AUTH COP 02			1	1	704,950	104.2940	719,629	690,000	692,337		(2,443)			5.000	4.809	JD	2,875	34,500	03/23/2006	12/01/2022
34511L-DQ-4	FOOTHILLS CO PK & REC BLDG AUTH COP 02			1	1	405,679	104.2940	417,176	400,000	400,891		(930)			5.000	4.890	JD	1,667	20,000	03/23/2006	12/01/2026
34511L-EC-4	FOOTHILLS CO PK & REC BLDG AUTH COP 02			1	1FE	260,525	101.7260	259,401	255,000	255,864		(903)			5.000	4.809	JD	1,063	12,750	03/23/2006	12/01/2022
34711G-BD-4	FORT COLLINS CO LSE COP 2004 A			1	1FE	104,746	109.0900	109,090	100,000	101,359		(522)			5.000	4.397	JD	417	5,000	06/24/2004	06/01/2016
34711G-BE-2	FORT COLLINS CO LSE COP 2004 A			1	1FE	2,407,970	109.1280	2,526,313	2,315,000	2,341,710		(10,244)			5.000	4.487	JD	9,646	115,750	06/24/2004	06/01/2017
357178-CN-0	FREMONT CNTY CO FIN COP 03 A REF			1	2FE	2,775,080	102.2010	2,708,327	2,650,000	2,678,367		(13,549)			5.250	4.671	JD	6,183	139,125	07/18/2003	12/15/2022
37850N-AZ-5	GLENDALE CO COP 2006			1	1FE	981,162	110.9360	1,020,611	920,000	951,529		(5,659)			5.000	4.221	JD	3,833	46,000	03/10/2006	12/01/2018
37850N-BA-9	GLENDALE CO COP 2006			1	1FE	924,758	109.4400	952,128	870,000	898,256		(5,065)			5.000	4.261	JD	3,625	43,500	03/10/2006	12/01/2019
37850N-BB-7	GLENDALE CO COP 2006			1	1FE	1,032,935	109.3440	1,066,104	975,000	1,004,926		(5,358)			5.000	4.301	JD	4,063	48,750	03/10/2006	12/01/2020
37850N-BC-5	GLENDALE CO COP 2006			1	1FE	1,245,962	108.5820	1,281,268	1,180,000	1,214,107		(6,100)			5.000	4.342	JD	4,917	59,000	03/10/2006	12/01/2021
37850N-BE-1	GLENDALE CO COP 2006			1	1FE	1,033,067	107.4040	1,052,559	980,000	1,007,453		(4,907)			5.000	4.362	JD	4,083	49,000	03/10/2006	12/01/2022
385835-AV-5	GRAND JUNCTION CO LSE CBI LAB 06			1	2FE	264,763	108.4790	271,198	250,000	257,638		(1,527)			5.000	4.240	JD	556	12,500	11/03/2006	06/15/2027
51252A-CH-6	LAKEWOOD CO COP 2006 A REF				1FE	1,796,999	116.7380	1,932,014	1,655,000	1,731,543		(12,407)			5.000	4.041	JD	6,896	82,750	02/28/2006	06/01/2017
51252A-CJ-2	LAKEWOOD CO COP 2006 A REF				1FE	1,778,422	118.0710	1,930,461	1,635,000	1,719,103		(11,254)			5.000	4.081	JD	6,813	81,750	02/28/2006	06/01/2018
51713N-BE-9	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02			1	2FE	2,213,355	103.8120	2,216,386	2,135,000	2,135,458		(8,900)			5.000	4.528	JD	4,744	106,750	04/11/2002	12/15/2013
75289F-AN-0	RANGEVIEW CO LIBRARY DIST COP 2008			1	1FE	1,754,907	115.5300	2,096,870	1,815,000	1,763,769		3,365			5.000	5.344	JD	4,033	90,750	06/05/2008	12/15/2022
75289F-AQ-3	RANGEVIEW CO LIBRARY DIST COP 2008			1	1FE	1,925,819	112.6000	2,274,520	2,020,000	1,937,634		4,285			5.000	5.443	JD	4,489	101,000	06/05/2008	12/15/2024
75913T-EE-0	REGIONAL TRANSN DIST CO COP 05A				1FE	2,324,516	101.3010	2,243,817	2,215,000	2,222,488		(17,542)			4.500	3.674	JD	8,306	99,675	05/19/2005	06/01/2012
75913T-EF-7	REGIONAL TRANSN DIST CO COP 05A				1FE	2,251,469	104.1840	2,234,747	2,145,000	2,166,061		(14,215)			4.500	3.781	JD	8,044	96,525	05/20/2005	06/01/2013
75913T-EG-5	REGIONAL TRANSN DIST CO COP 05A				1FE	3,651,481	105.9870	3,688,348	3,480,000	3,531,625		(20,014)			4.500	3.851	JD	13,050	156,600	05/20/2005	06/01/2014
75913T-DU-5	REGIONAL TRANSN DIST CO COP REF 04A				1FE	8,818,519	104.5400	8,802,268	8,420,000	8,493,499		(49,560)			4.500	3.861	JD	31,575	378,900	07/19/2004	06/01/2013
75913T-DV-3	REGIONAL TRANSN DIST CO COP REF 04A				1FE	6,015,975	106.9110	6,168,765	5,770,000	5,839,699		(26,967)			4.500	3.971	JD	21,638	259,650	07/19/2004	06/01/2014
948903-DZ-9	WELD CNTY CO COP 2006			1	1FE	1,733,193	108.8370	1,768,601	1,625,000	1,684,071		(10,522)			5.000	4.193	JD	3,611	81,250	11/16/2006	12/15/2026
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H				1FE	640,204	115.4100	675,149	585,000	608,937		(5,693)			5.000	3.842	MN	4,875	29,250	09/15/2005	11/01/2015
20774U-ST-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07I			1	1FE	1,267,923	105.9450	1,281,935	1,210,000	1,246,306		(5,721)			5.000	4.398	JJ	30,250	60,500	11/30/2007	07/01/2027
20774U-WV-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1			1	1FE	2,549,403	112.4030	2,725,773	2,425,000	2,510,531		(11,153)			5.000	4.385	JJ	60,625	121,250	04/17/2008	07/01/2021
20774U-WZ-4	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1			1	1FE	1,479,548	107.8570	1,671,784	1,550,000	1,487,696		3,064			5.000	5.424	JJ	38,750	77,500	04/17/2008	07/01/2025
20774U-XC-4	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1			1	1FE	2,048,000	106.3110	2,126,220	2,000,000	2,033,174		(4,272)			5.000	4.708	JJ	50,000	100,000	04/17/2008	07/01/2028
20774U-XS-9	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2			1	1FE	2,347,350	112.4030	2,669,571	2,375,000	2,350,112		1,988			5.000	5.141	JJ	59,375	118,750	04/17/2008	07/01/2021
20774U-XX-8	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2			1	1FE	3,292,480	107.3780	3,436,096	3,200,000	3,263,855		(8,241)			5.000	4.649	JJ	80,000	160,000	04/17/2008	07/01/2026
20774U-XY-6	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2			1	1FE	2,386,496	106.9030	2,485,495	2,325,000	2,367,482		(5,477)			5.000	4.678	JJ	58,125	116,250	04/17/2008	07/01/2027
20775B-GK-6	CONNECTICUT HSG FIN AUTH MTG 06B			1	1FE	12,835,000	100.9540	12,957,446	12,835,000	12,835,000					5.000	5.000	MN	82,001	641,750	10/25/2007	11/15/2028
207758-JQ-7	CONNECTICUT SPL TAX TRANSN 09 A				1FE	2,817,850	122.5830	3,064,575	2,500,000	2,751,111		(31,753)			5.000	3.387	JD	10,417	125,000	10/29/2009	12/01/2018
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B			1	1FE	1,900,000	97.0920	1,844,748	1,900,000	1,900,000					4.850	4.850	JJ	46,075	79,419	05/17/2007	07/01/2032
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1			1	1FE	2,152,861	100.8550	2,158,297	2,140,000	2,148,072		(1,250)			5.000	5.005	JJ	53,500	82,500	10/30/2007	07/01/2022
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1			1	1FE	715,000	100.2390	716,709	715,000	715,000					5.150	5.150	JJ	18,411	24,334	10/12/2007	07/01/2028
246317-CJ-8	DELAWARE RIVER & BAY AUTH 2004 REF				1FE	2,473,756	113.1290	2,568,028	2,270,000	2,357,016		(19,706)			5.000	3.954	JJ	56,750	113,500	08/26/2004	01/01/2016
246317-CK-5	DELAWARE RIVER & BAY AUTH 2004 REF				1FE	1,310,924	115.8240	1,389,888	1,200,000	1,254,160		(9,605)			5.000	3.995	JJ	30,000	60,000	08/26/2004	01/01/2017
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	4,112,871	112.4540	4,604,991	4,095,000	4,078,132		1,573			5.000	5.061	JD	17,063	204,750	02/13/2007	06/01/2020
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	2,797,226	111.5600	2,928,450	2,625,000	2,715,175		(18,251)			5.000	4.123	JD	10,938	131,250	02/13/2007	06/01/2021
246412-DG-2	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	5,522,783	110.7620	5,748,548	5,190,000	5,364,057		(35,210)			5.000	4.141	JD	21,625	259,500	02/13/2007	06/01/2022
01069S-EK-6	ALACHUA CNTY FL SCH BRD COP 2005				1FE	3,068,017	109.3740	3,095,284	2,830,000	2,927,722		(25,559)			5.000	3.934	JJ	70,750	141,500	02/18/2005	07/01/2015
01069S-EM-2	ALACHUA CNTY FL SCH BRD COP 2005			1	1FE	3,346,924	108.9870	3,405,844	3,125,000	3,216,494		(23,845)			5.000	4.094	JJ	78,125	156,250	02/18/2005	07/01/2017
11442P-AP-2	BROOKS OF BONITA SPRINGS II FL CDD 2006			1	2FE	1,336,280	100.5330	1,372,275	1,365,000	1,340,826		913			4.625	4.978	MN	10,522	63,131	06/07/2006	05/01/2031
11442P-AQ-0	BROOKS OF BONITA SPRINGS II FL CDD 2006			1	2FE	3,168,872	102.6510	3,259,169	3,175,000	3,170,656		357			4.625	4.731	MN	24,474	146,728	06/07/2006	05/01/2025
11506K-BS-9	BROWARD CNTY FL PORT FAC SER 2009A				1FE	3,185,222	108.0880	3,291,280	3,045,000	3,121,192		(26,571)			5.000	4.132	MS	50,750	152,250	06/29/2009	09/01/2014
11506K-BU-4	BROWARD CNTY FL PORT FAC SER 2009A				1FE	3,456,153	112.4020	3,771,087	3,355,000	3,424,757		(13,158)			5.000	4.609	MS	55,917	167,750	07/09/2009	09/01/2016
11506K-CH-2	BROWARD CNTY FL PORT FAC SER 2009A				1FE	2,231,100	110.3360	2,366,707	2,145,000	2,199,003		(13,343)			5.000	4.370	MS	35,750	107,250	06/29/2009	09/01/2015
115065-LY-8	BROWARD CNTY FL SCH BRD COP 2004 A				1FE	1,799,348	101.9360	1,743,106	1,710,000	1,718,377		(16,264)			5.000	4.000	JJ	42,750	85,500	07/25/2006	07/01/2012
115065-ND-2	BROWARD CNTY FL SCH BRD COP 2004 C			1	1FE	3,108,017	107.8520	3,127,708	2,900,000	2,961,100		(22,657)			5.250	4.351	JJ	76,125	152,250	07/28/2004	07/01/2017
115065-RE-6	BROWARD CNTY FL SCH BRD COP 2006 A			1	1FE	6,205,000	107.6010	6,676,642	6,205,000	6,205,000					5.000	4.999	JJ	155,125	310,250	07/29/2008	07/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
131197-BW-4	CALLAWAY-BAY CNTY FL WSTWTR SYS 04			1	2FE	454,006	104.2320	442,986	425,000	434,126		(3,175)			5.000	4.142	MS	7,083	21,250	11/24/2004	09/01/2018
13937X-DG-0	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,176,101	97.0210	2,163,568	2,230,000	2,188,761		3,295			4.500	5.334	MS	33,450	100,350	11/08/2007	09/01/2021
13937X-DH-8	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	1,725,807	95.6630	1,870,212	1,955,000	1,766,879		12,509			4.500	5.718	MS	29,325	87,975	11/08/2007	09/01/2022
13937X-DJ-4	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,168,460	94.6020	2,128,545	2,250,000	2,184,242		4,114			4.500	5.512	MS	33,750	101,250	11/08/2007	09/01/2023
13937X-DK-1	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	1,638,064	94.1820	1,784,749	1,895,000	1,676,060		11,446			4.500	5.801	MS	28,425	85,275	11/08/2007	09/01/2024
13937X-DL-9	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,506,659	95.8210	2,448,227	2,555,000	2,514,478		2,040			4.750	5.544	MS	40,454	121,363	11/08/2007	09/01/2025
13937X-DM-7	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,702,523	94.9260	2,629,450	2,770,000	2,712,539		2,615			4.750	5.624	MS	43,858	131,575	11/08/2007	09/01/2026
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05			1	2FE	756,983	102.7770	796,522	775,000	762,569		1,033			4.200	4.408	JJ	16,275	32,550	02/02/2005	07/01/2021
160811-GV-1	CHARLOTTE UTIL-REF				1FE	1,613,745	120.3850	1,805,775	1,500,000	1,607,555		(6,190)			5.000	4.075	AO	18,750	33,542	04/06/2011	10/01/2021
160811-HC-2	CHARLOTTE UTIL-REF				1FE	1,873,452	120.0130	2,076,225	1,730,000	1,864,566		(8,886)			5.000	3.914	AO	21,625	38,685	04/06/2011	10/01/2020
183253-DJ-9	CLAY CNTY FL SCH BRD COP 2005 B			1	1FE	2,437,119	107.1610	2,475,419	2,310,000	2,362,760		(13,690)			5.000	4.290	JJ	57,750	115,500	12/16/2005	07/01/2019
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A			2	3	5,730,000	99.9860	5,729,198	5,730,000	5,729,198	154,653				7.200	7.197	MN	68,760	410,760	09/25/2001	05/01/2023
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97			1	3	120,000	100.1280	120,154	120,000	120,000					8.375	8.389	MN	1,675	5,025	05/02/1997	05/01/2012
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97			1	3	1,875,000	100.1110	1,877,081	1,875,000	1,875,000					8.375	8.388	MN	26,172	133,581	05/02/1997	05/01/2014
267169-BK-5	DUVAL CNTY FL SCH BRD COP 2005 REF			1	1FE	2,710,136	107.8510	2,847,266	2,640,000	2,656,703		(4,285)			5.000	4.801	JJ	66,000	132,000	01/28/2005	07/01/2020
29087L-AS-7	EMERALD COAST FL UTILS AUTH 04			1	1FE	156,184	104.0030	166,405	160,000	155,781		387			4.750	5.137	JJ	3,800	7,600	10/27/2004	01/01/2021
29087L-CJ-5	EMERALD COAST FL UTILS AUTH 06B			1	1FE	1,430,493	106.0990	1,448,251	1,365,000	1,401,009		(6,354)			4.750	4.177	JJ	32,419	64,838	11/30/2006	01/01/2025
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A				1	900,000	102.2710	920,439	900,000	900,000					5.950	5.950	JJ	26,775	53,550	06/29/2000	07/01/2020
33840M-BL-9	FLAGLER CNTY FL SCH BRD COP 2005 A			1	1FE	1,882,828	104.9590	2,036,205	1,940,000	1,878,283		3,365			5.000	5.351	FA	40,417	97,000	08/08/2006	08/01/2024
339176-AP-4	FLEMING ISLAND PLANTATION FL CDD 07			1	2FE	1,483,537	96.0000	1,420,800	1,480,000	1,482,080		(338)			4.500	4.470	MN	11,100	66,600	04/20/2007	05/01/2022
339176-AQ-2	FLEMING ISLAND PLANTATION FL CDD 07			1	2FE	1,961,942	90.6930	1,795,721	1,980,000	1,965,304		782			4.500	4.615	MN	14,850	88,650	04/20/2007	05/01/2027
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2			1	1FE	1,004,950	101.7780	1,027,958	1,010,000	1,005,846		399			4.700	4.760	JJ	23,735	45,590	09/02/2009	07/01/2022
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6			1	1FE	4,625,000	103.1430	4,770,364	4,625,000	4,625,000					5.000	4.988	JJ	115,625	220,250	12/06/2007	07/01/2023
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6			1	1FE	575,000	103.7740	596,701	575,000	575,000					5.200	5.187	JJ	14,950	28,600	12/06/2007	07/01/2028
341507-G8-8	FLORIDA ST BRD ED LOTTERY REV REF - SER2				1FE	1,044,849	121.0780	1,071,540	885,000	1,040,058		(4,790)			5.000	2.344	JJ	11,308		09/02/2011	07/01/2019
341507-G8-8	FLORIDA ST BRD ED LOTTERY REV REF - SER2	0			1FE	29,515,500	121.0780	30,269,500	25,000,000	29,380,181		(135,319)			5.000	2.344	JJ	319,444		09/02/2011	07/01/2019
341507-NJ-6	FLORIDA ST BRD OF ED LOTTERY REV 2002 C			1	1FE	7,270,437	105.3770	7,529,187	7,145,000	7,176,725		(14,851)			4.750	4.509	JJ	169,694	339,388	01/06/2005	01/01/2021
341507-QH-7	FLORIDA ST BRD OF ED LOTTERY REV 2005 A				1FE	19,685,484	107.0680	19,486,376	18,200,000	18,772,560		(367,346)			5.250	3.087	JJ	477,750	955,500	06/10/2009	07/01/2013
343142-AX-3	FLORIDA ST ED SYS FL ST UNIV HSG 05 A			1	1FE	630,054	106.1030	636,618	600,000	614,281		(2,932)			5.000	4.425	MN	5,000	30,000	01/04/2006	05/01/2027
34160W-JC-9	FLORIDA ST ENVIR PROT FL FOREVER 03 C			1	1FE	3,028,849	103.7390	3,174,413	3,060,000	3,038,429		1,375			4.750	4.965	JJ	72,675	145,350	09/22/2003	07/01/2023
348172-QX-8	FORT MYERS FL UTILITY REVENUE-REF 2011				1FE	5,433,717	117.2390	5,510,233	4,700,000	5,433,359		(358)			5.000	3.038	AO	1,306		12/06/2011	10/01/2021
348172-QY-6	FORT MYERS FL UTILITY REVENUE-REF 2011			1	1FE	4,772,418	115.9530	4,870,026	4,200,000	4,772,142		(276)			5.000	3.251	AO	1,167		12/06/2011	10/01/2022
348172-QZ-3	FORT MYERS FL UTILITY REVENUE-REF 2011			1	1FE	3,767,400	114.8640	3,859,430	3,360,000	3,767,205		(195)			5.000	3.416	AO	933		12/06/2011	10/01/2023
348172-RA-7	FORT MYERS FL UTILITY REVENUE-REF 2011			1	1FE	6,351,023	113.2540	6,500,780	5,740,000	6,350,733		(290)			5.000	3.580	AO	1,594		12/06/2011	10/01/2024
362848-BB-8	GAINESVILLE FL UTILS SYS 1980 A			1	1	1,323,350	112.8470	1,624,997	1,440,000	1,428,758		5,736			8.125	7.463	AO	29,250	117,000	03/18/1980	10/01/2014
40227L-BA-3	GULF ENVIRONMENTAL SVCS			1	1	1,784,242	127.7170	2,388,308	1,870,000	1,823,866		4,040			5.000	5.311	AO	23,375	93,500	06/19/1998	10/01/2027
431022-MJ-8	HIGHLANDS CNTY FL HOSP ADVENTIST 05 B			1	1FE	363,530	116.3100	424,532	365,000	364,123		200			5.000	5.067	MN	2,332	18,250	10/07/2008	11/15/2030
431022-ND-0	HIGHLANDS CNTY FL HOSP ADVENTIST 05 B			1	1FE	2,479,973	101.9260	2,537,957	2,490,000	2,480,988		331			5.000	5.067	MN	15,908	124,500	10/07/2008	11/15/2030
431022-PA-4	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G			1	1FE	1,406,325	119.0520	1,666,728	1,400,000	1,404,103		(726)			5.125	5.056	MN	9,168	71,750	10/07/2008	11/15/2032
432308-RV-8	HILLSBOROUGH CNTY FL AVIATION TAMPA 03A				1FE	3,210,540	106.0720	3,521,590	3,320,000	3,277,580		22,431			5.000	4.080	AO	41,500	166,000	10/28/2008	10/01/2013
432308-RW-6	HILLSBOROUGH CNTY FL AVIATION TAMPA 03A			1	1FE	2,989,380	106.7660	3,202,980	3,000,000	2,994,643		1,757			5.500	4.180	AO	41,250	165,000	10/28/2008	10/01/2014
43233A-BY-1	HILLSBOROUGH CNTY FL IND TAMPA GEN 03B			1	1FE	2,003,800	100.5520	2,011,040	2,000,000	2,001,264		(673)			5.250	5.210	AO	26,250	105,000	12/03/2007	10/01/2028
43233A-CR-5	HILLSBOROUGH CNTY FL IND TAMPA GEN 06			1	1FE	2,210,914	96.1500	2,100,878	2,185,000	2,199,593		(2,673)			5.000	4.840	AO	27,313	109,250	05/17/2007	10/01/2036
43232L-EG-4	HILLSBOROUGH CNTY FL MOSI CNTY CTR 06			1	1FE	4,622,199	110.9090	5,118,450	4,615,000	4,618,585		(704)			4.500	4.481	JJ	103,838	207,675	03/30/2006	07/01/2022
432326-CT-1	HILLSBOROUGH CNTY FL PORT DIST 77			1	1	16,200,000	108.2690	17,539,578	16,200,000	16,200,000					6.200	6.208	JD	83,700	1,004,400	10/07/1977	06/01/2013
43232V-KC-4	HILLSBOROUGH CNTY FL SCH BRD COP 04A				1FE	4,455,942	115.4650	4,618,600	4,000,000	4,226,748		(36,073)			5.250	4.089	JJ	105,000	210,000	02/04/2004	07/01/2017
43232V-PQ-8	HILLSBOROUGH CNTY FL SCH BRD COP 06			1	1FE	3,368,379	108.3940	3,436,090	3,170,000	3,285,444		(18,269)			5.000	4.216	JJ	79,250	158,500	01/24/2007	07/01/2023
43232V-PS-4	HILLSBOROUGH CNTY FL SCH BRD COP 06			1	1FE	4,105,490	107.9250	4,176,698	3,870,000	4,007,099		(21,681)			5.000	4.236	JJ	96,750	193,500	01/24/2007	07/01/2024
43232V-QS-3	HILLSBOROUGH CNTY FL SCH BRD COP 07			1	1FE	3,235,875	109.7080	3,532,598	3,220,000	3,230,625		(1,644)			5.000	4.930	JJ	80,500	161,000	08/05/2008	07/01/2023
43232V-QU-8	HILLSBOROUGH CNTY FL SCH BRD COP 07			1	1FE	1,255,816	109.2330	1,370,874	1,255,000	1,255,546		(84)			5.000	4.990	JJ	31,375	62,750	08/05/2008	07/01/2024
432281-DR-1	HILLSBOROUGH CNTY FL SPL ASSMT 06			1	1FE	7,610,552	107.3510	7,879,563	7,340,000	7,469,393		(27,632)			5.000	4.532	MS	122,333	367,000	05/02/2006	03/01/2020
432281-DS-9	HILLSBOROUGH CNTY FL SPL ASSMT 06			1	1FE	6,599,783	106.6670	6,800,021	6,375,000	6,482,557		(22,957)			5.000	4.552	MS	106,250	318,750	05/02/2006	03/01/2021
436150-AU-0	HOLLYWOOD FL BEACH REDEV AREA TIF 07			1	1FE	4,956,846	100.9880	4,897,918	4,850,000	4,913,778		(10,672)			5.000	4.724	MS	80,833	242,500	08/10/2007	03/01/2024
45441R-BW-1	INDIAN RIVER CNTY FL SCH BRD COP 2007			1	1FE	6,029,928	106.2000	6,281,730	5,915,000	5,985,615		(10,993)			5.000	4.666	JJ	147,875	295,750	08/14/2007	07/01/2025
45450N-AH-2	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	2,254,730	103.1000	2,139,325	2,075,000	2,168,792		(15,465)			5.000	4.049	MN	17,292	103,750	02/07/2005	05/01/2017
45450N-AJ-8	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	2,901,384	102.2420	2,745,198	2,685,000	2,798,123		(18,615)			5.000	4.112	MN	22,375	134,250	02/07/2005	05/01/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
45450N-AK-5	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	3,186,254	101.6270	3,013,241	2,965,000	3,080,847		(19,025)			5.000	4.175	MN	24,708	148,250	02/07/2005	05/01/2019
45450N-AL-3	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	1,397,734	101.1570	1,390,909	1,375,000	1,376,870		(299)			5.000	4.971	MN	11,458	68,750	02/07/2005	05/01/2020
45450N-AM-1	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	3,487,094	100.8760	3,303,689	3,275,000	3,386,352		(18,225)			5.000	4.280	MN	27,292	163,750	02/07/2005	05/01/2021
45450N-AN-9	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	1,359,241	100.2240	1,403,136	1,400,000	1,356,377		3,084			5.000	5.397	MN	11,667	70,000	02/07/2005	05/01/2022
45450N-AQ-2	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	999,078	99.8110	1,048,016	1,050,000	1,000,540		2,736			5.000	5.532	MN	8,750	52,500	05/22/2006	05/01/2024
469485-GT-7	JACKSONVILLE FL BETTER SALES TAX 04			1	1FE	3,795,059	100.0470	3,816,793	3,815,000	3,799,984		853			4.500	4.541	AO	42,919	171,675	02/19/2004	10/01/2024
469485-GU-4	JACKSONVILLE FL BETTER SALES TAX 04			1	1FE	1,405,178	100.0460	1,410,649	1,410,000	1,406,409		183			4.625	4.694	AO	16,303	65,213	02/19/2004	10/01/2025
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73			2	1	388,196	102.8180	375,286	365,000	368,485		(3,487)			6.000	4.051	JJ	10,950	21,900	07/27/2006	07/01/2012
46613C-CM-5	JEA FL ELEC SYS SUBORDINATE 2002 D			1	1FE	3,155,168	100.0460	3,201,472	3,200,000	3,161,423		855			4.875	5.225	AO	39,000	156,000	03/12/2003	10/01/2037
46613Q-EG-5	JEA FL ST JOHN RIV PWR PARK 3-01 07			1	1FE	13,332,582	100.2610	15,324,894	15,285,000	13,478,362		53,776			4.500	5.519	AO	171,956	685,575	03/20/2007	10/01/2032
481367-BB-5	JULINGTON CREEK FL PLANTATION CDD 06			1	2FE	1,524,966	90.5110	1,384,818	1,530,000	1,526,056		235			4.375	4.375	MN	11,156	66,938	12/07/2006	05/01/2026
481367-BC-3	JULINGTON CREEK FL PLANTATION CDD 06			1	2FE	763,103	84.5380	646,716	765,000	763,335		50			4.500	4.488	MN	5,738	34,425	12/07/2006	05/01/2036
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A			1	6	2,810,000	100.3140	2,818,823	2,810,000	2,810,000					7.400	7.556	MN	34,657	205,720	02/21/2001	05/01/2032
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B			4	6	1,052,061	0.0000		1,060,000		14,280	348	1,060,000		6.400	6.503	MN			02/21/2001	05/01/2011
50825J-FR-2	LAKE CNTY FL SCH BRD COP 05 B			1	1FE	3,662,684	108.8220	3,699,948	3,400,000	3,503,103		(27,611)			5.000	4.041	JD	14,167	170,000	07/18/2005	06/01/2017
50825J-FZ-4	LAKE CNTY FL SCH BRD COP 05 C				1FE	2,497,114	113.3950	2,545,718	2,245,000	2,391,885		(19,655)			5.250	4.081	JD	9,822	117,863	01/13/2006	06/01/2018
511665-HP-9	LAKELAND FL HOSP LAKELAND RGL HLTH 06			1	1FE	13,847,540	100.2080	14,029,120	14,000,000	13,865,013		4,339			5.000	5.148	MN	89,444	700,000	08/02/2007	11/15/2032
52385L-AX-7	LEE FL MEM HLTH SYS HOSP 05 A REF			1	1FE	2,484,864	103.4340	2,482,416	2,400,000	2,435,841		(10,030)			5.000	4.500	AO	30,000	120,000	08/11/2006	04/01/2024
52435P-AT-7	LEESBURG FL ELEC SYS REV 2007A			1	1FE	1,845,166	101.4030	1,926,657	1,900,000	1,850,663		1,359			4.625	4.772	AO	21,969	87,875	08/01/2007	10/01/2033
524390-MU-2	LEESBURG FL UTIL SYS REV 2007A			1	1FE	2,719,192	101.4030	2,839,284	2,800,000	2,728,146		2,213			4.625	4.772	AO	32,375	129,500	08/01/2007	10/01/2033
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A			2	3	2,155,000	101.2630	2,182,218	2,155,000	2,155,000					7.250	7.251	MN	26,040	122,525	03/08/1999	05/01/2013
548841-AL-9	LOXAHATCHEE RIVER FL SWR SER 78			1	1	452,825	107.5190	489,211	455,000	454,794		79			7.750	6.653	AO	8,816	35,263	10/19/1979	10/01/2013
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999			2	2	730,000	100.4150	733,030	730,000	730,000					7.000	7.001	MN	8,517	25,550	07/08/1999	05/01/2012
593237-EJ-5	MIAMI BEACH FL REDEV TIF CITY CTR 05B			1	2FE	2,564,832	104.6840	2,512,416	2,400,000	2,471,730		(16,536)			5.000	4.166	JD	10,000	120,000	09/23/2005	12/01/2021
59333P-GD-4	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03D			1	1FE	1,057,080	105.2770	1,052,770	1,000,000	1,018,692		(10,103)			5.250	4.130	AO	13,125	52,500	12/12/2007	10/01/2014
59333P-SU-3	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	3,257,879	107.7280	3,738,162	3,470,000	3,362,387		34,697			5.250	6.500	AO	45,544	182,175	10/06/2008	10/01/2014
59333P-SW-9	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	3,611,520	110.6110	4,424,440	4,000,000	3,744,211		44,212			5.250	6.850	AO	52,500	210,000	10/06/2008	10/01/2016
59333P-NK-0	MIAMI-DADE CNTY FL MIAMI INTL ARPT 07B			1	1FE	2,462,276	104.6070	2,505,338	2,395,000	2,436,753		(6,202)			5.000	4.596	AO	29,938	119,750	07/17/2007	10/01/2027
59333P-RB-6	MIAMI-DADE CNTY FL MIAMI INTL ARPT 07C				1FE	12,259,211	105.0110	12,265,285	11,680,000	11,871,242		(103,522)			5.000	3.887	AO	146,000	584,000	12/11/2007	10/01/2013
59333M-HL-2	MIAMI-DADE CNTY FL SCH BRD COP 03D			1	1FE	416,621	104.8740	409,009	390,000	395,024		(3,010)			5.000	4.148	FA	8,125	19,500	09/10/2003	08/01/2014
59333M-NL-5	MIAMI-DADE CNTY FL SCH BRD COP 06B			1	1FE	3,480,787	109.8560	3,614,262	3,290,000	3,388,024		(17,883)			5.000	4.310	MN	27,417	164,500	03/23/2006	11/01/2020
59333N-BA-0	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF	.B		1	1FE	225,680	56.4840	451,872	800,000	429,078		24,238			0.000	11.674	NA			12/08/2000	10/01/2022
684517-DQ-5	ORANGE CNTY FL SCH BRD COP 2001 A			1	1FE	60,785	103.5660	56,961	55,000	55,961		(685)			5.250	3.900	FA	1,203	2,888	12/11/2003	08/01/2014
684517-LR-4	ORANGE CNTY FL SCH BRD COP 2007 A			1	1FE	1,561,530	107.3740	1,610,610	1,500,000	1,538,094		(5,883)			5.000	4.511	FA	31,250	75,000	09/18/2007	08/01/2025
684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07			1	1FE	1,258,138	102.5680	1,287,228	1,255,000	1,257,030		(301)			4.750	4.717	AO	14,903	59,613	01/17/2008	10/01/2029
684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07	.D		1	1FE	20,050,000	102.5680	20,513,600	20,000,000	20,032,353		(4,795)			4.750	4.717	AO	237,500	950,000	01/17/2008	10/01/2029
688028-EZ-8	OSCEOLA CNTY FL SCH BRD COP 2002 A			1	1FE	3,920,960	102.9820	4,119,280	4,000,000	4,030,071		22,959			5.125	5.455	JD	17,083	205,000	04/03/2002	06/01/2021
688028-FQ-7	OSCEOLA CNTY FL SCH BRD COP 2004 C			1	1FE	2,521,128	106.8750	2,565,000	2,400,000	2,447,501		(14,988)			5.000	4.270	JD	10,000	120,000	08/10/2006	06/01/2018
68803R-AS-5	OSCEOLA CNTY FL SCH DIST SLS TX 07A			1	1FE	2,836,722	108.3480	3,142,092	2,900,000	2,836,369		3,561			5.000	5.243	JD	12,083	145,000	09/18/2007	06/01/2024
696550-JK-9	PALM BEACH CNTY FL SCH BRD COP 02C			1	1FE	2,637,635	102.7260	2,706,830	2,635,000	2,635,190		(314)			5.000	4.990	FA	54,896	131,750	06/18/2002	08/01/2020
696550-PU-0	PALM BEACH CNTY FL SCH BRD COP 05A			1	1FE	5,129,200	111.5370	5,576,850	5,000,000	5,073,371		(18,455)			5.000	3.891	FA	104,167	250,000	10/28/2008	08/01/2016
696550-PV-8	PALM BEACH CNTY FL SCH BRD COP 05A			1	1FE	6,130,560	111.3530	6,681,180	6,000,000	6,074,218		(18,638)			5.000	3.971	FA	125,000	300,000	10/28/2008	08/01/2017
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A	.B			1FE	4,086,803	99.6460	7,802,282	7,830,000	7,560,628		344,802			0.000	4.721	NA			10/21/1998	10/01/2012
696560-JQ-5	PALM BEACH CNTY FL SOLID WASTE AUTH 2011				1FE	11,438,300	120.2420	12,024,200	10,000,000	11,416,026		(22,274)			5.000	3.262	AO	90,278		10/06/2011	10/01/2021
69661K-AP-5	PALM COAST FL UTIL SYS 2003			1	1FE	775,397	107.0210	770,551	720,000	731,432		(6,186)			5.000	4.050	AO	9,000	36,000	10/09/2003	10/01/2015
698148-AP-8	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,174,136	102.7420	2,214,090	2,155,000	2,165,163		(1,850)			4.500	4.389	MN	16,163	96,975	09/06/2006	11/01/2021
698148-AQ-6	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,398,404	102.7420	2,450,397	2,385,000	2,392,125		(1,295)			4.500	4.429	MN	17,888	107,325	08/25/2006	11/01/2022
698148-AR-4	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,499,935	101.8600	2,536,314	2,490,000	2,495,284		(960)			4.500	4.450	MN	18,675	112,050	08/25/2006	11/01/2023
698148-AS-2	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,611,174	101.0310	2,631,858	2,605,000	2,608,285		(596)			4.500	4.470	MN	19,538	117,225	08/25/2006	11/01/2024
698148-AT-0	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,722,040	100.3820	2,730,390	2,720,000	2,721,086		(197)			4.500	4.490	MN	20,400	122,400	08/25/2006	11/01/2025
698148-AU-7	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,711,280	99.8870	2,711,932	2,715,000	2,711,964		141			4.500	4.516	MN	20,363	122,175	08/25/2006	11/01/2026
70252L-CL-3	PASCO CNTY FL GAS TAX REF 2002				2FE	2,597,054	105.5630	2,427,949	2,300,000	2,353,244		(32,071)			5.250	3.730	FA	50,313	120,750	09/20/2002	08/01/2013
702528-BU-3	PASCO CNTY FL SCH BRD COP 2004 A			1	1FE	1,580,729	105.5490	1,562,125	1,480,000	1,510,142		(10,837)			5.000	4.160	FA	30,833	74,000	08/03/2004	08/01/2016
702528-BW-9	PASCO CNTY FL SCH BRD COP 2004 A			1	1FE	2,276,216	105.2690	2,279,074	2,165,000	2,198,493		(11,999)			5.000	4.360	FA	45,104	108,250	08/02/2004	08/01/2018
702528-EL-0	PASCO CNTY FL SCH BRD COP 2007 A			1	1FE	5,084,260	106.7490	5,305,425	4,970,000	5,039,941		(10,719)			5.000	4.463	FA	103,542	248,500	06/14/2007	08/01/2025
72316M-EF-2	PINELLAS CNTY FL HLTH FAC BAYCARE 03A-1			1	1FE	6,412,748	106.8180	6,393,057	5,985,000	6,078,908		(47,323)			5.000	4.120	MN	38,238	299,250	10/09/2003	11/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D			1	2FE	182,626	101.5870	187,936	185,000	183,982		199			4.250	4.416	JJ	3,931	7,863	12/15/2003	07/01/2018
73535E-FQ-8	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D			1	2FE	1,472,520	100.6500	1,509,750	1,500,000	1,482,244		1,438			4.625	4.867	JJ	34,688	69,375	12/15/2003	07/01/2023
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B			1	2FE	1,765,000	101.2940	1,787,839	1,765,000	1,765,000					4.500	4.497	JJ	39,713	56,925	03/21/2003	01/01/2016
803300-BE-4	SARASOTA CNTY FL SCH BRD COP 2009			1	1FE	3,515,868	114.5520	4,123,872	3,600,000	3,530,454		5,518			5.000	5.149	JJ	90,000	180,000	03/13/2009	07/01/2021
803313-CV-5	SARASOTA CNTY FL SOLID WASTE SYS 05			1	2FE	2,183,970	108.1230	2,357,081	2,180,000	2,169,317		949			5.000	5.070	AO	27,250	109,000	05/04/2006	10/01/2020
803313-CX-1	SARASOTA CNTY FL SOLID WASTE SYS 05			1	2FE	2,777,271	106.2910	3,008,035	2,830,000	2,770,237		4,584			5.000	5.280	AO	35,375	141,500	05/04/2006	10/01/2021
793323-JY-3	ST PETERSBURG FL PUB UTIL 06			1	1FE	2,423,630	105.4450	2,551,769	2,420,000	2,421,982		(367)			4.500	4.459	AO	27,225	108,900	02/07/2007	10/01/2028
867689-AN-1	SUNRISE FL WTR GAS SWR REF IMPT 1976			1	1	885,242	102.6150	892,751	870,000	870,589		(579)			6.375	5.623	AO	13,866	42,713	02/03/1978	10/01/2012
867689-AX-9	SUNRISE FL WTR GAS SWR REF IMPT 1976A			1	1	434,035	110.5280	552,640	500,000	491,670		4,311			6.375	7.653	AO	7,969	31,875	02/15/1978	10/01/2013
875124-CP-2	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH				1FE	11,686,000	121.6360	12,163,600	10,000,000	11,604,207		(81,793)			5.000	2.272	AO	125,000	62,500	07/19/2011	10/01/2018
875124-CR-8	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH	0			1FE	5,813,950	122.8560	6,142,800	5,000,000	5,780,203		(33,747)			5.000	2.608	AO	62,500	31,250	07/19/2011	10/01/2019
875290-QJ-0	TAMPA FL WTR & SWR SYS REF 2002				1FE	1,911,131	113.3570	1,995,083	1,760,000	1,802,365		(14,029)			6.000	5.052	AO	26,400	105,600	03/01/2001	10/01/2014
875290-QL-5	TAMPA FL WTR & SWR SYS REF 2002				1FE	1,077,600	121.9940	1,219,940	1,000,000	1,032,393		(5,869)			6.000	5.222	AO	15,000	60,000	03/01/2001	10/01/2016
875301-CZ-4	TAMPA-HILLSBOROUGH CNTY FL EXPWY 05			1	1FE	4,303,283	108.0330	4,321,320	4,000,000	4,144,772		(28,727)			5.000	4.111	JJ	100,000	200,000	08/19/2005	07/01/2020
889560-AE-8	TOLOMATO FL CMNTY DEV SPL ASSMT 2007			14	6	4,826,800	42.6670	3,413,360	8,000,000	3,413,360	2,521,088	(104,521)	4,431,607		6.650	6.703	MN	88,667	532,000	10/12/2007	05/01/2040
92884E-CQ-8	VOLUSIA CNTY FL SCH BRD COP 2005 B				1FE	2,988,762	111.1060	3,060,970	2,755,000	2,852,184		(24,791)			5.000	3.935	FA	57,396	137,750	02/17/2005	08/01/2015
92884E-CR-6	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	2,953,125	110.8640	3,037,674	2,740,000	2,828,797		(22,607)			5.000	4.020	FA	57,083	137,000	02/17/2005	08/01/2016
92884E-CS-4	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	3,257,813	110.5940	3,362,058	3,040,000	3,130,921		(23,109)			5.000	4.094	FA	63,333	152,000	02/17/2005	08/01/2017
92884E-CT-2	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	3,295,083	111.1800	3,435,462	3,090,000	3,175,819		(21,781)			5.000	4.158	FA	64,375	154,500	02/17/2005	08/01/2018
046079-QC-6	ASSOCIATION CNTY COMMR GA DEKALB 03			1	1FE	749,716	104.2050	776,327	745,000	746,078		(526)			4.750	4.670	JD	2,949	35,388	11/19/2003	12/01/2022
046079-TK-5	ASSOCIATION CNTY COMMR GA ROCKDALE 99			1	1FE	273,219	100.2620	280,734	280,000	275,732		520			5.625	5.881	JJ	7,875	15,750	07/05/2006	07/01/2020
047060-DB-1	ATHENS-CLARKE CNTY GA UGAREF CTL 07			1	1FE	3,102,640	96.6360	3,865,440	4,000,000	3,748,497		176,466			0.000	1.084	JD			12/20/2007	06/15/2031
04780N-FN-2	ATLANTA GA DEV AUTH OPPTY PROJ 05			1	1FE	442,517	106.7580	528,452	495,000	450,911		2,556			4.500	5.531	JD	1,856	22,275	12/15/2005	12/01/2023
04780N-FP-7	ATLANTA GA DEV AUTH OPPTY PROJ 05			1	1FE	561,550	105.7670	671,620	635,000	572,443		3,234			4.500	5.581	JD	2,381	28,575	12/15/2005	12/01/2024
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A			2	1FE	596,466	105.5420	633,252	600,000	599,041		304			5.625	5.735	JJ	16,875	28,125	07/19/2005	01/01/2016
047849-BB-9	ATLANTA GA TAX ALLOC EASTSIDE 05 B			1	1FE	1,237,600	102.6810	1,283,513	1,250,000	1,242,766		980			5.400	5.532	JJ	33,750	67,500	07/19/2005	01/01/2020
047849-BC-7	ATLANTA GA TAX ALLOC EASTSIDE 05 B			1	1FE	1,986,720	99.8870	1,997,740	2,000,000	1,989,471		496			5.600	5.689	JJ	56,000	112,000	07/19/2005	01/01/2030
047870-JR-2	ATLANTA GA WTR & WSTWTR 2009 A				1FE	3,030,810	102.8680	3,086,040	3,000,000	3,008,011		(9,310)			4.000	3.505	MN	20,000	120,000	06/17/2009	11/01/2012
047870-JS-0	ATLANTA GA WTR & WSTWTR 2009 A				1FE	3,587,069	107.9040	3,749,664	3,475,000	3,524,683		(25,569)			5.000	4.029	MN	28,958	173,750	06/17/2009	11/01/2013
047870-JT-8	ATLANTA GA WTR & WSTWTR 2009 A				1FE	4,854,738	110.1310	5,231,223	4,750,000	4,808,572		(18,969)			5.000	4.393	MN	39,583	237,500	06/17/2009	11/01/2014
047681-LC-3	ATLANTA-FULTON GA REC AUTH REV 05 A REF			1	1FE	992,060	106.7580	1,185,014	1,110,000	1,011,134		5,733			4.500	5.531	JD	4,163	49,950	12/14/2005	12/01/2023
047681-LD-1	ATLANTA-FULTON GA REC AUTH REV 05 A REF			1	1FE	296,179	105.7670	354,319	335,000	301,998		1,706			4.500	5.581	JD	1,256	15,075	12/14/2005	12/01/2024
04780M-PB-9	CITY OF ATLANTA AIRPORT GEN REV REF 2011			1	1FE	2,618,350	110.5080	2,762,700	2,500,000	2,614,161		(4,189)			5.000	4.379	JJ	51,042		07/21/2011	01/01/2022
24047C-CN-6	DEKALB CNTY GA HOSP DEKALB MED 03A				1FE	63,426	112.1570	67,294	60,000	61,878		(657)			5.125	3.693	MS	1,025	3,075	04/23/2010	09/01/2014
24047C-CW-6	DEKALB CNTY GA HOSP DEKALB MED 03A				1FE	1,051,808	109.8500	1,093,008	995,000	1,026,151		(10,888)			5.125	3.693	MS	16,998	50,994	04/23/2010	09/01/2014
31222T-AJ-2	FAYETTE CNTY GA CMNTY HOSP 2009A			1	1FE	6,016,422	110.5370	6,726,176	6,085,000	6,027,633		5,463			4.375	4.555	JD	11,832	266,219	11/20/2009	06/15/2020
31222T-AK-9	FAYETTE CNTY GA CMNTY HOSP 2009A			1	1FE	4,767,013	107.7760	5,216,358	4,840,000	4,777,566		5,147			4.500	4.733	JD	9,680	217,800	11/20/2009	06/15/2021
360066-NE-0	FULTON CNTY GA WTR & SWR REVENUE REF				1FE	5,017,283	121.8800	5,137,242	4,215,000	4,988,701		(28,582)			5.000	2.088	JJ	59,127		09/07/2011	01/01/2019
360066-NF-7	FULTON CNTY GA WTR & SWR REVENUE REF				1FE	4,773,320	122.9600	4,918,400	4,000,000	4,749,613		(23,707)			5.000	2.337	JJ	56,111		09/07/2011	01/01/2020
360066-NG-5	FULTON CNTY GA WTR & SWR REVENUE REF				1FE	6,581,960	123.0900	6,769,950	5,500,000	6,552,991		(28,969)			5.000	2.529	JJ	77,153		09/07/2011	01/01/2021
360066-NH-3	FULTON CNTY GA WTR & SWR REVENUE REF			1	1FE	10,128,346	121.2700	10,423,157	8,595,000	10,087,858		(40,487)			5.000	2.871	JJ	120,569		09/20/2011	01/01/2022
373539-NA-9	GEORGIA HSG FIN AUTH SGL FAM MTG 06A			1	1FE	1,525,000	102.5990	1,564,635	1,525,000	1,525,000					4.950	4.951	JD	6,291	75,488	07/13/2006	12/01/2021
373539-SS-5	GEORGIA HSG FIN AUTH SGL FAM MTG 07D2			1	1FE	2,230,000	100.9420	2,251,007	2,230,000	2,230,000					5.150	5.150	JD	9,570	114,845	11/30/2007	12/01/2027
373283-AR-1	GEORGIA MUN ASSN INC COP CITY COURT 02			1	2	1,892,181	102.5740	1,841,203	1,795,000	1,805,251		(10,690)			5.500	4.856	JD	8,227	98,725	12/19/2001	12/01/2012
373283-BB-5	GEORGIA MUN ASSN INC COP CITY COURT 02			1	2	2,331,672	101.2370	2,429,688	2,400,000	2,351,593		2,511			5.250	5.461	JD	10,500	126,000	12/19/2001	12/01/2026
403715-BB-0	GWINNETT CNTY GA DEV COP PUB SCH 04			1	1FE	241,545	108.9570	256,049	235,000	236,640		(765)			5.000	4.630	JJ	5,875	11,750	08/10/2004	01/01/2024
403732-DD-9	GWINNETT CNTY GA HOSP SYS 2007A			1	1FE	8,762,563	111.0580	9,695,363	8,730,000	8,756,609		(2,866)			5.000	4.952	JJ	218,250	436,500	11/06/2009	07/01/2023
60039G-AK-9	MILLEDGEVILLE GA DEV GA CLG & ST UNIV 04			1	1	1,975,200	113.1870	2,263,740	2,000,000	2,002,988		5,770			5.250	5.487	MS	35,000	105,000	06/25/2004	09/01/2019
373541-DV-0	MUNICIPAL ELEC AUTH GA 92B GEN PWR SR			1	1FE	6,211,497	100.4180	6,256,041	6,230,000	6,224,864		1,268			6.375	6.483	JJ	198,581	397,163	02/21/1995	01/01/2016
626207-ZM-9	MUNICIPAL ELECTRIC AUTHORITY GEORGIA COM			1	1FE	6,584,987	114.9800	6,743,577	5,865,000	6,561,291		(23,697)			5.000	3.736	MN	48,875	146,625	08/19/2011	11/01/2023
419794-YW-6	HAWAII ST AIRPORT SYS REVENUE REF - AMT			1	1FE	5,605,141	110.9990	5,694,249	5,130,000	5,595,410		(9,731)			5.000	3.729	JJ	61,988		09/15/2011	07/01/2022
419794-YX-4	HAWAII ST AIRPORT SYS REVENUE REF - AMT			1	1FE	2,620,245	109.8190	2,668,602	2,430,000	2,616,382		(3,863)			5.000	3.893	JJ	29,363		09/15/2011	07/01/2023
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A			1	1FE	209,822	100.0140	225,032	225,000	214,298		526			5.750	7.209	JJ	6,469	10,494	06/08/2000	07/01/2030
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB			1	1FE	145,000	100.1080	145,157	145,000	145,000					5.625	5.624	JJ	4,078	6,891	11/16/2000	01/01/2014
45129W-FR-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06			1	1FE	4,892,964	112.3710	5,230,870	4,655,000	4,774,422		(23,308)			5.000	4.370	JJ	107,324	232,750	05/05/2006	07/15/2019
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06			1	1FE	9,995,581	111.2730	10,632,135	9,555,000	9,776,432		(43,146)			5.000	4.430	JJ	220,296	474,000	05/04/2006	07/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
45129W-HH-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 08A			1	1FE	17,077,632	110.8090	18,438,618	16,640,000	16,942,932		(38,416)			5.250	4.792	JJ	402,827	873,600	03/12/2008	07/15/2026
076393-BP-1	BEDFORD PARK IL TIF 65TH & CICERO 05			2	2	1,400,000	98.1990	1,374,786	1,400,000	1,400,000					4.625	4.623	JD	180	64,750	10/14/2005	12/30/2012
076393-BS-5	BEDFORD PARK IL TIF 65TH & CICERO 05			2	2	3,513,510	94.7280	3,324,953	3,510,000	3,511,505		(453)			4.875	4.860	JD	475	171,113	01/26/2007	12/30/2015
076393-BV-8	BEDFORD PARK IL TIF 65TH & CICERO 05			1	2	1,241,121	89.2040	1,092,749	1,225,000	1,233,098		(1,791)			5.125	4.977	JD	174	62,781	01/25/2007	12/30/2018
076393-CE-5	BEDFORD PARK IL TIF 65TH & CICERO 07A			1	2	4,810,000	96.5610	4,644,584	4,810,000	4,810,000					6.000	6.000	JD	802	288,600	11/20/2007	12/30/2018
076393-CQ-8	BEDFORD PARK IL TIF 65TH & CICERO 07B			1	2	3,090,000	95.7300	2,958,057	3,090,000	3,090,000					6.000	6.000	JD	515	185,400	11/20/2007	12/30/2018
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005			2	6	1,599,000	76.5680	2,388,922	3,120,000	2,187,749		422,676			5.750	33.384	JJ	89,700	162,006	06/23/2009	01/01/2015
09755L-AB-7	BOLINGBROOK IL SALES TAX 2005			14	6	3,220,786	67.5520	5,404,160	8,000,000	3,652,145		(257,937)			6.250	6.250	JJ	250,000	500,000	12/14/2005	01/01/2024
153821-FC-2	CENTRAL LAKE CNTY IL JT ACT WTR 02A			1	1FE	825,000	104.0610	858,503	825,000	825,000					5.125	5.124	MN	7,047	42,281	07/02/2007	05/01/2025
153821-FD-0	CENTRAL LAKE CNTY IL JT ACT WTR 02A			1	1FE	1,790,000	104.0610	1,862,692	1,790,000	1,790,000					5.125	5.124	MN	15,290	91,738	07/02/2007	05/01/2025
167562-EH-6	CHICAGO IL MIDWAY ARPT REV 1998 C				1FE	3,230,141	116.2880	3,389,795	2,915,000	3,115,627		(28,847)			5.500	4.190	JJ	80,163	160,325	09/20/2007	01/01/2018
167592-QG-2	CHICAGO IL OHARE INTL ARPT GEN 2ND 99			1	1FE	13,521,900	100.2690	13,736,853	13,700,000	13,576,434		20,807			5.500	8.614	JJ	376,750	753,500	03/25/2009	01/01/2017
167592-WD-2	CHICAGO IL OHARE INTL ARPT GEN 3RD 02 A			1	1FE	9,555,744	100.3190	9,851,326	9,820,000	9,644,077		29,211			5.750	6.685	JJ	282,325	564,650	10/02/2008	01/01/2017
167593-GC-0	CHICAGO IL OHARE INTL ARPT GEN 3RD 11B				1FE	5,269,850	115.3150	5,765,750	5,000,000	5,254,858		(14,992)			5.000	4.398	JJ	163,889		04/27/2011	01/01/2021
167593-GD-8	CHICAGO IL OHARE INTL ARPT GEN 3RD 11B			1	1FE	6,387,333	113.3790	6,955,802	6,135,000	6,373,421		(13,912)			5.000	4.561	JJ	201,092		04/27/2011	01/01/2022
167709-FG-4	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002			1	1	3,089,646	110.8080	3,435,048	3,100,000	3,097,661		1,094			6.050	6.087	JD	8,336	187,550	09/10/2002	12/15/2013
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000			1	2	13,230,000	100.2480	13,262,810	13,230,000	13,230,000					7.450	7.450	JJ	492,818	985,635	03/03/2000	07/01/2019
167752Q-AA-6	CHICAGO IL TIF KINGSBURY REDEV COP 03A			1	2	1,941,815	100.0000	2,000,000	2,000,000	1,978,638		16,439			6.570	14.041	FEB	115,340	131,400	05/20/2009	02/15/2013
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06				3	8,379,336	90.8000	8,591,297	9,461,781	8,385,370	49,058	40,034			8.000	9.127	FEB	693,864	662,290	08/17/2006	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06				3	6,219,728	90.8000	6,376,635	7,022,725	6,224,317	36,954	29,697			8.000	9.127	FEB	515,000	491,611	08/17/2006	12/31/2024
167709-FL-3	CHICAGO IL TIF PILSEN REDEV JR LIEN 04 B			2	2	10,000,000	100.8450	10,084,500	10,000,000	10,000,000					6.750	6.751	JD	56,250	675,000	07/21/2004	06/01/2022
167727-HP-4	CHICAGO IL WSTWTR TRANSMISSION 98A CAP	@			1FE	4,226,640	67.3270	5,924,776	8,800,000	5,095,066		270,964			0.000	5.540	NA			07/23/2008	01/01/2022
244415-KM-6	DEERFIELD IL CABS - REF	@			4Z	7,052	14.0070	99,170	708,000	7,380		328			0.000	24.495	NA			10/20/2011	10/01/2031
244415-KL-8	DEERFIELD IL REF				4Z	929,484	69.1810	936,019	1,353,000	930,007		523			6.000	8.979	AO	16,011		10/20/2011	10/01/2042
44687K-AC-7	HUNTLEY IL SPL SVC AREA EIGHT SER 07			1	1FE	3,662,000	100.6690	3,686,499	3,662,000	3,662,000					5.100	5.100	MS	62,254	186,762	06/15/2007	03/01/2029
446875-AC-0	HUNTLEY IL SPL SVC AREA SIX REF 07			1	1FE	845,000	102.0380	862,221	845,000	845,000					5.050	5.050	MS	14,224	42,673	06/15/2007	03/01/2025
451908-5P-8	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A			1	2FE	3,513,400	100.0400	3,551,420	3,550,000	3,530,672		1,764			5.500	5.544	MN	24,949	195,250	05/01/1998	05/15/2021
452001-4U-1	ILLINOIS EDL FAC AUGUSTANA CLG 03A			1	2FE	2,430,175	100.2910	2,507,275	2,500,000	2,443,716		1,976			5.700	6.088	AO	35,625	142,500	01/29/2003	10/01/2032
45200F-GA-1	ILLINOIS FIN AUTH CHILDRENS MEM 08 A			1	1FE	5,918,656	105.1770	6,983,753	6,640,000	5,961,918		17,685			5.250	6.158	FA	131,693	348,600	04/30/2008	08/15/2033
45200F-MS-5	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08			1	4	2,321,761	101.2160	2,530,400	2,500,000	2,331,968		9,318			7.625	8.600	MS	56,128	190,625	08/25/2008	09/15/2028
45200F-MT-3	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08			1	4	9,733,750	100.0540	10,840,851	10,835,000	9,757,307		16,317			7.750	8.819	MS	247,249	839,713	08/25/2008	09/15/2038
45200B-BN-7	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	1,362,695	102.8070	1,418,737	1,380,000	1,368,292		880			5.250	5.414	MN	9,258	72,450	06/23/2004	11/15/2021
45200B-BP-2	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	980,000	102.3770	1,003,295	980,000	980,000					5.250	5.249	MN	6,574	51,450	04/22/2004	11/15/2022
45200B-BQ-0	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	2,981,880	102.1280	3,063,840	3,000,000	2,986,895		776			5.250	5.327	MN	20,125	157,500	04/22/2004	11/15/2023
45200F-JU-4	ILLINOIS FIN AUTH RESURRECTION 1999 B			1	1FE	14,856,980	103.7420	15,353,816	14,800,000	14,839,232		(5,122)			5.000	4.951	MN	94,556	740,000	05/30/2008	05/15/2024
45200P-UR-6	ILLINOIS HLTH FAC RIVERSIDE HLTH 02			1	1	21,375,000	104.8710	22,416,176	21,375,000	21,375,000					6.000	6.000	MN	163,875	1,282,500	11/21/2002	11/15/2032
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2			1	1FE	2,560,000	100.4570	2,571,699	2,560,000	2,560,000					4.950	4.950	FA	52,800	120,161	07/12/2006	08/01/2021
45201L-UM-5	ILLINOIS HSG DEV AUTH MULTI FAM 2007C			1	1FE	1,408,679	101.4640	1,450,935	1,430,000	1,410,375		455			5.300	5.529	JJ	37,895	75,790	12/07/2007	07/01/2038
45201L-UN-3	ILLINOIS HSG DEV AUTH MULTI FAM 2007C			1	1FE	3,063,804	101.3780	3,178,200	3,135,000	3,067,102		886			5.375	5.714	JJ	84,253	168,506	12/07/2007	07/01/2044
484503-BM-8	KANKAKEE RIV IL MET AGY SEW FAC 2007			1	1FE	2,231,325	101.8030	2,254,936	2,215,000	2,223,610		(1,767)			4.500	4.447	MN	16,613	99,675	03/20/2007	05/01/2025
504750-CD-0	LASALLE IL WTRWKS REV SER 1978			1	1	55,000	102.2060	56,213	55,000	55,000					7.000	7.043	MN	642	3,850	11/30/1978	05/01/2012
504750-CE-8	LASALLE IL WTRWKS REV SER 1978			1	1	60,000	108.8900	65,334	60,000	60,000					7.000	7.043	MN	700	4,200	11/30/1978	05/01/2013
504750-CF-5	LASALLE IL WTRWKS REV SER 1978			1	1	65,000	115.1890	74,873	65,000	65,000					7.000	7.043	MN	758	4,550	11/30/1978	05/01/2014
504750-CG-3	LASALLE IL WTRWKS REV SER 1978			1	1	70,000	121.0560	84,739	70,000	70,000					7.000	7.043	MN	817	4,900	11/30/1978	05/01/2015
592247-R7-7	METRO PIER & EXPO IL MCCORMICK PL 92A CA	@			1FE	2,779,716	81.2550	8,543,963	10,515,000	5,339,522		369,287			0.000	7.297	NA			11/22/2002	06/15/2021
592247-S5-0	METRO PIER & EXPO IL MCCORMICK PL 92A CA	@			1FE	4,672,514	68.1600	12,047,280	17,675,000	8,975,373		620,747			0.000	7.297	NA			11/22/2002	06/15/2021
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1			2	4	2,079,000	97.8480	2,054,808	2,100,000	2,054,808	89,262	2,760			5.250	5.401	MS	36,750	105,000	04/14/2005	03/01/2015
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2			1	3	5,600,000	85.0540	4,763,024	5,600,000	4,763,024	212,240				6.000	6.150	MS	112,000	333,000	07/11/2005	03/01/2035
72342G-AA-8	PINGREE GRV IL SPL SVC7 CAMBRIDGE 06-1			1	5	5,821,000	90.8930	5,290,882	5,821,000	5,290,882	562,541				6.000	6.001	MS	116,420	347,130	05/04/2006	03/01/2036
779152-AC-1	ROUND LAKE IL LAKEWOOD SVC AREA 3 REF 07			1	1FE	1,100,000	100.4490	1,104,939	1,100,000	1,100,000					4.700	4.700	MS	17,233	51,700	03/29/2007	03/01/2033
795220-AS-1	SALINE VALLEY IL CONSRV DIST WTRWRK 07			1	2	2,125,000	103.3670	2,196,549	2,125,000	2,125,000					4.750	4.797	JJ	50,469	100,938	12/05/2007	01/01/2026
795220-AT-9	SALINE VALLEY IL CONSRV DIST WTRWRK 07			1	2	3,325,839	101.4450	3,347,685	3,300,000	3,316,901		(2,370)			5.000	4.949	JJ	82,500	165,000	12/05/2007	01/01/2032
058507-5Q-3	BALL ST UNIV IN STUDENT FEE 2001 K			1	1FE	1,049,600	100.0000	1,000,000	1,000,000	1,000,000		(6,162)			5.750	5.257	JJ	28,750	57,500	12/13/2001	07/01/2016
058508-CB-6	BALL ST UNIV IN STUDENT FEE 2001 K			1	1FE	524,507	100.0000	515,000	515,000	515,000		(4,036)			5.750	4.936	JJ	14,806	29,613	07/23/2009	07/01/2014
058508-CC-4	BALL ST UNIV IN STUDENT FEE 2001 K			1	1FE	493,953	100.3370	486,634	485,000	485,000		(3,801)			5.750	4.936	JJ	13,944	27,888	07/23/2009	07/01/2014
094743-LS-8	BLOOMINGTON IN WTRWKS REVENUE SER A			1	1FE	766,751	105.4960	812,319	770,000	766,783		33			4.000	3.899	JJ	5,561		10/12/2011	07/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
094743-LT-6	BLOOMINGTON IN WTRWKS REVENUE SER A			1	1FE	1,000,526	104.4180	1,059,843	1,015,000	1,000,658		132			4.000	4.021	JJ	7,331		10/12/2011	07/01/2026
143294-CQ-7	CARMEL IN REDEV CNTY OPT INC TAX 04 REF			1	1FE	304,454	106.6930	320,079	300,000	301,205		(449)			4.250	4.079	JJ	6,375	12,750	02/25/2004	07/01/2016
143294-CS-3	CARMEL IN REDEV CNTY OPT INC TAX 04 REF			1	1FE	544,408	106.1880	573,415	540,000	541,076		(400)			4.250	4.165	JJ	11,475	22,950	03/16/2004	07/01/2017
30648P-AA-7	FALLING WTRS IN CONSERVANCY DIST 05			1	6	6,660,108	72.1960	7,201,551	9,975,000	6,660,108			120,199		7.000	7.002	JJ			08/18/2005	01/01/2037
454623-Y9-4	INDIANA BOND BK GOOD SAMARITAN HOSP 04A			1	1FE	197,010	107.1350	198,200	185,000	188,071		(1,383)			5.000	4.160	FA	3,854	9,250	02/11/2004	08/01/2016
454623-SF-2	INDIANA BOND BK HANCOCK MEM 04			1	1FE	1,054,788	107.8140	1,083,531	1,005,000	1,019,987		(5,344)			5.250	4.630	FA	21,984	52,763	06/08/2004	08/01/2016
455057-GE-3	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	2,463,082	105.4380	2,620,134	2,485,000	2,467,479		921			4.500	4.614	JJ	55,913	111,825	08/25/2006	07/01/2025
455057-GF-0	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	2,803,222	104.9260	2,979,898	2,840,000	2,810,031		1,427			4.500	4.668	JJ	63,900	127,800	08/25/2006	07/01/2026
455057-GG-8	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	2,266,282	104.2890	2,398,647	2,300,000	2,272,065		1,212			4.500	4.690	JJ	51,750	103,500	08/25/2006	07/01/2027
45505M-AM-8	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF			1	1FE	2,841,975	119.2480	2,981,200	2,500,000	2,832,143		(9,832)			5.250	3.664	AO	45,573		08/18/2011	10/01/2023
45505M-AN-6	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF			1	1FE	4,499,709	116.9410	4,706,875	4,025,000	4,486,205		(13,504)			5.250	3.877	AO	73,372		08/18/2011	10/01/2024
45470Y-AY-7	INDIANA FIN AUTH SISTERS ST FRANCIS 08			1	1FE	4,735,259	106.4130	5,192,954	4,880,000	4,746,928		3,769			5.375	5.504	MN	43,717	262,300	08/15/2008	11/01/2032
454790-AT-6	INDIANA HLTH FAC CMNTY HLTH 05 A			1	1FE	6,059,773	102.6070	6,135,899	5,980,000	6,018,047		(10,296)			5.000	4.790	MN	49,833	299,000	08/08/2007	05/01/2025
454797-7Y-1	INDIANA HLTH FAC DEACONESS HOSP 04 A			1	1FE	2,932,483	100.9740	2,918,149	2,890,000	2,901,334		(4,825)			5.375	5.182	MS	51,779	155,338	05/05/2004	03/01/2034
455066-DL-1	INDIANA ST OFFICE BLDG NEW CASTLE 02A			1	1FE	6,629,658	102.3290	6,589,988	6,440,000	6,451,634		(22,484)			5.000	4.630	JJ	161,000	322,000	06/05/2002	07/01/2014
455066-DM-9	INDIANA ST OFFICE BLDG NEW CASTLE 02A			1	1FE	7,440,753	102.3290	7,454,668	7,285,000	7,294,737		(18,805)			5.000	4.778	JJ	182,125	364,250	06/05/2002	07/01/2015
455167-SX-5	INDIANA UNIV STUDENT FEE SER I	@			1FE	1,143,775	99.3180	3,957,822	3,985,000	3,842,262		232,901			0.000	6.350	NA			07/29/1992	08/01/2012
455167-SY-3	INDIANA UNIV STUDENT FEE SER I	@			1FE	1,073,127	97.9080	3,896,738	3,980,000	3,604,844		218,503			0.000	6.350	NA			07/29/1992	08/01/2013
569027-GG-4	MARION CNTY IN CONV REC EXC TAX 03A SR			1	1FE	604,471	105.2220	594,504	565,000	571,615		(4,446)			5.000	4.140	JD	2,354	28,250	04/24/2003	06/01/2016
596232-CF-3	MIDDLEBURY IN SCH BLDG 1ST MTG 07			1	1FE	1,231,875	107.0960	1,322,636	1,235,000	1,232,505		141			4.500	4.466	JJ	25,626	55,575	02/14/2007	07/15/2025
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05			1	3	10,430,000	95.1470	9,923,832	10,430,000	9,923,832	361,817				5.500	5.575	JJ	264,516	562,650	06/27/2005	01/15/2021
746189-EK-1	PURDUE UNIV IN STUDENT FACS SYS 03A			1	1FE	1,956,181	107.5340	1,962,496	1,825,000	1,848,156		(14,602)			5.375	4.492	JJ	49,047	98,094	01/17/2003	07/01/2016
746189-EL-9	PURDUE UNIV IN STUDENT FACS SYS 03A			1	1FE	490,733	107.5340	494,656	460,000	465,438		(3,426)			5.375	4.552	JJ	12,363	24,725	01/17/2003	07/01/2017
79061B-AT-2	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 98			1	1FE	5,163,720	99.7080	6,476,035	6,495,000	5,589,745		47,998			4.625	6.150	FA	113,482	300,394	09/15/1999	08/15/2028
431689-AA-6	HILLS OF CEDAR CRK IA REAL ESTATE 04			2	5Z	1,430,000	99.0040	1,415,757	1,430,000	1,415,757	30,859				7.750	7.801	JD	9,235	110,825	07/16/2004	12/01/2019
12343C-AY-0	BUTLER CNTY KS PUB BLDG COMMN 05			1	2FE	1,515,990	109.2160	1,610,936	1,475,000	1,491,726		(4,041)			4.500	4.170	AO	16,594	66,375	03/09/2005	10/01/2018
12343C-AZ-7	BUTLER CNTY KS PUB BLDG COMMN 05			1	2FE	1,339,698	108.5370	1,421,835	1,310,000	1,322,139		(2,929)			4.500	4.230	AO	14,738	58,950	03/09/2005	10/01/2019
170123-CG-6	CHISHOLM CREEK KS WTR & WSTWTR 07			1	2	1,080,000	92.7480	1,001,678	1,080,000	1,080,000					4.500	4.459	MS	16,200	48,600	03/16/2007	09/01/2032
256366-AP-0	DODGE CITY KS WTRWKS & WSTWTR 2003			1	2FE	943,082	104.0080	941,272	905,000	913,572		(4,208)			4.750	4.230	JD	3,582	42,988	11/14/2003	12/01/2017
256366-AR-6	DODGE CITY KS WTRWKS & WSTWTR 2003			1	2FE	898,861	103.2150	903,131	875,000	880,406		(2,647)			4.750	4.410	JD	3,464	41,563	11/14/2003	12/01/2019
48542A-CB-5	KANSAS DEV FIN ADVENTIST 2009 C				1FE	970,174	108.7220	1,021,987	940,000	956,948		(5,482)			4.500	3.717	MN	5,405	42,300	06/11/2009	11/15/2014
485428-UX-2	KANSAS DEV FIN BRD REGENTS SCIENCE 03C			1	1FE	686,828	107.1560	691,156	645,000	662,182		(3,267)			5.000	4.359	AO	8,063	32,250	01/24/2003	10/01/2017
48542K-NM-7	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F				1FE	4,264,051	113.9620	4,455,914	3,910,000	4,095,766		(37,927)			5.000	3.911	JD	16,292	195,500	03/15/2007	06/01/2016
48542K-NN-5	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F				1FE	2,844,120	116.7380	3,029,351	2,595,000	2,739,562		(23,577)			5.000	3.934	JD	10,813	129,750	03/15/2007	06/01/2017
48543B-JT-6	KANSAS DEV FIN HLTH STORMONT VAIL 07L			1	1FE	404,564	103.3390	413,356	400,000	402,900		(416)			5.125	4.808	MN	2,619	20,500	08/15/2007	11/15/2036
48542K-CE-7	KANSAS DEV FIN STATE PROJ 2001 W			1	2FE	485,578	100.2850	471,340	470,000	470,000		(2,253)			5.000	4.488	AO	5,875	23,500	12/27/2005	10/01/2013
890630-EG-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	2,253,361	119.7670	2,479,177	2,070,000	2,202,956		(12,994)			5.000	4.131	JD	8,625	103,500	10/25/2007	06/01/2020
890630-EK-8	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	1,775,994	116.6760	1,925,154	1,650,000	1,741,549		(8,896)			5.000	4.269	JD	6,875	82,500	10/25/2007	06/01/2023
890630-EL-6	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	3,187,790	114.4860	3,400,234	2,970,000	3,128,332		(15,362)			5.000	4.303	JD	12,375	148,500	10/25/2007	06/01/2024
890630-EM-4	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	3,205,578	112.9760	3,383,631	2,995,000	3,148,168		(14,840)			5.000	4.338	JD	12,479	149,750	10/25/2007	06/01/2025
890630-EN-2	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	3,676,849	112.2280	3,866,255	3,445,000	3,613,727		(16,323)			5.000	4.372	JD	14,354	172,250	10/25/2007	06/01/2026
914367-BL-0	UNIVERSITY OF KS HOSP AUTH KU HLTH 02			1	1FE	2,895,867	103.4980	2,742,697	2,650,000	2,682,006		(46,613)			5.625	3.770	MS	49,688	149,063	01/23/2007	09/01/2027
967250-UW-9	WICHITA KS HOSP REVENUE VIA CHRISTI HEAL			1	1FE	13,085,690	112.1480	13,340,005	11,895,000	13,060,364		(25,325)			5.000	3.863	MN	155,296		09/21/2011	11/15/2022
98267L-DL-6	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	1,321,467	101.1300	1,319,747	1,305,000	1,305,000		(1,217)			5.000	4.825	JD	5,438	65,250	12/10/2004	12/01/2013
98267L-DP-7	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	802,085	100.8360	811,730	805,000	803,591		247			5.000	5.040	JD	3,354	40,250	12/10/2004	12/01/2016
98267L-DR-3	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	1,695,694	100.7770	1,713,209	1,700,000	1,697,490		295			5.125	5.150	JD	7,260	87,125	12/10/2004	12/01/2018
98267L-DS-1	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	1,617,291	100.6920	1,641,280	1,630,000	1,622,088		790			5.125	5.200	JD	6,961	83,538	12/10/2004	12/01/2019
473020-LV-5	JEFFERSON CNTY KY LSE CAP PROJS 07A			1	1FE	3,208,960	106.6060	3,411,392	3,200,000	3,205,246		(842)			4.375	4.242	JD	11,667	140,000	03/02/2007	06/01/2025
473020-LW-3	JEFFERSON CNTY KY LSE CAP PROJS 07A			1	1FE	3,479,031	105.9920	3,683,222	3,475,000	3,477,361		(379)			4.375	4.262	JD	12,669	152,031	03/02/2007	06/01/2026
473020-LX-1	JEFFERSON CNTY KY LSE CAP PROJS 07A			1	1FE	1,968,562	105.2800	2,074,016	1,970,000	1,968,798		54			4.375	4.285	JD	7,182	86,188	03/02/2007	06/01/2027
49130P-8W-7	KENTUCKY HSG CORP SER 2007 N			1	1FE	2,717,550	101.1950	2,777,803	2,745,000	2,720,559		793			5.000	5.195	JJ	68,625	137,250	10/26/2007	07/01/2032
49140M-JM-2	KENTUCKY RURAL WTR FIN FLEX TERM 04 B			1	2FE	1,531,528	103.1280	1,753,176	1,700,000	1,570,497		10,169			4.250	5.274	FA	30,104	72,250	03/25/2004	02/01/2022
518651-LV-4	LAUREL CNTY KY SCH DIST FIN CORP 06			1	1FE	2,703,310	107.8750	2,977,350	2,760,000	2,715,704		2,537			4.500	4.760	FA	51,750	124,200	07/20/2006	08/01/2024
518651-LW-2	LAUREL CNTY KY SCH DIST FIN CORP 06			1	1FE	2,871,522	106.8470	3,146,644	2,945,000	2,886,309		3,029			4.500	4.817	FA	55,219	132,525	07/20/2006	08/01/2025
695317-CW-5	PADUCAH KY ELEC PLANT BRD 09A			1	1FE	4,010,501	111.2030	4,442,560	3,995,000	4,006,805		(1,324)			5.000	5.058	AO	49,938	199,750	01/16/2009	10/01/2025
695317-CX-3	PADUCAH KY ELEC PLANT BRD 09A			1	1FE	6,461,780	110.3210	7,170,865	6,500,000	6,466,021		1,521			5.000	5.185	AO	81,250	325,000	01/16/2009	10/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
695317-CY-1	PADUCAH KY ELEC PLANT BRD 09A			1	1FE	6,752,775	109.3130	7,471,544	6,835,000	6,761,128		2,998			5.000	5.265	AO	85,438	341,750	01/16/2009	10/01/2027
914391-ZE-0	UNIVERSITY OF LOUISVILLE KY 2008A			1	1FE	534,261	116.0450	615,039	530,000	533,016		(382)			4.500	4.456	MS	7,950	23,850	07/16/2008	09/01/2021
914391-ZF-7	UNIVERSITY OF LOUISVILLE KY 2008A			1	1FE	1,880,963	114.6320	2,149,350	1,875,000	1,879,224		(533)			4.500	4.517	MS	28,125	84,375	07/16/2008	09/01/2022
015086-KU-4	ALEXANDRIA LA UTILS 2004			1	1	222,215	107.5620	220,502	205,000	211,226		(1,713)			5.000	4.017	MN	1,708	10,250	12/10/2003	05/01/2015
015086-KV-2	ALEXANDRIA LA UTILS 2004			1	1	1,279,073	107.3250	1,261,069	1,175,000	1,217,739		(8,849)			5.000	4.076	MN	9,792	58,750	12/10/2003	05/01/2016
015086-KY-6	ALEXANDRIA LA UTILS 2004			1	1	243,625	106.1300	244,099	230,000	235,657		(1,162)			5.000	4.432	MN	1,917	11,500	12/10/2003	05/01/2019
295852-GP-6	ERNEST N MORIAL LA EXHIB HALL 96C			1	1FE	1,679,802	100.0650	1,691,099	1,690,000	1,682,870		477			5.600	5.648	JJ	43,640	94,640	04/20/2004	07/15/2025
295852-FD-4	ERNEST N MORIAL LA EXHIB HALL SR SUB 04			1	2FE	5,776,042	105.3840	5,748,697	5,455,000	5,606,147		(23,592)			5.000	4.430	JJ	125,768	272,750	02/19/2004	07/15/2017
295852-FL-6	ERNEST N MORIAL LA EXHIB HALL SR SUB 04			1	2FE	2,212,779	101.6130	2,250,728	2,215,000	2,211,411		(204)			5.000	5.090	JJ	51,068	110,750	06/02/2004	07/15/2024
50646P-AJ-8	LAFAYETTE LA COMMUNICATIONS SYS 07				1FE	2,266,521	114.1920	2,529,353	2,215,000	2,248,321		(6,019)			5.000	4.233	MN	18,458	110,750	10/28/2008	11/01/2016
50646P-AM-1	LAFAYETTE LA COMMUNICATIONS SYS 07			1	1FE	1,371,233	113.1170	1,549,703	1,370,000	1,370,859		(124)			5.000	4.377	MN	11,417	68,500	10/28/2008	11/01/2018
506498-WN-0	LAFAYETTE LA UTIL REV 2004			1	1FE	1,282,402	111.5290	1,304,889	1,170,000	1,205,927		(11,733)			5.250	4.092	MN	10,238	61,425	07/21/2004	11/01/2015
506498-WP-5	LAFAYETTE LA UTIL REV 2004			1	1FE	3,976,638	111.3220	4,130,046	3,710,000	3,796,014		(27,941)			5.250	4.372	MN	32,463	194,775	06/30/2004	11/01/2016
546279-LR-9	LOUISIANA LOC GOVT BOSSIER CMNTY CLG 02			1	2FE	6,741,507	102.9550	7,103,895	6,900,000	6,797,306		7,155			5.125	5.309	JD	29,469	353,625	04/12/2002	12/01/2024
546279-LS-7	LOUISIANA LOC GOVT BOSSIER CMNTY CLG 02			1	2FE	9,250,000	101.9010	9,425,843	9,250,000	9,250,000					5.200	5.275	JD	40,083	481,000	10/23/2002	12/01/2027
546279-S6-8	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	1,509,622	107.8350	1,633,700	1,515,000	1,510,583		249			4.500	4.526	MN	11,363	68,175	10/31/2007	11/01/2024
546279-S7-6	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	2,705,026	106.9070	2,913,216	2,725,000	2,708,305		850			4.500	4.574	MN	20,438	122,625	10/31/2007	11/01/2025
546279-S8-4	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	2,995,640	106.2510	3,219,405	3,030,000	3,000,835		1,347			4.500	4.624	MN	22,725	136,350	10/31/2007	11/01/2026
546279-S9-2	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	984,440	105.7620	1,057,620	1,000,000	986,612		563			4.500	4.678	MN	7,500	45,000	10/31/2007	11/01/2027
546279-LV-0	LOUISIANA LOC GOVT ENVIR LCDA 01D REMKT			1	1	1,970,460	106.4700	2,129,400	2,000,000	2,025,438		15,040			5.200	5.301	JD	8,667	104,000	06/26/2002	06/01/2031
546279-WA-4	LOUISIANA LOC GOVT LIVINGSTON PARISH 06			1	1FE	3,134,112	108.3660	3,278,072	3,025,000	3,077,184		(11,141)			5.000	4.542	MS	50,417	151,250	04/28/2006	03/01/2020
546279-Z6-0	LOUISIANA LOC GOVT SHREVEPORT UTIL 07			1	2FE	3,423,909	104.9420	3,510,310	3,345,000	3,396,232		(7,352)			5.000	4.671	JD	13,938	167,250	12/12/2007	12/01/2027
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A				1FE	2,158,331	104.3580	2,081,942	1,995,000	2,022,169		(17,120)			5.500	4.550	JJ	54,863	109,725	05/31/2002	07/01/2013
546395-D8-4	LOUISIANA PUB FAC LAKE CHARLES HOSP 07			1	4	11,830,500	100.0000	11,950,000	11,950,000	11,847,193	858,178	4,455			6.375	6.381	JD	63,484	750,656	10/25/2007	12/01/2034
546398-CE-6	LOUISIANA PUB FAC OCHSNER CLINIC 02A			1	1FE	294,754	106.8030	283,028	265,000	269,654		(3,237)			5.375	3.989	MN	1,820	14,244	03/13/2003	05/15/2015
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B			1	1FE	6,964,484	126.0550	9,101,171	7,220,000	7,030,144		8,938			5.500	6.063	MN	50,741	397,071	08/21/2002	05/15/2027
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B	SD		1	1FE	10,543,187	126.0550	13,777,812	10,930,000	10,642,586		13,531			5.500	6.063	MN	76,814	601,106	08/21/2002	05/15/2027
54640A-6R-6	LOUISIANA PUB FAC TULANE UNIV 02A			1	1	3,635,206	102.3650	3,797,742	3,710,000	3,702,716		13,985			5.125	5.385	JJ	95,069	190,138	04/30/2002	07/01/2027
546398-ED-6	LOUISIANA PUB FAC TULANE UNIV 02D			1	1	1,162,194	100.5800	1,106,380	1,100,000	1,101,004		(8,079)			5.375	4.612	FA	22,336	59,125	11/26/2002	02/15/2018
546398-EE-4	LOUISIANA PUB FAC TULANE UNIV 02D			1	1	2,456,176	100.5800	2,358,601	2,345,000	2,346,803		(14,503)			5.375	4.732	FA	47,617	126,044	11/26/2002	02/15/2019
546398-EF-1	LOUISIANA PUB FAC TULANE UNIV 02D			1	1	2,601,986	100.5800	2,509,471	2,495,000	2,496,740		(13,986)			5.375	4.792	FA	50,662	134,106	11/26/2002	02/15/2020
546398-WM-6	LOUISIANA PUB FAC TULANE UNIV 07B			13	1FE	1,541,252	110.5590	1,934,783	1,750,000	1,597,192		18,317			4.550	6.186	JD	3,539	64,838	12/18/2007	12/15/2022
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006			1	1FE	1,271,347	112.4780	1,355,360	1,205,000	1,238,657		(6,642)			5.000	4.311	JJ	30,125	48,375	08/02/2006	07/01/2019
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006			1	1FE	120,952	111.9770	128,774	115,000	118,022		(596)			5.000	4.351	JJ	2,875	2,875	08/02/2006	07/01/2020
64763Q-AQ-8	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02			1	1	4,077,901	102.0120	4,182,492	4,100,000	4,097,844		4,993			5.300	5.370	JD	18,108	217,300	05/23/2002	06/01/2026
64763Q-AR-6	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02			1	1	1,439,212	102.0120	1,479,174	1,450,000	1,448,864		2,629			5.300	5.350	JD	6,404	76,850	05/28/2002	06/01/2032
647719-JL-8	NEW ORLEANS LA SEWERAGE SVC 2002				2FE	2,804,948	102.9810	2,667,208	2,590,000	2,624,141		(22,974)			5.000	4.033	JD	10,792	129,500	01/08/2003	06/01/2013
647719-JM-6	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	2,036,291	104.6910	1,983,894	1,895,000	1,917,957		(15,435)			5.000	4.110	JD	7,896	94,750	01/08/2003	06/01/2014
647719-JQ-7	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	3,204,056	103.8670	3,167,944	3,050,000	3,076,633		(17,854)			5.000	4.519	JD	12,708	152,500	12/19/2002	06/01/2017
647719-JR-5	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	3,545,724	103.6550	3,524,270	3,400,000	3,425,500		(17,077)			5.000	4.608	JD	14,167	170,000	12/19/2002	06/01/2018
647719-JT-1	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	3,437,857	103.1630	3,450,802	3,345,000	3,361,594		(11,088)			5.000	4.763	JD	13,938	167,250	12/19/2002	06/01/2020
647719-JU-8	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	2,353,705	102.9250	2,372,421	2,305,000	2,313,781		(5,862)			5.000	4.825	JD	9,604	115,250	12/19/2002	06/01/2021
647753-JT-0	NEW ORLEANS LA WTR 2002			1	3FE	686,557	101.2960	643,230	635,000	643,230	8,468	(4,798)			5.000	4.157	JD	2,646	31,750	11/08/2002	12/01/2013
647753-JU-7	NEW ORLEANS LA WTR 2002			1	3FE	836,662	101.0280	788,018	780,000	788,018	10,932	(4,699)			5.000	4.296	JD	3,250	39,000	11/08/2002	12/01/2014
647753-JV-5	NEW ORLEANS LA WTR 2002			1	3FE	946,427	100.7620	901,820	895,000	900,646	16,979	(5,919)			5.000	4.288	JD	3,729	44,750	11/04/2002	12/01/2015
647753-JW-3	NEW ORLEANS LA WTR 2002			1	3FE	1,377,410	100.5400	1,322,101	1,315,000	1,321,886	38,515	(7,210)			5.000	4.408	JD	5,479	65,750	11/04/2002	12/01/2016
647753-JX-1	NEW ORLEANS LA WTR 2002			1	3FE	878,141	100.3640	848,076	845,000	848,076	32,377	(3,841)			5.000	4.508	JD	3,521	42,250	11/04/2002	12/01/2017
647753-JY-9	NEW ORLEANS LA WTR 2002			1	3FE	1,773,423	100.2320	1,723,990	1,720,000	1,723,990	92,383	(6,211)			5.000	4.608	JD	7,167	86,000	11/04/2002	12/01/2018
647753-JZ-6	NEW ORLEANS LA WTR 2002			1	3FE	3,181,103	100.1000	3,098,095	3,095,000	3,098,095	202,068	(10,023)			5.000	4.648	JD	12,896	154,750	10/31/2002	12/01/2019
647753-KA-9	NEW ORLEANS LA WTR 2002			1	3FE	3,162,075	100.0130	3,245,422	3,245,000	3,149,484	131,670	8,141			5.000	5.421	JD	13,521	162,250	10/31/2002	12/01/2020
647753-KB-7	NEW ORLEANS LA WTR 2002			1	3FE	2,813,590	98.9950	2,880,755	2,910,000	2,817,041	143,862	6,921			5.000	5.421	JD	12,125	145,500	10/31/2002	12/01/2021
647753-KC-5	NEW ORLEANS LA WTR 2002			1	3FE	2,537,156	97.6960	2,628,022	2,690,000	2,557,252	113,029	8,615			5.000	5.611	JD	11,208	134,500	10/31/2002	12/01/2022
787503-HD-6	ST BERNARD PARISH LA SALES TAX 04			1	1FE	2,612,065	106.6830	2,757,756	2,585,000	2,596,531		(2,440)			5.000	4.943	MS	43,083	129,250	06/23/2004	03/01/2022
787503-HE-4	ST BERNARD PARISH LA SALES TAX 04			1	1FE	2,129,180	106.3120	2,253,814	2,120,000	2,123,920		(828)			5.000	5.024	MS	35,333	106,000	06/23/2004	03/01/2023
793556-CB-5	ST TAMMANY PARISH LA HOSP SVC DIST #1 HO				1FE	2,910,894	109.4410	2,998,683	2,740,000	2,908,793		(2,101)			4.500	3.714	JJ	15,413		11/02/2011	07/01/2020
793556-CC-3	ST TAMMANY PARISH LA HOSP SVC DIST #1 HO				1FE	2,639,850	108.6040	2,715,100	2,500,000	2,638,350		(1,500)			4.500	3.861	JJ	14,063		11/02/2011	07/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
56041M-GF-5	MAINE GOVT FAC LSE RENTAL 2004 C				1FE	6,846,667	106.7510	6,789,364	6,360,000	6,484,656		(67,650)			5.000	3.830	AO	79,500	318,000	02/14/2006	10/01/2013
560425-KF-6	MAINE HLTH & HIGHER EDL FACS AUTH 02A			1	1FE	5,149,680	100.7660	5,199,526	5,160,000	5,152,037		314			5.125	5.151	JJ	132,225	264,450	10/30/2002	07/01/2032
560427-BA-3	MAINE HLTH & HIGHER EDL FACS AUTH 03B			1	1FE	1,099,543	106.9770	1,166,049	1,090,000	1,093,714		(2,335)			5.000	4.761	JJ	27,250	54,500	05/28/2009	07/01/2019
560425-QF-0	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	978,001	105.2400	952,422	905,000	919,236		(9,041)			5.000	3.910	JJ	22,625	45,250	09/18/2003	07/01/2014
560425-QH-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	590,194	104.9670	577,319	550,000	557,285		(4,617)			5.000	4.081	JJ	13,750	27,500	09/18/2003	07/01/2015
560425-QK-9	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	409,956	104.8610	403,715	385,000	389,540		(2,874)			5.000	4.181	JJ	9,625	19,250	09/18/2003	07/01/2016
560425-QP-8	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	597,206	103.9440	592,481	570,000	574,988		(3,149)			5.000	4.391	JJ	14,250	28,500	09/18/2003	07/01/2018
560425-QQ-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	571,401	103.3930	568,662	550,000	553,940		(2,484)			5.000	4.501	JJ	13,750	27,500	09/18/2003	07/01/2019
560425-SZ-4	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,237,326	108.7170	3,348,484	3,080,000	3,126,008		(16,984)			5.250	4.611	JJ	80,850	161,700	05/13/2004	07/01/2015
560425-TB-6	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	2,987,327	108.5390	3,104,215	2,860,000	2,897,335		(13,764)			5.250	4.691	JJ	75,075	150,150	05/13/2004	07/01/2016
560425-TH-3	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,499,362	106.0480	3,600,330	3,395,000	3,425,775		(11,312)			5.250	4.861	JJ	89,119	178,238	05/13/2004	07/01/2020
560425-TJ-9	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,470,065	105.7020	3,578,013	3,385,000	3,410,143		(9,231)			5.250	4.931	JJ	88,856	177,713	05/13/2004	07/01/2021
560425-TK-6	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,743,943	105.4550	3,875,471	3,675,000	3,695,432		(7,491)			5.250	5.011	JJ	96,469	192,938	05/13/2004	07/01/2022
560425-TL-4	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	4,260,409	103.4970	4,507,294	4,355,000	4,285,989		3,969			5.000	5.281	JJ	108,875	217,750	05/13/2004	07/01/2025
560427-CT-1	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	593,660	114.7580	648,383	565,000	562,393		664			5.000	4.036	JJ	14,125	28,250	07/09/2009	07/01/2022
560427-CU-8	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	1,097,497	114.7580	1,199,221	1,045,000	1,077,344		(8,439)			5.000	4.045	JJ	26,125	52,250	07/09/2009	07/01/2023
560427-CW-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	1,065,363	114.7580	1,164,794	1,015,000	1,046,033		(8,095)			5.000	4.057	JJ	25,375	50,750	07/09/2009	07/01/2024
560425-XU-9	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	1,284,554	106.8520	1,287,567	1,205,000	1,238,416		(8,700)			5.000	4.141	JJ	30,125	60,250	02/22/2006	07/01/2020
560427-EP-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	714,324	118.5310	811,937	685,000	704,618		(3,873)			5.000	4.293	JJ	17,125	34,250	05/28/2009	07/01/2022
560427-FK-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	1,157,518	112.5910	1,249,760	1,110,000	1,141,790		(6,276)			5.000	4.293	JJ	27,750	55,500	05/28/2009	07/01/2022
56052E-YY-8	MAINE HSG AUTH MTG PUR 2007 SER A			1	1FE	4,255,000	103.1760	4,390,139	4,255,000	4,255,000					4.700	4.700	MN	25,554	199,985	04/20/2007	11/15/2022
56052E-ZC-5	MAINE HSG AUTH MTG PUR 2007 SER C			1	1FE	4,780,783	102.6350	5,029,115	4,900,000	4,808,257		7,805			5.050	5.405	MN	31,619	247,450	03/11/2008	11/15/2022
56052E-A3-2	MAINE HSG AUTH MTG PUR 2008 SER A-2			1	1FE	8,115,000	103.4940	8,398,538	8,115,000	8,115,000					4.850	4.850	MN	50,290	390,183	01/11/2008	11/15/2022
56052E-A4-0	MAINE HSG AUTH MTG PUR 2008 SER A-2			1	1FE	10,845,000	102.8350	11,152,456	10,845,000	10,845,000					5.050	5.050	MN	69,980	547,673	01/11/2008	11/15/2027
56052E-A5-7	MAINE HSG AUTH MTG PUR 2008 SER A-2			1	1FE	2,590,000	102.7400	2,660,966	2,590,000	2,590,000					5.200	5.200	MN	17,209	134,680	01/11/2008	11/15/2032
560459-QF-9	MAINE MUN BOND BANK DEPT OF TRANS 04A			1	1FE	2,581,306	109.9300	2,621,831	2,385,000	2,451,080		(23,089)			5.000	3.896	MS	39,750	119,250	01/12/2005	09/01/2015
914399-JB-7	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	771,411	105.9830	837,266	790,000	774,550		754			4.500	4.616	MS	11,850	35,550	06/08/2007	03/01/2026
914399-JC-5	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	993,929	105.4000	1,075,080	1,020,000	997,994		977			4.500	4.642	MS	15,300	45,900	06/08/2007	03/01/2027
914399-JE-1	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	1,421,467	105.1640	1,514,362	1,440,000	1,423,948		596			4.625	4.602	MS	22,200	66,600	06/08/2007	03/01/2029
914399-JF-8	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	379,391	104.5400	402,479	385,000	380,088		168			4.625	4.623	MS	5,935	17,806	06/08/2007	03/01/2030
914399-JH-4	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	1,662,440	104.0730	1,727,612	1,660,000	1,661,439		(241)			4.750	4.542	MS	26,283	78,850	06/08/2007	03/01/2032
57419P-GX-1	MARYLAND CMNTY DEV ADM HSG RSD 2007A			1	1FE	8,855,000	100.4730	8,896,884	8,855,000	8,855,000					4.625	4.625	MS	136,515	409,544	03/14/2007	09/01/2027
57419P-GY-9	MARYLAND CMNTY DEV ADM HSG RSD 2007A			1	1FE	4,719,750	100.2930	5,014,650	5,000,000	4,749,232		8,038			4.650	5.474	MS	77,500	232,500	01/16/2008	09/01/2032
574217-LJ-2	MARYLAND HLTH ED JOHNS HOPKINS HOSP 03			1	1	387,332	108.5200	423,228	390,000	389,178		409			5.000	5.084	MN	2,492	19,500	09/18/2003	11/15/2026
574217-LL-7	MARYLAND HLTH ED JOHNS HOPKINS HOSP 03			1	1	10,188,800	108.7520	11,147,080	10,250,000	10,230,332		9,757			5.125	5.199	MN	67,123	525,313	09/23/2003	11/15/2034
574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A			1	2FE	2,334,744	94.4970	2,267,928	2,400,000	2,339,805		1,321			5.000	5.129	JJ	60,000	120,000	10/24/2007	07/01/2037
574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A	0		1	2FE	17,024,175	94.4970	16,536,975	17,500,000	17,061,078		9,631			5.000	5.129	JJ	437,500	875,000	10/24/2007	07/01/2037
574217-ZH-1	MARYLAND HLTH ED WESTN MD HLTH 06 A			1	2FE	3,166,858	107.2110	3,371,786	3,145,000	3,156,358		(2,235)			4.500	4.410	JJ	70,763	141,525	10/26/2006	01/01/2021
574217-ZK-4	MARYLAND HLTH ED WESTN MD HLTH 06 A			1	2FE	2,923,415	107.0800	3,116,028	2,910,000	2,916,976		(1,372)			4.500	4.440	JJ	65,475	130,950	10/26/2006	01/01/2022
574298-BD-6	MARYLAND TRANS ARPT PKG BALTIMORE 02B				1FE	3,540,729	100.7270	3,449,900	3,425,000	3,427,708		(15,939)			5.250	4.763	MS	59,938	179,813	07/26/2007	03/01/2012
613349-S5-9	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D			1	1FE	1,795,000	102.4420	1,838,834	1,795,000	1,795,000					4.900	4.900	JJ	43,978	87,955	10/18/2007	07/01/2022
613349-S6-7	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D			1	1FE	320,000	101.3640	324,365	320,000	320,000					5.000	5.000	JJ	8,000	16,000	10/18/2007	07/01/2027
57585K-C9-7	MASSACHUSETTS HLTH ED BAYSTATE 02F			1	1FE	302,575	100.6020	306,836	305,000	303,218		85			5.700	5.804	JJ	8,693	17,385	05/31/2002	07/01/2027
57585K-TW-8	MASSACHUSETTS HLTH ED CAREGROUP 98A			1	1	173,738	120.9080	247,861	205,000	184,883		1,499			5.000	6.413	JJ	5,125	10,250	11/13/2001	07/01/2025
57585K-TZ-1	MASSACHUSETTS HLTH ED CAREGROUP 98A			1	1FE	762,753	100.0690	900,621	900,000	805,108		5,460			5.000	6.413	JJ	22,500	45,000	11/13/2001	07/01/2025
57586P-HG-4	MASSACHUSETTS HSG FIN SGL 2007 SER 128			1	1FE	2,325,000	102.5450	2,384,171	2,325,000	2,325,000					4.750	4.750	JD	9,203	110,438	04/13/2007	12/01/2023
251255-G2-5	DETROIT MI WTR SUP SYS 2ND LIEN 03B			1	1FE	2,362,426	107.3480	2,361,656	2,200,000	2,228,119		(17,760)			5.250	4.361	JJ	57,750	115,500	01/28/2003	07/01/2016
59455T-TY-8	MICHIGAN MUN BD AUTH LOC GOVT LN 07C			1	2	3,269,224	98.9710	3,082,947	3,115,000	3,210,330		(15,568)			5.000	4.276	MN	25,958	155,750	12/07/2007	05/01/2023
59455T-TZ-5	MICHIGAN MUN BD AUTH LOC GOVT LN 07C			1	2	5,649,080	90.0310	5,951,049	6,610,000	5,746,090		38,759			4.750	6.170	MN	52,329	313,975	12/07/2007	05/01/2027
594698-DX-7	MICHIGAN ST COP HSE OF REP STR FND 08A			1	1FE	5,193,378	112.3320	5,717,699	5,090,000	5,162,306		(8,749)			5.250	5.055	AO	56,414	267,225	03/05/2008	10/15/2022
594913-AN-5	MICHIGAN ST COP HSE REPRENTATIVES 98				1	2,199,266	102.8440	2,123,729	2,065,000	2,075,003		(15,538)			5.250	4.450	FA	40,956	108,413	05/22/2002	08/15/2012
59465E-Z7-1	MICHIGAN ST HOSP FIN CRITTENTON MED 02A			1	2FE	5,120,187	101.0400	5,279,340	5,225,000	5,163,843		5,784			5.500	5.671	MS	95,792	287,375	06/20/2002	03/01/2022
59465E-Z8-9	MICHIGAN ST HOSP FIN CRITTENTON MED 02A			1	2FE	3,244,038	100.3630	3,332,052	3,320,000	3,264,543		2,729			5.625	5.801	MS	62,250	186,750	06/20/2002	03/01/2027
59465E-Q6-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P			2	1	1,909,312	104.2660	1,944,561	1,865,000	1,871,503		(2,038)			5.375	5.130	FA	37,870	100,244	12/18/2000	08/15/2014
59465H-NY-8	MICHIGAN ST HOSP FIN TRINITY GRP 02 C			1	1FE	550,083	104.5860	585,682	560,000	550,246		163			5.375	6.731	JD	2,508	15,050	07/13/2011	12/01/2030
59465H-NZ-5	MICHIGAN ST HOSP FIN TRINITY GRP 02 C			1	1FE	6,561,701	101.0200	6,748,136	6,680,000	6,563,644		1,943			5.375	6.731	JD	29,921	179,525	07/13/2011	12/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
594653-3P-0	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE				1FE	6,795,000	102.4620	6,962,293	6,795,000	6,795,000					4.000	4.000	JD	22,650	271,800	06/17/2009	06/01/2013
594653-3R-6	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE				1FE	6,540,000	103.2020	6,749,411	6,540,000	6,540,000					4.350	4.350	JD	23,708	284,490	06/17/2009	06/01/2014
594653-3S-4	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE				1FE	6,565,000	104.1170	6,835,281	6,565,000	6,565,000					4.450	4.450	JD	24,345	292,143	06/17/2009	12/01/2014
59465M-RZ-0	MICHIGAN ST HSG DEV AUTH RENTAL 08D			1	1FE	4,200,000	102.3240	4,297,608	4,200,000	4,200,000					5.400	5.400	AO	56,700	226,800	12/13/2007	10/01/2033
944314-KS-1	WAYNE CNTY MI DETROIT MET ARPT 02D				1FE	4,633,546	102.8440	4,442,861	4,320,000	4,353,747		(35,351)			5.250	4.371	JD	18,900	226,800	07/23/2002	12/01/2012
944514-GK-8	WAYNE CNTY MI DETROIT MET ARPT 07			1	1FE	8,297,977	103.3480	8,541,712	8,265,000	8,286,126		(3,058)			4.500	4.224	JD	30,994	371,925	10/25/2007	12/01/2023
944514-GL-6	WAYNE CNTY MI DETROIT MET ARPT 07			1	1FE	8,656,661	102.6030	8,875,160	8,650,000	8,654,270		(617)			4.500	4.262	JD	32,438	389,250	10/25/2007	12/01/2024
944514-GM-4	WAYNE CNTY MI DETROIT MET ARPT 07			1	1FE	9,027,556	101.7610	9,209,371	9,050,000	9,031,236		951			4.500	4.300	JD	33,938	407,250	10/25/2007	12/01/2025
944514-FE-3	WAYNE CNTY MI DETROIT MET ARPT 07 JR			1	1FE	6,084,411	102.7720	6,114,934	5,950,000	6,037,965		(12,619)			5.000	4.710	JD	24,792	297,500	01/18/2008	12/01/2023
944514-FF-0	WAYNE CNTY MI DETROIT MET ARPT 07 JR			1	1FE	6,361,563	101.7850	6,361,563	6,250,000	6,323,086		(10,463)			5.000	4.770	JD	26,042	312,500	01/18/2008	12/01/2024
519258-AF-4	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2Z	1,451,450	101.8970	1,441,843	1,415,000	1,420,389		(5,634)			5.000	4.568	JD	5,896	70,750	10/21/2005	12/01/2012
519258-AG-2	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2Z	1,752,696	103.4680	1,774,476	1,715,000	1,725,235		(4,993)			5.000	4.668	JD	7,146	85,750	10/21/2005	12/01/2013
519258-AH-0	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2Z	2,202,888	104.5010	2,262,447	2,165,000	2,178,953		(4,361)			5.000	4.758	JD	9,021	108,250	10/21/2005	12/01/2014
519258-AJ-6	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2Z	1,332,634	105.0180	1,380,987	1,315,000	1,322,863		(1,783)			5.000	4.828	JD	5,479	65,750	10/21/2005	12/01/2015
519258-AK-3	LAURENTIAN ENERGY AUTH MN COGEN 05 A			1	2Z	2,400,539	104.0930	2,477,413	2,380,000	2,389,174		(2,077)			5.000	4.889	JD	9,917	119,000	10/21/2005	12/01/2016
60374V-BX-0	MINNEAPOLIS MN HLTH CARE ALLINA 02A			1	1FE	11,874,145	104.7460	12,669,029	12,095,000	12,055,255		43,133			5.750	5.996	MN	88,865	695,463	11/21/2002	11/15/2032
792909-BG-7	MINNEAPOLIS MN HLTH CARE ALLINA 07H			1	1FE	14,721,363	108.9880	15,182,028	13,930,000	14,430,813		(73,513)			5.000	4.354	MN	88,997	696,500	10/04/2007	11/15/2021
792909-BH-5	MINNEAPOLIS MN HLTH CARE ALLINA 07H			1	1FE	3,213,053	107.9920	3,293,756	3,050,000	3,153,263		(15,137)			5.000	4.395	MN	19,486	152,500	10/04/2007	11/15/2022
603827-QD-1	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	4,188,840	100.0000	4,000,000	4,000,000	4,000,000		(50,561)			5.000	3.640	JJ	100,000	200,000	01/10/2008	01/01/2012
603827-QE-9	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	5,260,850	104.3320	5,216,600	5,000,000	5,056,839		(54,723)			5.000	3.779	JJ	125,000	250,000	01/10/2008	01/01/2013
603827-QG-4	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	6,382,680	110.5020	6,630,120	6,000,000	6,178,235		(54,924)			5.000	3.901	JJ	150,000	300,000	01/10/2008	01/01/2015
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q			1	1FE	2,735,000	102.7010	2,808,872	2,735,000	2,735,000					5.000	5.000	JJ	68,375	134,250	11/30/2007	07/01/2023
914469-AQ-4	UNIVERSITY OF MN UNIV HOSP & CLINICS 82			2	1	614,680	119.2720	596,360	500,000	551,137		(10,307)			6.750	4.194	JD	2,813	33,750	02/11/2004	12/01/2016
914469-AQ-4	UNIVERSITY OF MN UNIV HOSP & CLINICS 82	SD		2	1	9,834,888	119.2720	9,541,760	8,000,000	8,818,190		(164,918)			6.750	4.194	JD	45,000	540,000	02/11/2004	12/01/2016
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A			1	1	1,164,150	110.9840	1,298,513	1,170,000	1,169,163		(837)			6.375	5.382	JJ	37,294	69,806	05/27/1977	01/01/2016
468714-BK-5	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,348,884	109.8170	1,466,057	1,335,000	1,338,708		(1,586)			5.000	4.864	MS	22,250	66,750	06/17/2004	03/01/2021
468714-BL-3	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,393,324	109.8170	1,520,965	1,385,000	1,387,224		(951)			5.000	4.922	MS	23,083	69,250	06/17/2004	03/01/2022
468714-BM-1	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,455,917	109.8170	1,597,837	1,455,000	1,455,246		(105)			5.000	4.992	MS	24,250	72,750	06/17/2004	03/01/2023
468714-BN-9	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,414,355	109.8170	1,564,892	1,425,000	1,421,295		1,579			5.000	5.100	MS	23,750	71,250	06/17/2004	03/01/2024
54566P-AA-5	LOST RABBIT MS PUB IMPT SPL ASSMT 2008			14	6	8,290,782	43.9400	8,175,037	18,605,000	7,967,704		(323,078)	8,319,948		7.875	7.875	MN	976,763	732,572	07/08/2008	05/01/2038
605340-RH-6	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,066,631	105.7630	2,184,006	2,065,000	2,065,877		(160)			4.500	4.442	NOV	15,488	92,925	10/27/2006	11/01/2021
605340-RJ-2	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,030,421	105.0770	2,138,317	2,035,000	2,031,564		242			4.500	4.480	NOV	15,263	91,575	10/27/2006	11/01/2022
605340-RK-9	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	1,749,722	104.2170	1,834,219	1,760,000	1,752,073		498			4.500	4.524	NOV	13,200	79,200	10/27/2006	11/01/2023
605340-RL-7	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,337,179	103.3650	2,439,414	2,360,000	2,341,977		1,017			4.500	4.572	NOV	17,700	106,200	10/27/2006	11/01/2024
605340-B5-9	MISSISSIPPI DEV BK DESOTO CNTY HWY 07			1	1FE	4,311,598	106.9240	4,629,809	4,330,000	4,313,852		578			4.750	4.634	JJ	102,838	203,300	10/11/2007	01/01/2031
60534P-6H-1	MISSISSIPPI DEV BK HARRISON CNTY HWY 05			1	1FE	5,457,610	114.5050	5,891,282	5,145,000	5,285,520		(31,589)			5.000	4.250	JJ	128,625	257,250	12/13/2005	01/01/2017
605343-X4-9	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01A			1	1FE	568,209	100.2770	556,537	555,000	555,000		(826)			5.000	4.737	JJ	13,875	27,750	04/04/2001	07/01/2013
605343-X9-8	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B			1	1FE	532,376	102.2020	531,450	520,000	521,449		(709)			5.000	4.737	JJ	13,000	26,000	04/04/2001	07/01/2013
60534P-7J-6	MISSISSIPPI DEV BK LAUREL CITY HWY 05			1	1FE	2,392,709	108.9580	2,593,200	2,380,000	2,387,080		(1,565)			5.000	4.916	JJ	59,500	119,000	02/20/2008	01/01/2024
60534P-7K-3	MISSISSIPPI DEV BK LAUREL CITY HWY 05			1	1FE	290,073	108.1700	313,693	290,000	290,040		(9)			5.000	4.995	JJ	7,250	14,500	02/20/2008	01/01/2025
60534P-7L-1	MISSISSIPPI DEV BK LAUREL CITY HWY 05			1	1FE	278,415	107.6610	301,451	280,000	278,649		65			5.000	5.087	JJ	7,000	14,000	02/20/2008	01/01/2026
605340-NR-8	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	3,924,450	115.7510	4,427,476	3,825,000	3,883,311		(11,409)			5.000	4.620	JJ	95,625	191,250	02/22/2008	01/01/2020
605340-NT-4	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	2,597,042	112.6050	2,899,579	2,575,000	2,586,362		(2,237)			4.500	4.392	JJ	57,938	93,375	09/22/2006	01/01/2021
605340-NV-9	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	648,999	111.8220	721,252	645,000	647,063		(406)			4.500	4.422	JJ	14,513	29,025	09/22/2006	01/01/2022
605340-NX-5	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	8,432,340	111.3640	9,354,576	8,400,000	8,416,694		(3,282)			4.500	4.452	JJ	189,000	375,750	09/22/2006	01/01/2023
605340-PA-3	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	2,418,482	110.5980	2,687,531	2,430,000	2,420,180		473			5.000	5.069	JJ	60,750	121,500	02/21/2008	01/01/2026
605340-ZR-5	MISSISSIPPI DEV BK MARSHALL CNTY HWY 07			1	1FE	5,177,900	106.9240	5,560,048	5,200,000	5,180,608		694			4.750	4.634	JJ	123,500	247,000	10/11/2007	01/01/2031
605340-GF-2	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A			1	2FE	2,207,996	103.2080	2,203,491	2,135,000	2,170,199		(7,511)			5.000	4.562	MS	35,583	101,750	05/23/2006	03/01/2022
605340-GG-0	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A			1	2FE	2,390,469	102.6320	2,375,931	2,315,000	2,351,409		(7,765)			5.000	4.582	MS	38,583	115,750	05/23/2006	03/01/2023
605360-QD-1	MISSISSIPPI HOSP EQUIP FACS BAPTIST 07A			1	2FE	11,480,691	101.2140	11,705,399	11,565,000	11,496,722		3,965			5.000	5.093	FA	218,450	578,250	08/02/2007	08/15/2026
139404-DK-0	CAPE GIRARDEAU CNTY MO SE MO HOSP 02			1	1	3,328,581	102.2150	3,429,313	3,355,000	3,352,545		5,667			5.750	5.929	JD	16,076	192,913	04/20/2007	06/01/2032
16645P-DA-6	CHESTERFIELD MO COP 2004				1FE	319,386	118.3940	355,182	300,000	310,215		(1,427)			5.000	4.360	FA	5,667	15,000	07/26/2004	02/15/2018
16645P-DB-4	CHESTERFIELD MO COP 2004				1FE	1,377,038	119.3030	1,550,939	1,300,000	1,344,017		(5,151)			5.000	4.440	FA	24,556	65,000	07/26/2004	02/15/2019
16645P-DC-2	CHESTERFIELD MO COP 2004				1FE	600,174	119.8160	718,896	600,000	595,444		443			5.000	5.115	FA	11,333	30,000	07/26/2004	02/15/2020
16645P-DD-0	CHESTERFIELD MO COP 2004				1FE	1,378,695	119.4340	1,672,076	1,400,000	1,374,416		2,138			5.000	5.255	FA	26,444	70,000	07/26/2004	02/15/2021
16645P-DE-8	CHESTERFIELD MO COP 2004				1FE	824,868	119.1440	1,012,724	850,000	825,421		1,787			5.000	5.374	FA	16,056	42,500	07/26/2004	02/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
16645P-DX-6	CHESTERFIELD MO COP 2005			1	1FE	370,173	112.3050	415,529	370,000	365,687		373			5.000	5.165	JD	1,542	18,500	01/20/2005	12/01/2020
16645P-DY-4	CHESTERFIELD MO COP 2005			1	1FE	651,566	108.2760	703,794	650,000	643,957		458			5.000	5.121	JD	2,708	32,500	01/20/2005	12/01/2021
16645P-DZ-1	CHESTERFIELD MO COP 2005			1	1FE	888,065	110.4540	1,005,131	910,000	882,190		1,832			5.000	5.374	JD	3,792	45,500	01/20/2005	12/01/2022
16645P-EA-5	CHESTERFIELD MO COP 2005			1	1FE	953,571	110.0830	1,089,822	990,000	949,382		2,365			5.000	5.473	JD	4,125	49,500	01/20/2005	12/01/2023
16645P-EB-3	CHESTERFIELD MO COP 2005			1	1FE	767,593	107.4690	859,752	800,000	765,617		1,793			5.000	5.468	JD	3,333	40,000	10/30/2006	12/01/2024
231266-AQ-0	CURATORS OF UNIV OF MO SYS FAC 03 A			1	1FE	872,451	108.4390	872,934	805,000	819,080		(7,264)			5.000	4.000	MN	6,708	40,250	10/19/2004	11/01/2017
442499-BU-2	HOWARD BEND MO LEVEE DIST 05 REF				2FE	246,301	105.1000	236,475	225,000	236,075		(1,884)			5.250	4.181	MS	3,938	11,813	12/16/2005	03/01/2017
442499-BV-0	HOWARD BEND MO LEVEE DIST 05 REF				2FE	1,113,658	104.5890	1,061,578	1,015,000	1,071,205		(7,828)			5.250	4.221	MS	17,763	53,288	12/16/2005	03/01/2018
442499-BW-8	HOWARD BEND MO LEVEE DIST 05 REF				2FE	928,613	104.0420	879,155	845,000	896,164		(5,989)			5.250	4.261	MS	14,788	44,363	12/16/2005	03/01/2019
46737E-CW-0	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	424,084	107.8950	431,580	400,000	405,388		(2,644)			5.000	4.259	JD	1,667	20,000	10/09/2003	12/01/2016
46737E-CX-8	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	1,110,564	107.8150	1,132,058	1,050,000	1,063,563		(6,653)			5.000	4.289	JD	4,375	52,500	10/08/2003	12/01/2017
46737E-CZ-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	421,277	107.7360	436,331	405,000	408,673		(1,796)			5.000	4.499	JD	1,688	20,250	10/08/2003	12/01/2019
46737E-DC-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	1,364,415	106.8900	1,432,326	1,340,000	1,345,564		(2,711)			5.000	4.769	JD	5,583	67,000	10/08/2003	12/01/2022
46737E-DD-1	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	1,420,483	106.7140	1,499,332	1,405,000	1,408,540		(1,722)			5.000	4.859	JD	5,854	70,250	10/08/2003	12/01/2023
467578-BP-4	JACKSON CNTY MO TRUMAN SPORTS SPL 06				1FE	12,010,817	106.1990	11,958,007	11,260,000	11,478,019		(107,477)			5.000	3.937	JD	46,917	563,000	08/02/2006	12/01/2013
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06			1	1FE	10,598,231	107.7320	11,403,432	10,585,000	10,593,466		(1,486)			5.000	4.980	JD	44,104	529,250	07/30/2008	12/01/2024
484898-AC-5	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02			1	3	2,365,000	98.0840	2,319,687	2,365,000	2,319,687	(45,313)				6.740	6.741	JD	13,283	159,401	04/24/2002	12/01/2015
484898-AD-3	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02			1	3	6,415,000	97.3100	6,242,437	6,415,000	6,242,437	(172,564)				7.220	7.201	JD	38,597	463,163	04/24/2002	12/01/2021
48503S-CZ-0	KANSAS CITY MO DWNTWN REDEV DIST 05A			1	1FE	7,547,371	104.3140	7,985,237	7,655,000	7,564,793		4,128			4.500	4.663	JD	28,706	344,475	05/23/2007	12/01/2026
48503S-DA-4	KANSAS CITY MO DWNTWN REDEV DIST 05A			1	1FE	7,564,201	103.8830	8,591,124	8,270,000	7,637,190		25,025			4.500	5.213	JD	31,013	372,150	05/23/2007	12/01/2027
485052-RG-1	KANSAS CITY MO MUN ASSIST CORP 04 B-1	@			1FE	4,634,272	69.3760	7,183,885	10,355,000	6,579,993		313,489			0.000	4.891	NA			09/29/2004	04/15/2021
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1	@			1FE	4,496,211	65.3650	6,954,836	10,640,000	6,406,999		308,199			0.000	4.940	NA			09/29/2004	04/15/2022
48507R-AR-8	KANSAS CITY MO PFC REV 01			1	1FE	2,285,824	101.2140	2,353,226	2,325,000	2,306,323		2,476			5.000	5.153	AO	29,063	116,250	07/27/2001	04/01/2018
485107-DA-1	KANSAS CITY MO TAX INCREMENT FING COMM S			1	2	998,750	101.5350	1,015,350	1,000,000	998,805		55			5.000	5.004	JD	4,167	23,889	06/02/2011	06/01/2021
485107-DC-7	KANSAS CITY MO TAX INCREMENT FING COMM S			1	2	1,977,500	101.0610	2,021,220	2,000,000	1,978,249		749			5.625	5.859	JD	9,375	53,750	06/02/2011	06/01/2023
485107-CG-9	KANSAS CITY MO TIF BLUE PKWY TWN 04			1	2FE	4,390,387	98.8110	4,288,397	4,340,000	4,355,078		(5,543)			5.000	4.853	JJ	108,500	217,000	07/30/2004	07/01/2024
485107-CH-7	KANSAS CITY MO TIF BLUE PKWY TWN 04			1	2FE	893,880	97.4750	877,275	900,000	895,225		212			5.000	5.089	JJ	22,500	45,000	07/30/2004	07/01/2027
48503S-CB-3	KANSAS CITY MO UP & MID REDEV 2007			1	1FE	3,627,355	114.4390	3,845,150	3,360,000	3,512,756		(25,647)			5.000	3.823	AO	42,000	168,000	02/22/2007	04/01/2020
48503S-CC-1	KANSAS CITY MO UP & MID REDEV 2007			1	1FE	964,676	112.7020	1,008,683	895,000	934,827		(6,682)			5.000	3.842	AO	11,188	44,750	02/22/2007	04/01/2021
60636C-NL-9	MISSOURI DEV FIN INDEPENDENCE WTR 04			1	1FE	1,339,686	106.6840	1,440,234	1,350,000	1,342,801		486			5.000	5.096	MN	11,250	67,500	06/18/2004	11/01/2024
60636C-NQ-8	MISSOURI DEV FIN INDEPENDENCE WTR 04			1	1FE	978,122	110.2920	1,042,259	945,000	955,661		(3,450)			5.000	4.571	MN	7,875	47,250	06/18/2004	11/01/2017
60635R-4F-1	MISSOURI HLTH & ED LESTER COX MED 92H	@			1	1,786,741	91.3740	3,115,853	3,410,000	2,212,289		139,023			0.000	6.597	NA			09/16/2008	09/01/2018
60635R-4G-9	MISSOURI HLTH & ED LESTER COX MED 92H	@			1	1,120,895	86.2600	1,971,041	2,285,000	1,388,282		87,362			0.000	6.606	NA			09/16/2008	09/01/2019
60635R-4N-4	MISSOURI HLTH & ED LESTER COX MED 92H	@			1FE	2,824,203	79.1720	4,267,371	5,390,000	3,496,843		219,746			0.000	6.597	NA			09/16/2008	09/01/2018
60635R-4P-9	MISSOURI HLTH & ED LESTER COX MED 92H	@			1FE	1,822,374	75.3010	2,797,432	3,715,000	2,257,098		142,035			0.000	6.606	NA			09/16/2008	09/01/2019
60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A			1	1FE	24,743,791	107.6130	26,505,082	24,630,000	24,712,351		(9,649)			5.500	5.326	MN	173,094	1,354,650	06/26/2008	11/15/2032
60636X-Q5-5	MISSOURI HSG DEV COMMN MMEOWNSHIP 07E1			1	1FE	1,000,000	102.2780	1,022,780	1,000,000	1,000,000					5.000	5.000	MS	16,667	30,125	10/04/2007	09/01/2023
606092-BG-8	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	2,874,096	111.5280	3,011,256	2,700,000	2,782,722		(18,638)			5.000	4.161	JJ	67,500	135,000	08/17/2006	01/01/2019
606092-BH-6	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	2,414,435	111.2840	2,531,711	2,275,000	2,341,316		(14,926)			5.000	4.201	JJ	56,875	111,250	08/17/2006	01/01/2020
606092-BK-9	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	5,165,433	108.5630	5,319,587	4,900,000	5,026,513		(28,411)			5.000	4.291	JJ	122,500	245,000	08/17/2006	01/01/2022
606092-BM-5	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	4,909,825	106.3430	4,971,535	4,675,000	4,787,057		(25,134)			5.000	4.342	JJ	116,875	233,750	08/17/2006	01/01/2024
606092-BN-3	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	6,755,816	105.5390	7,593,531	7,195,000	6,731,787		23,504			5.000	5.708	JJ	179,875	359,750	08/17/2006	01/01/2025
606092-AK-0	MISSOURI JT MUN ELEC UTIL PLUM PT 06			1	2FE	912,748	104.3270	1,043,270	1,000,000	924,051		6,171			5.000	6.110	JJ	25,000	50,000	05/11/2006	01/01/2021
606092-AN-4	MISSOURI JT MUN ELEC UTIL PLUM PT 06			1	2FE	8,297,212	103.2060	8,333,885	8,075,000	8,181,342		(23,711)			5.000	4.635	JJ	201,875	403,750	08/21/2007	01/01/2024
606092-AT-1	MISSOURI JT MUN ELEC UTIL PLUM PT 06			1	2FE	9,532,872	100.6460	9,360,078	9,300,000	9,423,967		(27,604)			5.000	4.630	JJ	232,500	465,000	09/28/2007	01/01/2034
606341-CC-7	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	3,921,606	109.9630	4,288,557	3,900,000	3,911,502		(2,132)			4.500	4.431	AO	43,875	171,000	10/11/2006	10/01/2023
606341-CD-5	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	4,373,734	109.2100	4,761,556	4,360,000	4,367,316		(1,355)			4.500	4.461	AO	49,050	196,200	10/11/2006	10/01/2024
606341-CE-3	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	5,183,073	108.4160	5,610,528	5,175,000	5,179,302		(796)			4.500	4.481	AO	58,219	228,375	10/11/2006	10/01/2025
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	3,450,000	107.5840	3,711,648	3,450,000	3,450,000					4.500	4.500	AO	38,813	148,500	10/11/2006	10/01/2026
60636F-BG-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	244,608	109.6860	268,731	245,000	244,752		26			4.375	4.396	AO	2,680	10,719	11/17/2005	10/01/2019
60636F-BN-1	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	378,528	106.6880	410,749	385,000	379,934		259			4.500	4.716	AO	4,331	6,413	11/17/2005	10/01/2025
60636F-BP-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	597,180	106.7620	640,572	600,000	597,746		104			4.625	4.686	AO	6,938	27,750	11/17/2005	10/01/2026
60636M-CY-1	MISSOURI ST REGL CONV SPORTS FAC 03A-1			1	1FE	4,189,203	106.8240	4,021,924	3,765,000	3,847,832		(48,524)			5.375	3.960	FA	76,450	202,369	12/10/2003	08/15/2015
60636M-CZ-8	MISSOURI ST REGL CONV SPORTS FAC 03A-1			1	1FE	6,945,483	106.2430	6,687,997	6,295,000	6,432,370		(80,589)			5.250	3.849	FA	124,851	330,488	02/18/2004	08/15/2017
606377-AL-3	MISSOURI ST UNIV AUX ENT SYS 2007 A			1	1FE	230,499	112.6720	242,245	215,000	223,949		(1,499)			5.000	4.088	AO	2,688	10,750	04/04/2007	04/01/2020
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 2007 A			1	1FE	2,274,600	111.6580	2,372,733	2,125,000	2,211,409		(14,462)			5.000	4.108	AO	26,563	106,250	04/04/2007	04/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
609040-CR-9	MONARCH-CHESTERFIELD LEVEE DIST MO 06A			1	1FE	4,265,046	104.1770	4,307,719	4,135,000	4,198,532		(13,546)			5.000	4.590	MS	68,917	206,750	07/26/2006	03/01/2026
72770L-AM-2	PLATTE CNTY MO IND TRANSN ZONA ROSA 03			1	1FE	3,708,598	107.6560	4,128,608	3,835,000	3,797,353		18,269			4.500	4.924	JD	14,381	172,575	12/19/2003	12/01/2024
72770L-BA-7	PLATTE CNTY MO IND TRANSN ZONA ROSA 07			1	1FE	7,156,614	110.6910	7,687,490	6,945,000	7,079,989		(19,426)			5.000	4.712	JD	28,938	347,250	09/20/2007	12/01/2025
755146-AK-3	RAYTOWN MO REDEV PROJ AREA 1 TIF 07			1	1FE	3,109,784	102.9170	3,169,844	3,080,000	3,098,009		(2,830)			5.125	4.967	JD	13,154	157,850	06/13/2007	12/01/2031
755146-AQ-0	RAYTOWN MO REDEV PROJ AREA 1 TIF 07			1	1FE	1,446,589	105.4660	1,502,891	1,425,000	1,438,036		(2,053)			5.125	4.898	JD	6,086	73,031	06/13/2007	12/01/2025
764707-CS-2	RICHMOND HEIGHTS MO COP 2005 REF			1	2FE	254,721	110.4150	259,475	235,000	242,845		(1,975)			5.000	4.001	FA	4,439	11,750	03/10/2005	08/15/2016
851010-LV-8	SPRINGFIELD MO PUB BLDG LSE 04			1	1FE	693,028	105.1140	735,798	700,000	695,786		429			5.000	5.128	MS	11,667	35,000	06/10/2004	03/01/2024
85100L-BP-7	SPRINGFIELD MO PUB BLDG STORMWTR 06			1	1FE	1,023,606	106.2430	1,088,991	1,025,000	1,023,917		64			4.500	4.518	MN	7,688	26,438	08/24/2006	05/01/2026
85100L-CD-3	SPRINGFIELD MO PUB BLDG STORMWTR 07			1	1FE	2,052,813	109.5090	2,201,131	2,010,000	2,036,215		(4,231)			5.000	4.755	MN	16,750	93,000	09/28/2007	05/01/2027
851016-BA-2	SPRINGFIELD MO PUB UTIL COP LSE 2006A			1	1FE	4,558,460	109.5970	4,635,953	4,230,000	4,377,168		(34,038)			5.000	4.031	JD	17,625	211,500	02/17/2006	12/01/2017
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A			1	1FE	4,604,447	108.6230	4,654,496	4,285,000	4,427,815		(32,999)			5.000	4.071	JD	17,854	202,500	01/27/2006	12/01/2019
79130G-EQ-0	ST LOUIS CNTY MO IND HLTH MARY 01 GNMA			1	1FE	3,679,954	100.2590	3,714,596	3,705,000	3,681,136		395			5.500	5.500	MS	57,170	203,775	10/28/2008	03/20/2041
79164V-AB-3	ST LOUIS IDA LOUGHBOROUGH TIF 07			1	4	4,108,500	93.4690	3,878,964	4,150,000	3,878,964	153,925	1,368			5.750	5.830	MN	39,771	238,625	11/15/2007	11/01/2027
791638-UK-3	ST LOUIS MO ARPT LAMBERT INTL 03A REF			1	1FE	3,747,393	105.3790	3,551,272	3,370,000	3,436,116		(42,001)			5.250	3.891	JJ	88,463	176,925	07/10/2003	07/01/2015
791638-VB-2	ST LOUIS MO ARPT LAMBERT INTL 05 REF			1	2FE	3,676,890	104.2510	3,638,360	3,490,000	3,566,239		(19,768)			5.000	4.320	JJ	87,250	174,500	09/28/2005	07/01/2021
791638-XP-9	ST LOUIS MO ARPT LAMBERT INTL 07A REF			1	1FE	26,157,692	107.8460	26,244,324	24,335,000	25,391,139		(167,902)			5.000	4.080	JJ	608,375	1,216,750	01/11/2007	07/01/2022
791638-WZ-8	ST LOUIS MO ARPT LAMBERT INTL 07B REF			1	1FE	3,705,000	102.8970	3,812,334	3,705,000	3,705,000					5.000	4.999	JJ	92,625	185,250	11/15/2007	07/01/2024
79164T-AE-2	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	2,351,200	84.0690	4,203,450	5,000,000	4,142,163		214,552			0.000	5.390	NA			05/03/2001	07/15/2015
79164T-AF-9	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	2,908,557	78.9810	5,449,689	6,900,000	5,365,314		289,283			0.000	8.805	NA			11/21/2000	07/15/2016
79164T-AG-7	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	3,619,980	73.7690	6,783,060	9,195,000	6,735,281		368,103			0.000	9.285	NA			11/21/2000	07/15/2017
79164T-AH-5	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	1,718,780	68.5030	3,185,390	4,650,000	3,211,743		176,715			0.000	9.697	NA			11/21/2000	07/15/2018
79165T-HL-8	ST LOUIS MO MUN FIN LSE CONV CTR 03				1FE	4,893,856	104.9140	4,616,216	4,400,000	4,531,452		(48,261)			5.250	4.001	JJ	106,517	231,000	03/27/2003	07/15/2014
79165T-JR-3	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2	565,963	105.1350	551,959	525,000	540,336		(4,526)			5.000	3.995	FA	9,917	26,250	12/16/2004	02/15/2017
79165T-JS-1	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2	1,180,136	104.5620	1,150,182	1,100,000	1,130,057		(8,859)			5.000	4.059	FA	20,778	55,000	12/16/2004	02/15/2018
79165T-JT-9	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2	859,511	103.7240	834,978	805,000	825,477		(6,028)			5.000	4.123	FA	15,206	40,250	12/16/2004	02/15/2019
79165T-FY-2	ST LOUIS MO MUN FIN LSE JUST CTR 01A			1	1FE	1,104,438	100.5610	1,035,778	1,030,000	1,031,269		(10,225)			5.250	4.220	FA	20,428	54,075	09/11/2003	02/15/2016
791676-AF-6	ST LOUIS MO PKG 2006 A			1	2FE	2,194,703	105.1770	2,166,646	2,060,000	2,135,773		(13,501)			5.000	4.171	JD	4,578	103,000	04/12/2007	12/15/2020
791676-AJ-8	ST LOUIS MO PKG 2006 A			1	2FE	2,705,677	100.1290	2,653,419	2,650,000	2,680,493		(5,422)			4.500	4.242	JD	5,300	119,250	12/07/2006	12/15/2023
791676-AK-5	ST LOUIS MO PKG 2006 A			1	2FE	2,415,931	98.4550	2,333,384	2,370,000	2,395,166		(4,472)			4.500	4.261	JD	4,740	106,650	12/07/2006	12/15/2024
791676-AL-3	ST LOUIS MO PKG 2006 A			1	2FE	2,646,124	96.9730	2,521,298	2,600,000	2,625,283		(4,490)			4.500	4.282	JD	5,200	117,000	12/07/2006	12/15/2025
791676-AN-9	ST LOUIS MO PKG 2006 A			1	2FE	1,498,762	95.7940	1,412,962	1,475,000	1,488,031		(2,313)			4.500	4.302	JD	2,950	66,375	12/07/2006	12/15/2026
791676-AQ-2	ST LOUIS MO PKG 2006 A			1	2FE	14,737,392	102.6820	15,535,787	15,130,000	14,706,493		14,221			5.000	5.245	JD	33,622	756,500	09/17/2007	12/15/2031
61212R-FF-8	MONTANA BRD HSG SGL FAM MTG 2000 A			1	1FE	125,000	100.9890	126,236	125,000	125,000					6.450	6.451	JD	672	6,289	02/18/2000	06/01/2029
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2			1	1FE	4,560,000	100.5960	4,587,178	4,560,000	4,560,000					4.850	4.851	JD	18,430	213,521	08/16/2006	12/01/2026
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D			1	1FE	520,000	103.0490	535,855	520,000	520,000					5.000	5.000	JD	2,167	24,875	10/17/2007	12/01/2022
61212R-H2-5	MONTANA BRD HSG SGL FAM MTG 2007 D			1	1FE	805,000	101.0300	813,292	805,000	805,000					5.100	5.100	JD	3,421	38,633	10/17/2007	12/01/2027
259230-HT-0	DOUGLAS CNTY NE HOSP NE MED CTR 03				1FE	930,321	113.3330	1,019,997	900,000	913,576		(2,430)			5.000	4.651	MN	5,750	45,000	11/19/2003	11/15/2016
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977			1	1	315,000	103.7070	326,677	315,000	315,000					6.100	5.150	MS	6,405	19,215	09/15/1977	09/01/2012
557352-CQ-2	MADISON CNTY NE HOSP NO 1 FAITH REGL 01			1	1	994,080	100.0000	1,000,000	1,000,000	1,000,000		1,359			5.500	5.550	JJ	27,500	55,000	12/07/2001	07/01/2021
557352-CU-3	MADISON CNTY NE HOSP NO 1 FAITH REGL 01			1	1	1,051,950	100.0000	1,040,000	1,040,000	1,040,000		(1,499)			5.500	5.385	JJ	28,600	57,200	12/07/2001	07/01/2016
639674-EL-0	NEBRASKA INVT FIN AUTH REV DRINKING WTR			1	1FE	1,422,864	100.3180	1,434,547	1,430,000	1,427,970		565			5.700	5.750	JJ	40,755	81,510	06/21/2000	07/01/2015
63967M-DE-7	NEBRASKA INVT FIN AUTH WATERBROOK APT			1	1FE	6,420,000	100.0720	6,424,622	6,420,000	6,420,000					6.250	6.250	AO	100,313	401,250	04/10/1997	04/01/2029
639707-AN-8	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01			1	1FE	1,299,957	100.0000	1,285,000	1,285,000	1,285,000		(1,852)			5.250	5.132	JJ	33,731	67,463	12/13/2001	01/01/2016
639707-AP-3	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01			1	1FE	795,528	100.0000	800,000	800,000	797,850		296			5.250	5.300	JJ	21,000	42,000	12/13/2001	01/01/2019
681793-V3-6	OMAHA NE PUB PWR DIST ELEC SYS 06 B			1	1FE	1,389,697	103.4740	1,950,485	1,885,000	1,412,106		7,522			4.750	9.891	FA	37,307	89,538	10/15/2008	02/01/2036
681793-2H-7	OMAHA NE PUB PWR DIST ELEC SYS 07 AA			1	1FE	5,829,164	105.7560	6,096,833	5,765,000	5,792,865		(8,277)			4.500	4.222	FA	108,094	259,425	03/15/2007	02/01/2027
68189P-BM-5	OMAHA NE SPL TAX REDEV HERITAGE 04			1	1FE	1,032,390	110.2060	1,046,957	950,000	977,717		(9,240)			5.000	3.886	AO	10,028	47,500	08/25/2004	10/15/2015
68189P-BN-3	OMAHA NE SPL TAX REDEV HERITAGE 04			1	1FE	345,518	110.4670	353,494	320,000	328,608		(2,865)			5.000	3.971	AO	3,378	16,000	08/25/2004	10/15/2016
744434-AU-5	PUBLIC PWR GEN NE WHELAN ENERGY 2 07A			1	1FE	32,146,791	103.0220	33,456,395	32,475,000	32,165,376		5,098			5.000	5.142	JJ	811,875	1,623,750	01/28/2008	01/01/2041
843460-BW-5	SOUTHERN NE PUB PWR DIST ELEC SYS 06			1	1FE	1,552,292	110.2110	1,724,802	1,565,000	1,556,720		901			4.625	4.730	MS	21,312	64,750	06/29/2006	09/15/2021
914641-YV-1	UNIVERSITY OF NE LINCOLN MEM STAD 04A			1	1FE	3,982,015	105.5330	4,337,406	4,110,000	4,020,385		5,971			5.000	5.411	MN	34,250	203,000	05/21/2004	11/01/2024
914641-J8-9	UNIVERSITY OF NE-LINCOLN STUD FEES 08A			1	1FE	640,263	106.9580	695,227	650,000	641,603		397			4.500	4.730	JJ	14,625	24,750	05/22/2008	07/01/2028
145810-CA-3	CARSON CITY NV HOSP CARSON-TAHOE 02			1	1	3,103,529	104.5810	3,304,760	3,160,000	3,176,050		22,201			5.650	6.342	MS	59,513	178,540	06/02/2008	09/01/2022
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	1,232,950	99.2580	1,225,836	1,235,000	1,233,920		192			4.500	4.522	JD	4,631	55,350	05/05/2006	12/01/2016
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	1,724,226	98.1670	1,703,197	1,735,000	1,728,764		899			4.500	4.580	JD	6,506	77,850	05/05/2006	12/01/2017
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	2,465,000	94.7490	2,335,563	2,465,000	2,465,000					4.625	4.625	JD	9,501	113,659	05/05/2006	12/01/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	2,566,039	93.4110	2,405,333	2,575,000	2,569,087		605			4.625	4.671	JD	9,924	118,631	05/05/2006	12/01/2019
181006-CT-2	CLARK CNTY NV MCCARRAN INTL PFC 98A			1	1FE	4,400,581	100.2720	4,487,172	4,475,000	4,427,117		4,129			4.750	5.449	JJ	106,281	212,563	07/06/2004	07/01/2022
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,250,223	112.6910	2,434,126	2,160,000	2,215,604		(8,446)			5.000	4.525	MS	36,000	108,000	07/25/2007	03/01/2019
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,000,942	112.2430	2,250,472	2,005,000	1,996,362		835			5.000	5.065	MS	33,417	100,250	07/25/2007	03/01/2020
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,334,448	110.6810	2,628,674	2,375,000	2,336,558		3,198			5.000	5.224	MS	39,583	118,750	07/25/2007	03/01/2021
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	1,141,874	103.3740	1,255,994	1,215,000	1,150,706		4,040			5.000	5.645	MS	20,250	60,750	07/25/2007	03/01/2023
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B			1	1FE	480,000	100.5850	482,808	480,000	480,000					5.100	5.100	AO	6,120	16,065	09/27/2007	04/01/2028
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	999,526	99.0180	1,000,082	1,010,000	1,004,487		981			4.375	4.506	JD	3,682	44,078	04/28/2006	12/01/2016
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	1,161,663	97.5320	1,150,878	1,180,000	1,169,391		1,530			4.375	4.572	JD	4,302	51,406	04/28/2006	12/01/2017
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	812,267	96.7660	793,481	820,000	815,188		579			4.500	4.620	JD	3,075	36,675	04/28/2006	12/01/2018
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	6,376,452	92.8900	6,386,188	6,875,000	6,483,521		31,073			4.625	5.403	JD	26,497	316,466	04/28/2006	12/01/2022
759831-BU-3	RENO NV CAP IMPT REV 2002			1	1FE	2,152,412	102.0430	2,188,822	2,145,000	2,145,560		(1,297)			5.375	5.350	JD	9,608	115,294	11/30/2005	06/01/2032
759831-CH-1	RENO NV CAP IMPT REV 2002			1	2FE	1,294,458	100.0150	1,290,194	1,290,000	1,290,337		(780)			5.375	5.350	JD	5,778	69,338	11/30/2005	06/01/2032
846562-AB-2	SPARKS NV TOURISM IMPT DIST 1 SR 08A			1	4FE	16,318,260	84.5680	14,376,560	17,000,000	14,376,560	(609,533)	25,243			6.750	7.280	JD	51,000	1,147,500	08/18/2008	06/15/2028
914658-T9-0	UNIVERSITY & CMNTY CLG SYS OF NV 01A			1	1FE	4,728,437	100.0000	4,835,000	4,835,000	4,835,000		22,258			5.250	5.399	JJ	126,919	253,838	12/18/2001	07/01/2031
914658-V6-3	UNIVERSITY & CMNTY CLG SYS OF NV 02A			1	1FE	9,640,000	100.1110	9,650,700	9,640,000	9,640,000					5.400	5.401	JJ	260,280	520,560	03/07/2002	07/01/2031
644614-VC-0	NEW HAMPSHIRE HLTH COVENANT HLTH 07B			1	1FE	3,440,237	100.3290	3,461,351	3,450,000	3,441,307		277			5.000	4.843	JJ	86,250	172,500	10/25/2007	07/01/2031
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02			1	1FE	35,866,652	101.2820	36,233,636	35,775,000	35,626,585		(32,568)			5.250	5.211	FA	782,578	1,878,188	01/08/2003	08/01/2031
644614-DY-2	NEW HAMPSHIRE HLTH EXETER HOSP 01A			1	1FE	1,394,680	101.1720	1,416,408	1,400,000	1,396,670		257			6.000	6.026	AO	21,000	84,000	12/05/2001	10/01/2024
644614-SV-2	NEW HAMPSHIRE HLTH SOUTH MED CTR 07A			1	1FE	7,721,228	98.5950	7,754,497	7,865,000	7,736,527		3,832			5.000	5.292	AO	98,313	393,250	08/03/2007	10/01/2032
644614-SW-0	NEW HAMPSHIRE HLTH SOUTH MED CTR 07A			1	1FE	13,871,896	98.0060	13,956,054	14,240,000	13,900,344		7,130			5.000	5.393	AO	178,000	712,000	08/03/2007	10/01/2037
64469D-BX-8	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06G			1	1FE	3,565,000	101.7760	3,628,314	3,565,000	3,565,000					4.850	4.851	JJ	86,451	172,903	08/17/2006	07/01/2028
64469D-GG-0	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 07H			1	1FE	1,715,000	103.0940	1,768,062	1,715,000	1,715,000					5.000	5.000	JJ	42,875	85,750	07/20/2007	07/01/2025
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A			1	1FE	2,725,000	103.6020	2,823,155	2,725,000	2,725,000					4.950	4.950	JJ	67,444	134,888	01/08/2008	07/01/2024
64469D-GW-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A			1	1FE	3,465,000	103.1670	3,574,737	3,465,000	3,465,000					5.150	5.150	JJ	89,224	178,448	01/08/2008	01/01/2030
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D			1	1FE	5,000	100.1010	5,005	5,000	5,000					6.200	6.440	JJ	155	155	11/01/1996	07/01/2016
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D			1	1FE	30,000	100.0440	30,013	30,000	30,000					6.300	6.506	JJ	945		11/01/1996	07/01/2026
64465M-VJ-1	NEW HAMPSHIRE MUN BOND BK 2002 B			1	1FE	240,554	102.9420	247,061	240,000	240,043		(66)			5.000	4.980	FA	4,533	12,000	06/20/2002	08/15/2021
645916-L4-7	NEW JERSEY ECON SCH FACS CONSTR 04 I			1	1FE	492,231	111.6860	524,924	470,000	476,903		(2,390)			5.000	4.412	MS	7,833	23,500	08/18/2004	09/01/2021
646065-RQ-7	NEW JERSEY EDL CLGE OF NEW JERSEY 08D			1	1FE	2,413,094	108.6400	2,525,880	2,325,000	2,385,826		(7,883)			5.000	4.353	JJ	58,125	116,250	04/23/2008	07/01/2027
64579F-RV-7	NEW JERSEY HLTH ATLANTIC CITY MED 02			1	1FE	2,657,964	102.6700	2,761,823	2,690,000	2,686,302		7,074			5.750	6.586	JJ	77,338	154,675	06/19/2007	07/01/2025
64579F-UN-1	NEW JERSEY HLTH CARE WARREN HOSP 08A			1	5	33,840,000	96.1420	32,534,453	33,840,000	32,534,453	1,604,354				7.250	7.102	JJ	1,226,700	2,453,400	03/20/2008	07/01/2038
64579F-UP-6	NEW JERSEY HLTH CARE WARREN HOSP 08B			1	5	9,505,000	94.3820	8,971,009	9,505,000	8,971,009	558,229				10.000	14.000	JJ	475,250	950,500	03/20/2008	07/01/2018
64579F-ZL-0	NEW JERSEY HLTH TRINITAS HOSP 07A				2FE	4,750,000	103.8230	4,931,593	4,750,000	4,750,000					4.850	4.850	JJ	115,188	230,375	04/02/2010	07/01/2014
646107-S3-7	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	2,600,000	100.1810	2,604,706	2,600,000	2,600,000					4.650	4.650	MN	20,150	120,900	01/22/2002	05/01/2012
646107-S4-5	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	1,825,000	100.1810	1,828,303	1,825,000	1,825,000					4.650	4.650	MN	14,144	84,863	01/22/2002	11/01/2012
646107-S5-2	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	1,420,000	100.1750	1,422,485	1,420,000	1,420,000					4.750	4.750	MN	11,242	67,450	01/22/2002	05/01/2013
646107-S6-0	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	2,845,000	100.1750	2,849,979	2,845,000	2,845,000					4.750	4.750	MN	22,523	135,138	01/22/2002	11/01/2013
646107-S7-8	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	235,000	100.1520	235,357	235,000	235,000					4.850	4.850	MN	1,900	11,398	01/22/2002	05/01/2014
646107-Y5-5	NEW JERSEY HSG MTG FIN MULTI 2002 F			1	1FE	1,920,000	100.1860	1,923,571	1,920,000	1,920,000					4.950	4.950	MN	15,840	95,040	01/22/2002	05/01/2012
646107-Y6-3	NEW JERSEY HSG MTG FIN MULTI 2002 F			1	1FE	2,495,000	100.1860	2,499,641	2,495,000	2,495,000					4.950	4.950	MN	20,584	123,503	01/22/2002	11/01/2012
646107-Y8-9	NEW JERSEY HSG MTG FIN MULTI 2002 F			1	1FE	570,000	100.1970	571,123	570,000	570,000					5.050	5.050	MN	4,798	28,785	01/22/2002	11/01/2013
646046-MR-0	NEW JERSEY ST COP EQUIP LSE 2008 A			1	1FE	1,414,969	108.6450	1,629,675	1,500,000	1,429,199		4,867			5.000	5.603	JD	3,333	75,000	04/10/2008	06/15/2022
646046-MS-8	NEW JERSEY ST COP EQUIP LSE 2008 A			1	1FE	658,736	107.8670	701,136	650,000	656,035		(779)			5.000	4.628	JD	1,444	32,500	04/10/2008	06/15/2023
64603R-VP-9	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1FE	24,829	122.0490	30,512	25,000	24,832		4			4.500	4.616	MS	375		09/16/2011	09/01/2022
64603R-VR-5	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1FE	39,230	121.3320	48,533	40,000	39,243		13			4.500	4.829	MS	600		09/16/2011	09/01/2024
64603R-WJ-2	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1FE	2,458,060	108.0450	2,674,114	2,475,000	2,458,412		352			4.500	4.616	MS	37,125		09/16/2011	09/01/2022
64603R-WL-7	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1FE	3,687,620	105.4620	3,965,371	3,760,000	3,688,820		1,199			4.500	4.829	MS	56,400		09/16/2011	09/01/2024
646133-FE-3	NEW JERSEY TRANSIT COP FED GRANT 02B SUB			1	1FE	11,958,374	102.5280	11,073,024	10,800,000	10,900,897		(138,074)			5.750	4.388	MS	182,850	621,000	11/13/2002	09/15/2014
646133-GC-6	NEW JERSEY TRANSIT COP RAYMOND PLAZA 03				1FE	560,799	114.5760	572,880	500,000	527,780		(5,184)			5.500	4.197	AO	6,875	27,500	02/02/2004	10/01/2016
646136-YG-0	NEW JERSEY TRANSN TR FD AUTH 99A				1FE	49,454	121.6190	54,729	45,000	47,957		(564)			5.750	3.780	JD	115	2,588	10/29/2010	06/15/2016
646136-YK-1	NEW JERSEY TRANSN TR FD AUTH 99A				1FE	994,567	117.5460	1,063,791	905,000	964,465		(11,337)			5.750	3.780	JD	2,313	52,038	10/29/2010	06/15/2016
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77			1	1	640,000	101.2150	647,776	640,000	640,000					6.000	5.045	JJ	19,200	30,900	07/25/1977	01/01/2014
660040-CP-9	NORTH HUDSON NJ SWR AUTH 2006 A				2FE	3,906,144	109.8790	3,955,644	3,600,000	3,735,427		(34,408)			5.250	4.110	FA	78,750	189,000	07/25/2006	08/01/2015
660160-HQ-8	NORTH JERSEY NJ DIST WTR S. WANAQUE 03A				2FE	1,791,044	103.4970	1,697,351	1,640,000	1,666,022		(16,529)			5.000	3.901	JJ	41,000	82,000	03/28/2003	07/01/2013
660160-HR-6	NORTH JERSEY NJ DIST WTR S. WANAQUE 03A			1	2FE	614,280	103.6520	575,269	555,000	565,393		(6,597)			5.250	4.058	JJ	14,569	29,138	03/28/2003	07/01/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
750718-DA-3	RAHWAY VALLEY NJ SEW AUTH 2005A	@			1FE	2,986,193	40.3990	3,898,504	9,650,000	3,674,833		195,434			0.000	5.540	NA			03/13/2008	09/01/2029
542690-X6-4	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A				1FE	2,924,025	119.5100	2,987,750	2,500,000	2,910,874		(13,151)			5.000	2.566	MN	32,292		09/16/2011	05/01/2019
542690-X7-2	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A				1FE	5,826,400	119.1720	5,958,600	5,000,000	5,804,318		(22,082)			5.000	2.856	MN	64,583		09/16/2011	05/01/2020
542690-X8-0	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A				1FE	2,323,960	119.0220	2,380,440	2,000,000	2,316,399		(7,561)			5.000	3.076	MN	25,833		09/16/2011	05/01/2021
592596-B5-8	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	1	2,099,981	100.3020	2,226,704	2,220,000	2,187,254		11,875			5.000	6.564	JJ	55,500	111,000	11/20/2002	07/01/2014
592596-B9-0	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	1	3,490,643	100.2870	3,595,289	3,585,000	3,546,181		7,460			5.000	5.273	JJ	89,625	179,250	11/21/2002	07/01/2016
592596-C4-0	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	1	1,683,768	100.0000	1,780,000	1,780,000	1,780,000		13,927			5.000	6.564	JJ	44,500	89,000	11/20/2002	07/01/2014
592596-C8-1	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	1	2,838,277	100.0000	2,915,000	2,915,000	2,915,000		11,268			5.000	5.273	JJ	72,875	145,750	11/21/2002	07/01/2016
59259R-FH-2	METRO NY TRANSN AUTH REVENUE 02E REF				1FE	783,770	104.3880	715,058	685,000	695,872		(12,064)			5.500	3.633	MN	4,814	37,675	10/15/2002	11/15/2012
592598-7S-9	METRO NY TRANSN AUTH TRAN FAC REV 98C			1	1FE	2,638,133	102.3900	2,728,694	2,665,000	2,663,206		3,452			5.125	5.460	JJ	68,291	136,581	11/20/2002	07/01/2013
592598-8F-6	METRO NY TRANSN AUTH TRAN FAC REV 98C			1	1FE	1,024,566	100.0000	1,035,000	1,035,000	1,035,000		1,455			5.125	5.460	JJ	26,522	53,044	11/20/2002	07/01/2013
64970M-2T-9	NEW YORK NY HSG DEV CORP MULTI FAM 09C-2			1	1FE	13,185,000	100.1650	13,206,755	13,185,000	13,185,000					3.500	3.500	MN	76,913	461,475	06/19/2009	05/01/2013
64971S-DJ-5	NEW YORK NY INDL TERMINAL ONE 05				1FE	6,322,008	103.1620	6,230,985	6,040,000	6,101,555		(59,193)			5.000	3.950	JJ	151,000	302,000	01/16/2008	01/01/2013
64970K-VB-0	NEW YORK NY MUN WTR FIN FISCAL 03A			1	1FE	242,369	101.5770	248,864	245,000	242,852		63			5.250	5.321	JD	572	12,863	06/21/2002	06/15/2034
64972F-NR-3	NEW YORK NY MUN WTR FIN FISCAL 08AA			1	1FE	21,931,933	104.5800	22,709,547	21,715,000	21,848,900		(21,128)			4.750	4.440	JD	45,843	1,031,463	10/04/2007	06/15/2033
64971M-HK-1	NEW YORK NY TRANS FIN AUTH 02 B			1	1FE	1,079,665	101.1610	1,143,119	1,130,000	1,085,295		1,298			5.000	5.330	MN	9,417	56,500	03/21/2007	05/01/2031
649716-3F-2	NEW YORK NY TRANS FIN AUTH 03 A				1FE	1,045,926	103.9310	992,541	955,000	963,824		(10,215)			5.250	4.110	MN	8,356	50,138	06/19/2002	11/01/2012
649716-JQ-1	NEW YORK NY TRANS FIN AUTH 99 B			1	1FE	10,000	100.2990	10,030	10,000	10,000					4.750	4.929	MN	79	475	05/04/2004	11/01/2019
64971K-GM-2	NEW YORK NY TRANS FIN AUTH 99 B			1	1FE	4,983	100.2770	5,014	5,000	4,991		1			4.750	4.942	MN	40	238	10/17/2002	11/01/2018
64972H-DK-5	NEW YORK NY TRANSITIONAL FIN AUTH 07 S2			1	1FE	467,766	111.2420	561,772	505,000	472,743		1,631			5.000	6.147	JJ	11,643	25,250	09/30/2008	01/15/2025
649901-PK-5	NEW YORK ST DORM CITY UNIV 1993 A			2	2FE	5,441,995	115.2600	5,359,590	4,650,000	5,036,307		(76,069)			5.750	3.756	JJ	133,688	267,375	01/05/2005	07/01/2018
64983T-Y7-2	NEW YORK ST DORM LEAKE & WATTS 04			1	2FE	493,821	107.0460	481,707	450,000	463,147		(4,904)			5.250	4.010	JJ	11,813	23,625	12/03/2004	07/01/2015
64983R-EK-9	NEW YORK ST DORM MENTAL HLTH 05D			1	1FE	1,934,870	111.5690	2,008,242	1,800,000	1,851,147		(15,087)			5.000	4.022	FA	34,000	90,000	02/04/2005	08/15/2015
649839-NJ-2	NEW YORK ST DORM NORTH GEN 98G REF			1	1FE	791,570	100.4350	778,371	775,000	775,000					5.100	4.878	FA	14,932	39,525	11/16/1998	02/15/2012
64983W-7R-1	NEW YORK ST DORM NYSARC INC 2000A			1	1FE	2,101,437	101.5760	2,163,569	2,130,000	2,114,967		1,485			5.500	5.820	JJ	58,575	117,150	08/25/2000	07/01/2025
649834-3C-0	NEW YORK ST DORM ST UNIV EDL FAC 93A			2	1FE	6,710,861	110.2430	6,724,823	6,100,000	6,314,168		(73,153)			5.250	3.880	MN	40,921	320,250	08/19/2005	05/15/2015
649838-QD-4	NEW YORK ST DORM ST UNIV EDL FAC 98A			1	1FE	45,000	100.0800	45,036	45,000	45,000					4.750	4.747	MN	273	2,138	06/19/2006	05/15/2025
649850-AW-4	NEW YORK ST ENVIR NYCMWFA 90 A			1	1FE	9,867	100.5060	10,051	10,000	9,993		7			7.500	7.652	JD	33	375	05/17/1990	06/15/2012
649876-KZ-1	NEW YORK ST LOC GOVT ASSIST CORP 93E			2	1FE	8,693,520	122.4080	13,464,880	11,000,000	9,795,275		106,414			5.000	6.729	AO	137,500	550,000	10/13/1994	04/01/2021
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E			2	1FE	10,617,059	106.5670	10,225,104	9,595,000	9,968,306		(271,234)			6.000	3.566	AO	143,925	569,550	06/09/2009	04/01/2014
64988P-WV-4	NEW YORK ST MTG AGY HMEOWNER 2003-109			1	1FE	8,225,222	100.8560	8,507,204	8,435,000	8,275,440		13,571			4.800	5.307	AO	101,220	404,880	12/20/2007	10/01/2023
649883-ER-2	NEW YORK ST MTG AGY HMEOWNER 2007-145			1	1FE	240,000	100.3340	240,802	240,000	240,000					5.125	5.125	AO	3,075	12,300	09/14/2007	10/01/2037
649883-FW-0	NEW YORK ST MTG AGY HMEOWNER 2007-148			1	1FE	660,000	102.9650	679,569	660,000	660,000					4.900	4.805	AO	8,085	32,340	01/07/2008	10/01/2022
649883-FX-8	NEW YORK ST MTG AGY HMEOWNER 2007-148			1	1FE	5,065,000	101.5800	5,145,027	5,065,000	5,065,000					5.150	5.150	AO	65,212	260,848	11/30/2007	10/01/2027
650009-TP-8	NEW YORK ST THRUWAY GEN REV 07H			1	1FE	3,224,887	111.1200	3,389,160	3,050,000	3,161,733		(16,003)			5.000	4.159	JJ	76,250	152,500	10/03/2007	01/01/2025
650014-KP-7	NEW YORK ST TWY AUTH SECOND GEN HWY & BR			1	1FE	10,084,770	112.7770	10,149,930	9,000,000	10,020,594		(64,176)			5.000	2.670	AO	112,500	225,000	08/18/2011	04/01/2022
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005			1	1FE	2,220,504	108.7870	2,333,481	2,145,000	2,181,009		(9,436)			5.000	4.470	JD	4,767	107,250	06/20/2007	06/15/2021
653424-CG-4	NIAGARA FALLS NY CITY SD HS COP 2005			1	1FE	1,518,760	108.1310	1,589,526	1,470,000	1,493,268		(6,093)			5.000	4.500	JD	3,267	73,500	06/20/2007	06/15/2022
653544-CH-7	NIAGARA NY FRONTIER TRANSN ARPT 99B			1	2FE	1,162,392	100.0970	1,176,140	1,175,000	1,170,597		895			5.500	5.601	AO	16,156	64,625	09/01/1999	04/01/2016
653544-CJ-3	NIAGARA NY FRONTIER TRANSN ARPT 99B			1	2FE	3,293,153	100.0900	3,348,011	3,345,000	3,323,931		3,363			5.500	5.641	AO	45,994	183,975	09/01/1999	04/01/2017
73358T-FC-0	PORT AUTH NY & NJ CONS 136TH SER 2004			1	1FE	5,982,000	108.0360	6,482,160	6,000,000	5,986,326		1,393			5.000	5.217	MN	50,000	300,000	09/16/2008	11/01/2019
73358T-QA-2	PORT AUTH NY & NJ CONS 141ST SER 2005			1	1FE	3,387,250	105.4170	3,584,178	3,400,000	3,389,305		591			5.000	5.061	MS	56,667	170,000	04/10/2008	09/01/2024
73358T-QD-6	PORT AUTH NY & NJ CONS 141ST SER 2005			1	1FE	1,703,990	104.5060	1,802,729	1,725,000	1,706,454		758			5.000	5.206	MS	28,750	86,250	07/15/2008	09/01/2027
89602N-WM-2	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF				1FE	11,919,800	124.0480	12,404,800	10,000,000	11,874,029		(45,771)			5.000	2.316	JJ	108,333		10/05/2011	01/01/2020
89602N-WN-0	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF				1FE	7,189,440	124.0120	7,440,720	6,000,000	7,164,660		(24,780)			5.000	2.479	JJ	65,000		10/05/2011	01/01/2021
121352-AY-4	BURKE CNTY NC COP 2006 A			1	1FE	1,094,950	113.8500	1,161,270	1,020,000	1,055,033		(7,402)			5.000	4.109	AO	12,750	51,000	01/06/2006	04/01/2018
121352-BW-7	BURKE CNTY NC COP 2006 B			1	1FE	962,422	113.5260	1,027,410	905,000	933,241		(5,954)			5.000	4.190	AO	11,313	45,250	08/08/2006	04/01/2017
121352-BY-3	BURKE CNTY NC COP 2006 B			1	1FE	1,293,796	113.4990	1,390,363	1,225,000	1,258,907		(7,132)			5.000	4.280	AO	15,313	61,250	08/08/2006	04/01/2019
121352-BZ-0	BURKE CNTY NC COP 2006 B			1	1FE	910,030	112.4940	1,040,570	925,000	906,966		1,704			5.000	5.295	AO	11,563	46,250	08/08/2006	04/01/2020
121352-CA-4	BURKE CNTY NC COP 2006 B			1	1FE	827,364	111.5090	953,402	855,000	827,089		2,267			5.000	5.454	AO	10,688	42,750	08/08/2006	04/01/2021
121352-CC-0	BURKE CNTY NC COP 2006 B			1	1FE	841,177	110.2800	887,754	805,000	822,889		(3,749)			5.000	4.420	AO	10,063	40,250	08/08/2006	04/01/2023
12677P-CC-3	CABARRUS CNTY NC INSTALL PYMNT COP 03			1	1FE	249,053	107.7580	253,231	235,000	237,663		(1,589)			5.250	4.499	FA	5,141	12,338	07/25/2003	02/01/2019
149054-AV-0	CATAWBA CNTY NC COP PUB SCH & CLG 04			1	1FE	1,323,355	111.3180	1,363,646	1,225,000	1,253,107		(10,826)			5.250	4.242	JD	5,359	64,313	07/22/2004	06/01/2017
149054-AW-8	CATAWBA CNTY NC COP PUB SCH & CLG 04			1	1FE	1,690,999	111.1900	1,751,243	1,575,000	1,608,237		(12,784)			5.250	4.322	JD	6,891	82,688	07/22/2004	06/01/2018
206444-CG-4	CONCORD NC COP 2005			1	1FE	1,315,433	111.8010	1,363,972	1,220,000	1,258,283		(10,260)			5.000	4.008	JD	5,083	61,000	01/27/2005	06/01/2016
206444-CH-2	CONCORD NC COP 2005			1	1FE	1,291,890	111.7830	1,346,985	1,205,000	1,239,925		(9,344)			5.000	4.082	JD	5,021	60,250	01/27/2005	06/01/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
206444-CN-9	CONCORD NC COP 2005			1	1FE	100,827	108.4860	108,486	100,000	99,772		19			5.000	5.031	JD	417	2,500	11/17/2005	06/01/2021
238600-BD-1	DAVIDSON CNTY NC COP 2004			1	1FE	1,258,456	109.0820	1,270,805	1,165,000	1,191,204		(10,089)			5.250	4.260	JD	5,097	61,163	04/29/2004	06/01/2016
238600-BE-9	DAVIDSON CNTY NC COP 2004			1	1FE	1,821,270	109.4940	1,872,347	1,710,000	1,741,390		(12,050)			5.250	4.439	JD	7,481	89,775	04/29/2004	06/01/2018
367300-BD-1	GASTON CNTY NC COP 2005 REF				1FE	1,507,646	115.5050	1,588,194	1,375,000	1,440,152		(11,794)			5.000	3.931	JD	5,729	68,750	08/18/2005	12/01/2016
405775-AT-4	HALIFAX CNTY NC COP 2006			1	2FE	556,046	102.3630	639,769	625,000	566,605		3,376			4.500	5.585	JD	2,344	28,125	01/13/2006	06/01/2024
405775-AV-9	HALIFAX CNTY NC COP 2006			1	2FE	297,615	100.9510	302,853	300,000	298,112		95			4.500	4.713	JD	1,125	13,500	01/13/2006	06/01/2026
413328-DA-0	HARNETT CNTY NC COP PUB FACS 2002			1	1FE	2,041,116	105.5170	2,031,202	1,925,000	1,948,677		(11,567)			5.250	4.522	JD	8,422	101,063	05/16/2002	12/01/2013
413328-DB-8	HARNETT CNTY NC COP PUB FACS 2002			1	1FE	1,232,986	105.5170	1,239,825	1,175,000	1,186,883		(5,796)			5.250	4.650	JD	5,141	61,688	05/16/2002	12/01/2014
462670-CD-0	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,153,108	114.2150	1,256,365	1,100,000	1,126,637		(5,355)			5.000	4.500	JD	4,583	55,000	07/21/2006	06/01/2019
462670-CF-5	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,917,489	112.3140	2,178,892	1,940,000	1,910,771		2,353			5.000	5.204	JD	8,083	97,000	04/27/2006	06/01/2021
462670-CH-1	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,380,572	111.9560	1,584,177	1,415,000	1,378,712		2,550			5.000	5.324	JD	5,896	63,250	04/27/2006	06/01/2022
462670-CJ-7	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	966,868	111.2910	1,112,910	1,000,000	966,789		2,059			5.000	5.393	JD	4,167	47,500	04/27/2006	06/01/2023
46267P-AL-9	IREDELL CNTY NC PUB FACS SCH PROJS 00			1	1FE	1,344,020	100.3320	1,354,482	1,350,000	1,349,746		589			5.250	5.301	JD	5,906	70,875	06/28/2000	06/01/2012
65820Q-CZ-4	NORTH CAROLINA COP REPAIR RENOV 06A			1	1FE	489,353	106.9980	524,290	490,000	489,487		27			4.500	4.518	JD	1,838	8,550	08/07/2006	06/01/2025
658259-EZ-5	NORTH CAROLINA COP WINSTON-SALEM 04			1	6*	1,039,453	96.3530	1,069,518	1,110,000		(4,640)	4,640			4.500	5.205	JD	4,163	49,950	09/10/2004	06/01/2021
658259-FD-3	NORTH CAROLINA COP WINSTON-SALEM 04			1	6*	280,099	94.7650	289,033	305,000		(1,064)	1,064			4.750	5.503	JD	1,207	14,488	09/10/2004	06/01/2025
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A			1	1	10,794,179	125.4900	13,483,901	10,745,000	10,740,178		687			6.400	6.418	JJ	343,840	687,680	02/10/1993	01/01/2021
658196-PK-0	NORTH CAROLINA EASTN MUN PWR AGY 93B			2	1FE	3,105,603	127.0830	3,780,719	2,975,000	3,060,264		(3,895)			6.000	5.703	JJ	89,250	178,500	12/22/1993	01/01/2026
658196-PP-9	NORTH CAROLINA EASTN MUN PWR AGY 93B				1FE	4,206,861	127.7150	5,734,404	4,490,000	4,326,489		11,309			6.000	6.673	JJ	134,700	269,400	04/26/1995	01/01/2022
658196-PR-5	NORTH CAROLINA EASTN MUN PWR AGY 93B				1FE	6,089,280	131.1100	7,866,600	6,000,000	6,051,904		(3,223)			6.250	6.200	JJ	187,500	375,000	02/10/1993	01/01/2023
658196-TC-4	NORTH CAROLINA EASTN MUN PWR AGY 93C			2	1FE	1,488,075	101.0870	1,435,435	1,420,000	1,421,601		(6,389)			7.000	6.768	JJ	49,700	99,400	04/18/1994	01/01/2013
658207-HG-3	NORTH CAROLINA HSG FIN MMEOWNER 05 22-CE			1	1FE	5,575,000	102.7430	5,727,922	5,575,000	5,575,000					5.100	6.586	JJ	142,163	284,325	09/21/2007	07/01/2027
658207-FX-8	NORTH CAROLINA HSG FIN MMEOWNER 07 30-A			1	1FE	2,905,000	102.4810	2,977,073	2,905,000	2,905,000					5.000	5.000	JJ	72,625	143,125	09/21/2007	07/01/2023
658207-HS-7	NORTH CAROLINA HSG FIN MMEOWNER 08 31-A			1	1FE	4,855,000	102.7010	4,986,134	4,855,000	4,855,000					5.000	5.000	JJ	121,375	242,750	12/05/2007	07/01/2023
658207-HT-5	NORTH CAROLINA HSG FIN MMEOWNER 08 31-A			1	1FE	3,390,000	101.5030	3,440,952	3,390,000	3,390,000					5.125	5.125	JJ	86,869	173,738	12/05/2007	01/01/2028
658207-HV-0	NORTH CAROLINA HSG FIN MMEOWNER 08 31-A			1	1FE	8,130,000	100.9430	8,206,666	8,130,000	8,130,000					5.250	5.250	JJ	213,413	426,563	12/05/2007	07/01/2038
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04			1	3	11,510,000	95.4670	10,988,252	11,510,000	10,988,252	409,526				6.750	7.297	JJ	388,463	776,925	04/02/2004	07/01/2029
65820H-YJ-6	NORTH CAROLINA MED PITT CNTY MEM 98A			1	1FE	78,954	101.7220	81,378	80,000	79,699		145			5.250	5.458	JD	350	4,200	03/06/2006	12/01/2013
724500-GR-8	PITT CNTY NC COP SCH FACS 2007			1	1FE	3,378,734	108.6640	3,412,050	3,140,000	3,276,731		(22,928)			5.000	4.363	AO	39,250	157,000	03/01/2007	04/01/2024
752586-DB-0	RANDOLPH CNTY NC COP 2004 REF			1	1FE	1,693,328	110.1920	1,730,014	1,570,000	1,623,339		(10,793)			5.000	4.171	JD	6,542	78,500	09/02/2004	06/01/2018
752586-DH-7	RANDOLPH CNTY NC COP 2004 REF			1	1FE	1,628,345	110.9470	1,664,205	1,500,000	1,554,788		(11,105)			5.000	4.088	JD	6,250	75,000	03/09/2004	06/01/2017
752586-EW-3	RANDOLPH CNTY NC COP 2007			1	1FE	1,876,916	109.5220	1,982,348	1,810,000	1,849,817		(6,826)			5.000	4.422	FA	37,708	90,500	09/07/2007	02/01/2024
783228-BR-9	RUTHERFORD CNTY NC COP PUB IMPT 2002			1	1FE	276,278	104.0600	260,150	250,000	254,487		(2,894)			5.000	3.743	MS	4,167	12,500	09/19/2002	09/01/2013
795373-AL-3	SALISBURY NC COP 2008			1	1FE	1,753,643	112.9710	2,027,829	1,795,000	1,762,620		3,082			5.125	5.252	MS	30,665	91,994	11/26/2008	03/01/2020
38546W-BQ-2	GRAND FORKS ND HLTH ALTRU SYS GRP 05			1	1FE	4,295,000	105.8550	4,546,472	4,295,000	4,295,000					5.000	5.000	JD	17,896	214,750	04/18/2008	12/01/2026
385492-FP-3	GRAND FORKS ND SALES TAX ALERUS 05A			1	1FE	4,932,006	102.6130	5,233,263	5,100,000	4,956,124		5,894			4.500	4.985	JD	10,200	229,500	07/24/2007	12/15/2029
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN			2	1FE	8,916,425	103.6570	9,132,182	8,810,000	8,818,780		(5,083)			7.200	7.076	JD	1,762	438,480	01/20/1993	06/30/2013
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A			1	1FE	300,225	107.2960	321,888	300,000	300,099		(23)			4.500	4.489	JD	1,125		09/20/2005	12/01/2024
658908-HJ-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 04			1	1FE	1,086,697	102.2010	1,113,991	1,090,000	1,087,299		92			5.000	5.039	AO	13,625	52,000	04/27/2004	04/01/2032
009730-MB-5	AKRON BATH COPLEY OH JT TWP HOSP 06				2FE	1,054,440	105.0600	1,050,600	1,000,000	1,016,908		(7,952)			5.000	4.112	JJ	25,000	50,000	11/09/2006	01/01/2014
009730-MC-3	AKRON BATH COPLEY OH JT TWP HOSP 06				2FE	1,058,070	106.2660	1,062,660	1,000,000	1,023,729		(7,282)			5.000	4.151	JJ	25,000	50,000	11/09/2006	01/01/2015
010056-BT-5	AKRON OH INCOME TAX CMNTY LEARNING 04B			1	1FE	5,404,472	108.0250	5,341,836	4,945,000	5,054,420		(54,056)			5.000	3.792	JD	20,604	247,250	01/07/2004	12/01/2014
102885-ET-3	BOWLING GREEN ST UNIV OH GEN RECEIPTS 03			1	1FE	190,450	105.6830	179,661	170,000	173,366		(2,271)			5.250	3.801	JD	744	8,925	04/30/2003	06/01/2014
169214-CF-8	CHILLICOTHE OH WTR SYS 2003 REF				2FE	890,330	108.3660	883,183	815,000	838,121		(7,339)			5.000	3.959	JD	3,396	40,750	10/24/2003	12/01/2014
172253-AH-9	CINCINNATI OH CITY SCH DIST COP IMPT 06			1	1FE	1,172,318	115.2070	1,244,236	1,080,000	1,130,078		(8,979)			5.000	3.960	JD	2,400	54,000	11/08/2006	12/15/2017
172253-AM-8	CINCINNATI OH CITY SCH DIST COP IMPT 06			1	1FE	863,759	112.9700	977,191	865,000	856,719		624			5.000	5.124	JD	1,922	40,750	11/08/2006	12/15/2021
186398-FZ-1	CLEVELAND OH PUB PWR SYS 2006 A-1 REF			1	1FE	5,453,750	109.5970	5,479,850	5,000,000	5,244,077		(44,684)			5.000	3.890	MN	31,944	250,000	12/04/2006	11/15/2021
733578-AA-6	COLUMBIANA CNTY OH SLD WST A&L 03A			1	6	150,050	1.7600	150,392	8,545,000	150,050					8.000	0.000	JJ			04/24/2003	07/01/2028
199521-BF-1	COLUMBUS OH MUN ARPT AUTH IMPT 98 B				1FE	1,308,141	100.0000	1,225,000	1,225,000	1,225,000		(10,309)			5.250	4.380	JJ	32,156	64,313	04/30/2002	01/01/2012
199521-BL-8	COLUMBUS OH MUN ARPT AUTH IMPT 98 B				1FE	1,891,944	103.7680	1,847,070	1,780,000	1,792,900		(12,338)			5.250	4.500	JJ	46,725	93,450	04/30/2002	01/01/2013
199562-BJ-7	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	380,625	106.5770	389,006	365,000	369,832		(1,863)			4.750	4.168	JD	1,445	17,338	10/20/2004	12/01/2019
199562-BK-4	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	1,021,627	106.1400	1,087,935	1,025,000	1,012,945		1,055			4.750	4.915	JD	4,057	48,688	10/20/2004	12/01/2020
199562-BL-2	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	1,292,757	105.5510	1,393,273	1,320,000	1,286,997		2,506			4.750	5.074	JD	5,225	62,700	10/20/2004	12/01/2021
199562-BN-8	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	854,631	102.9270	926,343	900,000	855,675		2,609			4.750	5.313	JD	3,563	42,750	10/20/2004	12/01/2023
273793-CN-7	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	85,000	103.0260	87,572	85,000	85,000					6.375	6.465	JJ	2,709	5,419	09/12/1977	07/01/2012
273793-CP-2	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	95,000	109.0180	103,567	95,000	95,000					6.375	6.465	JJ	3,028	6,056	09/12/1977	07/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
273793-CQ-0	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	100,000	114.4870	114,487	100,000	100,000					6.375	6.464	JJ	3,188	6,375	09/12/1977	07/01/2014
353174-CL-7	FRANKLIN CNTY OH CONV AUTH ANTIC 02				1FE	1,442,708	104.2660	1,355,458	1,300,000	1,315,995		(16,871)			5.000	3.622	JD	5,417	65,000	09/20/2002	12/01/2012
353174-DK-8	FRANKLIN CNTY OH CONV AUTH ANTIC 05			1	1FE	5,883,827	106.5510	6,249,216	5,865,000	5,873,186		(1,873)			4.500	4.461	JD	21,994	263,925	08/11/2005	12/01/2022
353174-DL-6	FRANKLIN CNTY OH CONV AUTH ANTIC 05			1	1FE	4,903,128	108.0060	5,081,682	4,705,000	4,808,792		(23,801)			5.000	4.380	JD	19,604	235,250	09/27/2007	12/01/2023
353174-ES-0	FRANKLIN CNTY OH CONV AUTH ANTIC 07			1	1FE	409,700	113.4680	459,545	405,000	407,038		(290)			5.000	4.901	JD	1,688	20,250	10/05/2007	12/01/2021
39317Q-AV-0	GREEN OH CLC INCOME TAX 2004			1	2FE	868,313	105.1520	909,565	865,000	865,973		(374)			4.500	4.450	JD	3,244	19,463	10/28/2004	12/01/2023
39317Q-AW-8	GREEN OH CLC INCOME TAX 2004			1	2FE	772,385	104.6970	889,925	850,000	783,770		3,486			4.500	5.343	JD	3,188	38,250	10/28/2004	12/01/2024
394659-CQ-7	GREENE CNTY OH WTR SYS GOVT ENT 04			1	1FE	899,655	110.9160	937,240	845,000	862,892		(5,651)			5.000	4.221	JD	3,521	42,250	07/20/2004	12/01/2017
463281-AU-9	IRONTON HSG DEV CORP OH FIRST LIEN			1	1Z	340,000	100.0850	340,289	340,000	340,000					7.400	7.509	FA	10,483	25,160	10/07/1977	02/01/2012
463281-AV-7	IRONTON HSG DEV CORP OH FIRST LIEN			1	1Z	370,000	100.0590	370,218	370,000	370,000					7.400	7.509	FA	11,408	27,380	10/07/1977	02/01/2013
575312-BR-3	MASON OH SWR SYS IMPT 04 REF			1	2FE	1,090,923	103.7470	1,094,531	1,055,000	1,065,048		(3,864)			4.750	4.331	JD	4,176	50,113	04/07/2004	12/01/2018
575312-BS-1	MASON OH SWR SYS IMPT 04 REF			1	2FE	1,395,088	103.0900	1,402,024	1,360,000	1,369,848		(3,781)			4.750	4.431	JD	5,383	64,600	04/07/2004	12/01/2019
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG 79			1	1	550,000	106.9630	588,297	550,000	550,000					7.000	5.963	MN	4,919	38,500	05/22/1979	11/15/2016
641846-AL-4	NEW ALBANY OH CMNTY AUTH FAC 01B REF			1	1FE	1,224,852	100.8740	1,155,007	1,145,000	1,147,450		(9,580)			5.500	4.619	AO	15,744	62,975	03/11/2002	10/01/2013
677525-PZ-4	OHIO AIR QUALITY BUCKEYE PWR 03				1FE	5,131,819	106.2810	5,207,769	4,900,000	5,006,570		(41,180)			5.000	4.150	JD	20,417	245,000	10/28/2008	06/01/2014
677377-GJ-6	OHIO HSG FIN AGY SGL FAM MTG 1985 B			2	1FE	21,820,717	128.6840	25,067,643	19,480,000	20,228,711		(150,230)			9.875	8.672	JJ	887,016	1,923,650	01/20/1995	01/15/2017
677409-BQ-6	OHIO MUN ELEC GEN AGY JV5 BELLEVILLE 04			1	1FE	1,005,270	104.8120	1,048,120	1,000,000	1,001,374		(600)			5.000	4.930	FA	18,889	50,000	06/01/2004	02/15/2022
677409-BR-4	OHIO MUN ELEC GEN AGY JV5 BELLEVILLE 04			1	1FE	700,000	104.5810	732,067	700,000	700,000					5.000	4.999	FA	13,222	35,000	06/01/2004	02/15/2023
67755C-DR-7	OHIO ST BLDG AUTH ADULT CORRECTL 02B				1FE	1,016,806	112.6220	1,047,385	930,000	970,556		(11,515)			5.250	3.810	AO	12,206	48,825	09/20/2007	04/01/2015
677704-TP-3	OHIO UNIVERSITY SUB GEN RECEIPTS 2003			1	1FE	2,520,862	107.9460	2,633,882	2,440,000	2,458,113		(8,847)			5.000	4.592	JD	10,167	122,000	08/13/2003	12/01/2017
70960U-AK-0	PENTA CAREER CTR OH COP 2004				1FE	946,667	107.3950	966,555	900,000	912,450		(5,202)			4.500	3.852	AO	10,125	40,500	03/05/2004	04/01/2014
70960U-AR-5	PENTA CAREER CTR OH COP 2004			1	1FE	1,331,321	105.6250	1,383,688	1,310,000	1,315,767		(2,393)			4.500	4.293	AO	14,738	58,950	03/05/2004	04/01/2020
70960U-AS-3	PENTA CAREER CTR OH COP 2004			1	1FE	1,290,199	105.1740	1,340,969	1,275,000	1,279,155		(1,723)			4.500	4.346	AO	14,344	57,375	03/05/2004	04/01/2021
70960U-AT-1	PENTA CAREER CTR OH COP 2004			1	1FE	2,146,178	104.7490	2,231,154	2,130,000	2,134,512		(1,869)			4.500	4.400	AO	23,963	95,850	03/05/2004	04/01/2022
70960U-AU-8	PENTA CAREER CTR OH COP 2004			1	1FE	2,232,098	104.3250	2,321,231	2,225,000	2,226,873		(775)			4.500	4.459	AO	25,031	100,125	03/05/2004	04/01/2023
70960U-AV-6	PENTA CAREER CTR OH COP 2004			1	1FE	2,012,021	103.9920	2,100,638	2,020,000	2,014,313		341			4.500	4.549	AO	22,725	90,900	03/05/2004	04/01/2024
70960U-AW-4	PENTA CAREER CTR OH COP 2004			1	1FE	1,467,928	104.3760	1,513,452	1,450,000	1,455,031		(2,078)			4.750	4.586	AO	17,219	68,875	03/05/2004	04/01/2025
70960U-AX-2	PENTA CAREER CTR OH COP 2004			1	1FE	2,496,389	104.0000	2,568,800	2,470,000	2,477,441		(3,072)			4.750	4.607	AO	29,331	117,325	03/05/2004	04/01/2026
70960U-AY-0	PENTA CAREER CTR OH COP 2004			1	1FE	2,515,833	103.7800	2,589,311	2,495,000	2,500,816		(2,400)			4.750	4.640	AO	29,628	118,513	03/05/2004	04/01/2027
70960U-AZ-7	PENTA CAREER CTR OH COP 2004			1	1FE	2,947,826	103.5600	3,034,308	2,930,000	2,934,829		(1,992)			4.750	4.672	AO	34,794	139,175	03/05/2004	04/01/2028
765639-AB-5	RICKENBACKER OH PORT CAP FDG OASBO 02A				1FE	15,479,360	111.5960	17,855,360	16,000,000	15,569,281		11,468			5.375	5.600	JJ	430,000	860,000	01/18/2002	01/01/2032
769318-AM-8	RIVERSOUTH AUTH OH REDEV COLUMBUS 04A			1	1FE	3,101,606	105.1520	3,275,485	3,115,000	3,100,120		(215)			5.000	5.057	JD	12,979	155,750	07/09/2004	12/01/2024
845217-BP-2	SOUTHWEST REGL WTR DIST OH WTR 03 REF			1	2FE	1,125,911	103.2610	1,094,567	1,060,000	1,074,663		(7,197)			5.000	4.241	JD	4,417	53,000	09/16/2003	12/01/2017
850223-BY-3	SPRINGBORO OH SWR SYS MTG 2004			1	2FE	1,173,014	103.2300	1,161,338	1,125,000	1,139,891		(5,742)			4.750	4.168	JD	4,453	53,438	10/22/2004	06/01/2019
914023-EL-6	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B			1	1FE	193,511	104.3120	219,055	210,000	196,231		1,159			4.500	5.431	JJ	4,725	9,450	10/27/2004	01/01/2021
914023-EN-2	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B			1	1FE	873,212	103.3840	1,002,825	970,000	888,430		5,267			4.500	5.531	JJ	21,825	43,650	10/27/2004	01/01/2023
914023-EP-7	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B			1	1FE	492,405	103.0120	571,717	555,000	502,145		3,021			4.500	5.601	JJ	12,488	24,975	10/27/2004	01/01/2024
914119-FX-5	UNIVERSITY OF CINCINNATI OH RCPT 04 D				1FE	2,316,597	108.6090	2,286,219	2,105,000	2,164,249		(23,001)			5.000	3.770	JD	8,771	105,250	03/11/2004	06/01/2014
914119-FY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	2,513,222	109.8350	2,548,172	2,320,000	2,373,762		(20,796)			5.000	3.984	JD	9,667	116,000	03/11/2004	06/01/2015
914119-GB-2	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	1,058,677	109.5080	1,100,555	1,005,000	1,020,049		(5,786)			5.000	4.341	JD	4,188	50,250	04/27/2004	06/01/2018
914119-JM-5	UNIVERSITY OF CINCINNATI OH RCPT 06 A			1	1FE	572,224	113.3120	594,888	525,000	547,557		(4,592)			5.000	3.931	JD	2,188	26,250	01/20/2006	06/01/2018
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A			1	1FE	740,129	111.6040	803,549	720,000	724,783		(950)			5.000	4.831	JD	3,000	31,000	01/20/2006	06/01/2020
384199-AB-1	GRADY CNTY OK INDL AUTH CORRECTIONAL 99			1	2FE	1,665,454	100.0590	1,685,994	1,685,000	1,677,949		725			5.900	6.000	MN	16,569	99,415	11/17/1999	11/01/2019
628207-DX-7	MUSTANG OK IMPT AUTH UTIL 06 REF				1FE	495,916	112.5520	528,994	470,000	481,597		(2,795)			5.000	4.281	AO	5,875	23,500	05/02/2006	10/01/2015
628207-DY-5	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	452,012	112.1830	482,387	430,000	439,862		(2,374)			5.000	4.331	AO	5,375	21,500	05/02/2006	10/01/2016
628207-EB-4	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	994,900	112.0480	1,070,058	955,000	972,930		(4,304)			5.000	4.451	AO	11,938	40,250	05/02/2006	10/01/2019
628207-EC-2	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	961,491	111.5470	1,031,810	925,000	941,411		(3,936)			5.000	4.481	AO	11,563	46,250	05/02/2006	10/01/2020
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O			1	1FE	4,774,958	111.5520	4,969,642	4,455,000	4,641,600		(29,636)			5.000	4.074	JJ	111,375	222,750	02/01/2007	07/01/2019
678535-2N-4	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O			1	1FE	2,031,499	110.3180	2,096,042	1,900,000	1,976,739		(12,176)			5.000	4.103	JJ	47,500	95,000	02/01/2007	07/01/2020
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O			1	1FE	1,606,557	109.3110	1,645,131	1,505,000	1,564,291		(9,401)			5.000	4.123	JJ	37,625	75,250	02/01/2007	07/01/2021
678595-AH-2	OKLAHOMA CITY OK PUB PPTY HOTEL 05				1FE	2,009,344	110.9370	2,080,069	1,875,000	1,919,418		(14,975)			5.000	4.074	AO	23,438	93,750	03/31/2005	10/01/2014
678595-AJ-8	OKLAHOMA CITY OK PUB PPTY HOTEL 05				1FE	2,107,526	113.8420	2,242,687	1,970,000	2,026,188		(13,577)			5.000	4.164	AO	24,625	98,500	03/31/2005	10/01/2015
678595-AK-5	OKLAHOMA CITY OK PUB PPTY HOTEL 05			1	1FE	1,721,785	113.6550	1,841,211	1,620,000	1,661,684		(10,053)			5.000	4.244	AO	20,250	81,000	03/31/2005	10/01/2016
678595-AL-3	OKLAHOMA CITY OK PUB PPTY HOTEL 05			1	1FE	2,085,403	113.4880	2,241,388	1,975,000	2,020,321		(10,910)			5.000	4.324	AO	24,688	98,750	03/31/2005	10/01/2017
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A				1FE	244,982	110.6320	248,922	225,000	231,737		(2,358)			5.000	3.808	MS	3,750	11,250	07/14/2005	09/01/2014
679111-UJ-1	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-				1FE	5,902,700	122.9600	6,148,000	5,000,000	5,881,305		(21,395)			5.000	2.451	JJ	54,167		10/05/2011	01/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
679111-UL-6	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-			1	1FE	4,685,520	121.7220	4,868,880	4,000,000	4,671,441		(14,079)			5.000	2.768	JJ	43,333		10/05/2011	01/01/2022
679111-UU-6	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-				1FE	2,014,024	123.4580	2,098,786	1,700,000	2,007,528		(6,496)			5.000	2.623	JJ	18,417		10/05/2011	01/01/2021
72460L-AN-5	PITTSBURG CNTY OK ECON SALES TAX 05			1	1FE	512,338	116.2010	557,765	480,000	494,421		(3,325)			5.000	4.378	JD	2,000	24,000	01/12/2006	12/01/2020
899518-BM-5	TULSA CNTY OK INDL AUTH CAP IMPT 05C				1FE	1,333,675	112.4090	1,405,113	1,250,000	1,283,498		(9,078)			5.000	4.140	MN	7,986	62,500	11/10/2005	05/15/2015
89952P-AK-1	TULSA CNTY OK INDL LEASE OWASSO 08				1FE	9,913,860	107.3120	9,658,080	9,000,000	9,288,812		(166,593)			5.000	3.064	MS	150,000	450,000	01/28/2008	09/01/2013
89952P-AM-7	TULSA CNTY OK INDL LEASE OWASSO 08				1FE	3,366,542	110.9110	3,360,603	3,030,000	3,174,599		(51,237)			5.000	3.168	MS	50,500	151,500	01/28/2008	09/01/2014
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85			2	1FE	2,415,000	107.7060	2,601,100	2,415,000	2,415,000					6.600	6.615	JJ	79,695	159,390	10/09/1992	07/01/2014
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E			1	1FE	2,107,161	99.9410	2,098,761	2,100,000	2,104,169		(808)			5.000	4.950	JJ	52,500	96,000	01/07/2008	01/01/2025
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G			1	1FE	2,155,000	101.1880	2,180,601	2,155,000	2,155,000					4.950	4.950	JJ	53,336	101,475	10/19/2007	07/01/2026
68607V-GL-3	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A			1	1FE	3,106,134	101.2770	3,002,863	2,965,000	2,969,030		(15,733)			5.500	4.284	AO	40,769	163,075	04/04/2002	04/01/2015
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A			1	1FE	2,080,000	108.4000	2,254,720	2,080,000	2,080,000					5.000	5.000	MN	17,333	99,000	02/11/2009	05/01/2029
735240-A2-9	PORT PORTLAND ORE ARPT REV AMT SER 2011C				1FE	2,054,600	112.0020	2,240,040	2,000,000	2,052,838		(1,762)			4.500	4.106	JJ	35,250		07/27/2011	07/01/2021
735240-A3-7	PORT PORTLAND ORE ARPT REV AMT SER 2011C			1	1FE	2,023,820	107.8910	2,157,820	2,000,000	2,023,059		(761)			4.500	4.293	JJ	35,250		07/27/2011	07/01/2022
938240-BD-9	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04				1FE	2,961,475	103.3180	2,841,245	2,750,000	2,772,097		(28,530)			5.000	3.902	AO	34,375	137,500	06/24/2004	10/01/2012
017357-YP-3	ALLEGHENY CNTY PA SAN AUTH REF				1FE	3,460,980	117.5650	3,526,950	3,000,000	3,442,756		(18,224)			5.000	2.541	JD	12,500	34,583	08/17/2011	12/01/2018
017357-YR-9	ALLEGHENY CNTY PA SAN AUTH REF				1FE	9,931,290	118.0660	10,206,806	8,645,000	9,887,760		(43,530)			5.000	2.840	JD	36,021	99,658	08/17/2011	12/01/2019
017357-UM-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				1FE	3,050,683	103.8830	2,939,889	2,830,000	2,860,285		(31,891)			5.000	3.800	JD	11,792	141,500	04/08/2005	12/01/2012
017357-UP-7	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				1FE	2,069,165	106.0830	2,036,794	1,920,000	1,957,909		(18,693)			5.000	3.920	JD	8,000	96,000	04/08/2005	12/01/2013
017357-UR-3	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				1FE	3,591,695	109.6140	3,655,627	3,335,000	3,424,064		(28,239)			5.000	4.020	JD	13,896	166,750	04/08/2005	12/01/2014
017357-UU-6	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A			1	1FE	5,187,131	108.8560	5,284,959	4,855,000	4,995,643		(32,402)			5.000	4.190	JD	20,229	242,750	04/08/2005	12/01/2016
246343-DR-5	DELAWARE RIV JT TOLL BRDG CMMN PA 03			1	1FE	1,321,652	107.2700	1,367,693	1,275,000	1,283,201		(5,152)			5.250	4.801	JJ	33,469	66,938	01/16/2003	07/01/2020
41473M-GU-1	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	4,669,701	104.2870	4,604,271	4,415,000	4,490,657		(27,641)			5.000	4.281	JJ	101,790	220,750	08/05/2004	07/15/2018
41473M-GV-9	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	5,285,798	103.5980	5,205,800	5,025,000	5,102,647		(28,333)			5.000	4.351	JJ	115,854	251,250	08/05/2004	07/15/2019
41473M-GW-7	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	5,280,049	103.2790	5,220,753	5,055,000	5,122,202		(24,483)			5.000	4.441	JJ	116,546	252,750	08/05/2004	07/15/2020
41473M-GZ-0	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	342,886	101.7300	340,796	335,000	337,375		(861)			5.000	4.701	JJ	7,724	16,750	08/06/2004	07/15/2023
514045-WV-1	LANCASTER CNTY PA AUTH GEN HOSP 2003			1	1	9,835,000	108.3360	10,833,600	10,000,000	9,955,751		24,040			5.500	5.720	MS	161,944	550,000	10/09/2003	03/15/2026
524805-Y6-9	LEHIGH CNTY PA GEN PURP ST LUKES 03			1	1	8,428,717	108.0660	9,374,726	8,675,000	8,608,666		37,925			5.375	5.747	FA	176,151	466,281	06/13/2003	08/15/2033
611537-AT-8	MONROEVILLE PA MUNI AUTH SEWER 08B			1	1FE	1,549,656	112.5570	1,620,821	1,440,000	1,511,273		(10,464)			5.000	3.975	JD	6,000	72,000	01/29/2008	12/01/2023
611537-AU-5	MONROEVILLE PA MUNI AUTH SEWER 08B			1	1FE	1,786,015	112.3250	1,875,828	1,670,000	1,745,509		(11,055)			5.000	4.054	JD	6,958	83,500	01/29/2008	12/01/2024
611537-AV-3	MONROEVILLE PA MUNI AUTH SEWER 08B			1	1FE	1,404,031	111.3770	1,470,176	1,320,000	1,374,757		(7,997)			5.000	4.122	JD	5,500	66,000	01/29/2008	12/01/2025
611538-AR-0	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,054,149	107.9030	1,025,079	950,000	986,374		(18,193)			5.000	2.848	JD	3,958	47,500	01/29/2008	12/01/2013
611538-AS-8	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,420,990	110.9340	1,408,862	1,270,000	1,338,582		(22,158)			5.000	2.975	JD	5,292	63,500	01/29/2008	12/01/2014
611538-AT-6	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,502,583	113.3180	1,512,795	1,335,000	1,424,280		(21,089)			5.000	3.100	JD	5,563	66,750	01/29/2008	12/01/2015
611538-AU-3	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,587,200	116.2000	1,632,610	1,405,000	1,513,200		(19,963)			5.000	3.225	JD	5,854	70,250	01/29/2008	12/01/2016
611538-AV-1	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	429,955	118.3560	449,753	380,000	412,113		(4,821)			5.000	3.348	JD	1,583	19,000	01/29/2008	12/01/2017
20281P-AA-0	PENNSYLVANIA COMWLTH FIN AUTH 2005 A			1	1FE	2,202,619	106.5890	2,355,617	2,210,000	2,204,931		423			4.500	4.543	JD	8,288	99,450	11/17/2005	06/01/2021
708796-ET-0	PENNSYLVANIA HSG FIN AGY SGL 2007-097			1	1FE	3,800,000	100.4600	3,817,480	3,800,000	3,800,000					4.500	4.500	AO	42,750	171,000	03/09/2007	10/01/2022
708796-EU-7	PENNSYLVANIA HSG FIN AGY SGL 2007-097			1	1FE	5,385,000	100.3310	5,402,824	5,385,000	5,385,000					4.600	4.600	AO	61,928	247,710	03/09/2007	10/01/2027
708796-EV-5	PENNSYLVANIA HSG FIN AGY SGL 2007-097			1	1FE	8,965,000	99.9930	8,964,372	8,965,000	8,965,000					4.650	4.650	AO	104,218	416,873	03/09/2007	10/01/2031
709208-EC-2	PENNSYLVANIA PUB SCH C MONTGOMERY 04			1	1FE	1,500,000	105.6940	1,585,410	1,500,000	1,500,000					5.000	5.001	MN	9,583	75,000	05/12/2004	05/15/2022
85732G-BE-9	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	960,942	112.5340	995,926	885,000	927,781		(7,196)			5.000	3.864	AO	11,063	44,250	12/20/2006	04/01/2019
85732G-BH-2	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	2,850,514	108.3570	3,304,889	3,050,000	2,883,569		12,034			4.500	5.193	AO	34,313	137,250	12/20/2006	04/01/2022
85732G-BJ-8	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	2,084,366	106.7070	2,406,243	2,255,000	2,110,342		9,225			4.500	5.263	AO	25,369	101,475	12/20/2006	04/01/2023
85732G-BK-5	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	3,160,394	106.0120	3,323,476	3,135,000	3,149,440		(2,396)			4.500	4.284	AO	35,269	141,075	12/20/2006	04/01/2024
85732M-AT-4	PENNSYLVANIA PUB SCH LEHIGH CARBON 07			1	1FE	3,148,965	108.0280	3,267,847	3,025,000	3,098,780		(11,999)			5.000	4.418	MN	25,208	151,250	06/08/2007	11/01/2026
717904-HC-3	PHILADELPHIA PA MUN AUTH LSE 03 B				1FE	15,033,092	106.0570	15,680,527	14,785,000	14,884,075		(49,404)			5.250	3.771	MN	99,183	776,213	10/28/2008	11/15/2013
717904-HH-2	PHILADELPHIA PA MUN AUTH LSE 03 B			1	1FE	2,437,296	104.8930	2,449,252	2,335,000	2,358,980		(11,991)			5.250	4.670	MN	15,664	122,588	06/04/2004	11/15/2018
717904-CT-1	PHILADELPHIA PA MUN AUTH LSE SVC BLDG 90	@			1FE	1,225,903	96.1650	2,250,261	2,340,000	2,082,785		107,113			0.000	7.422	NA			12/12/2001	03/15/2014
717893-MZ-1	PHILADELPHIA PA WTR & WASTEWTR 01B REF				1FE	3,310,409	104.0970	3,148,934	3,025,000	3,052,126		(31,328)			5.500	4.390	MN	27,729	166,375	01/22/2002	11/01/2012
717893-SQ-5	PHILADELPHIA PA WTR & WASTEWTR 07B			1	1FE	215,141	106.5780	266,445	250,000	220,100		1,704			4.500	5.920	MN	1,875	11,250	03/15/2007	11/01/2023
717893-LE-9	PHILADELPHIA PA WTR & WASTEWTR 98			2	1FE	31,750,500	108.5670	32,570,100	30,000,000	30,908,449		(344,523)			5.250	3.948	JD	70,000	1,575,000	06/17/2009	12/15/2014
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 07			1	1FE	3,159,038	97.7910	3,085,306	3,155,000	3,157,114		(481)			4.750	4.572	JD	12,489	149,863	08/01/2007	12/01/2032
85230M-AR-5	ST MARY PA HOSP CATHOLIC HLTH EAST 04A			1	1FE	2,850,410	104.3510	3,026,179	2,900,000	2,869,590		3,039			5.000	5.218	MN	18,528	145,000	07/30/2004	11/15/2021
986408-BP-6	YORK CNTY PA SCH TECH COP 07			1	1FE	2,169,243	107.6370	2,314,196	2,150,000	2,161,585		(1,781)			4.500	4.289	FA	36,550	96,750	04/19/2007	02/15/2022
986408-BQ-4	YORK CNTY PA SCH TECH COP 07			1	1FE	1,690,886	106.6260	1,791,317	1,680,000	1,686,558		(1,007)			4.500	4.318	FA	28,560	75,600	04/19/2007	02/15/2023
74526Q-CU-4	PUERTO RICO ELEC PWR AUTH 2005 QQ	0			2FE	514,777	115.3420	519,039	450,000	486,670		(4,839)			5.500	4.061	JJ	12,375	24,750	04/20/2005	07/01/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
745181-N2-9	PUERTO RICO HWY & TRANS HWY REV 03 AA	0			2FE	268,250	127.7710	319,428	250,000	267,766		(484)			5.500	4.237	JJ	6,875		10/17/2011	07/01/2018
745291-SN-5	PUERTO RICO PUB FIN CORP APPROP 01 E			1	1	15,146,897	100.3750	15,221,869	15,165,000	15,164,752		2,923			5.500	5.509	FA	347,531	834,075	07/29/2004	08/01/2029
745291-SP-0	PUERTO RICO PUB FIN CORP APPROP 01 E			1	1FE	4,829,228	100.3750	4,853,131	4,835,000	4,834,888		1,316			5.500	5.509	FA	110,802	265,925	07/29/2004	08/01/2029
743810-LX-9	PROVIDENCE RI PUB BLDG AUTH SCH 03A			1	2FE	583,430	102.5260	579,272	565,000	567,430		(2,435)			5.000	4.535	JD	1,256	28,250	05/27/2004	12/15/2017
74381P-BY-3	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			3FE	658,849	37.0570	642,939	1,735,000	642,939	(244,874)	45,740			0.000	5.360	NA			04/27/2006	09/01/2024
74381P-CA-4	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			3FE	231,249	31.0140	212,446	685,000	212,446	(100,196)	16,281			0.000	5.420	NA			04/27/2006	09/01/2026
74381P-CB-2	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			3FE	583,567	28.2050	517,562	1,835,000	517,562	(272,705)	41,372			0.000	5.450	NA			04/27/2006	09/01/2027
74381P-CC-0	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			3FE	549,436	25.6020	469,797	1,835,000	469,797	(275,473)	39,222			0.000	5.480	NA			04/27/2006	09/01/2028
74381P-CD-8	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			3FE	405,215	23.3920	335,675	1,435,000	335,675	(214,573)	29,060			0.000	5.500	NA			04/27/2006	09/01/2029
74381P-CE-6	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			3FE	489,633	21.1620	388,323	1,835,000	388,323	(276,925)	35,195			0.000	5.510	NA			04/27/2006	09/01/2030
762224-DH-3	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,031,084	111.3550	3,117,940	2,800,000	2,895,534		(23,171)			5.000	4.009	AO	35,000	140,000	06/17/2005	10/01/2017
762224-DJ-9	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,172,619	111.7780	3,291,862	2,945,000	3,039,265		(22,831)			5.000	4.069	AO	36,813	147,250	06/17/2005	10/01/2018
762224-DK-6	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,038,605	109.4290	2,079,151	1,900,000	1,957,484		(13,906)			5.000	4.119	AO	23,750	95,000	06/17/2005	10/01/2019
762224-DL-4	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,708,348	110.2120	2,915,107	2,645,000	2,680,986		(8,607)			5.000	4.600	AO	33,063	132,250	08/20/2008	10/01/2020
762224-DN-0	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,060,356	108.4020	2,205,981	2,035,000	2,049,445		(3,440)			5.000	4.790	AO	25,438	101,750	08/20/2008	10/01/2022
762224-DP-5	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	1,639,414	107.8370	1,752,351	1,625,000	1,633,219		(1,954)			5.000	4.850	AO	20,313	81,250	08/20/2008	10/01/2023
76223P-EE-1	RHODE ISLAND ECON DEV ARPT 2005 C				1FE	1,422,324	108.4070	1,420,132	1,310,000	1,355,152		(11,809)			5.000	3.936	JJ	32,750	65,500	06/15/2005	07/01/2015
76223P-EG-6	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	1,410,245	107.9550	1,408,813	1,305,000	1,347,391		(11,072)			5.000	3.996	JJ	32,625	65,250	06/15/2005	07/01/2016
76223P-EH-4	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,292,782	107.6780	2,293,541	2,130,000	2,195,683		(17,136)			5.000	4.046	JJ	53,250	106,500	06/15/2005	07/01/2017
76223P-EJ-0	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,407,293	107.4020	2,405,805	2,240,000	2,306,118		(17,234)			5.000	4.086	JJ	56,000	112,000	06/15/2005	07/01/2018
76223P-EK-7	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,517,260	105.9990	2,490,977	2,350,000	2,416,276		(17,260)			5.000	4.126	JJ	58,750	117,500	06/15/2005	07/01/2019
762236-BP-1	RHODE ISLAND ECON GABS DEPT TRANS 03A				1FE	5,199,228	106.7520	5,188,147	4,860,000	4,939,506		(51,991)			5.250	4.080	JD	11,340	255,150	07/12/2006	06/15/2013
762236-BR-7	RHODE ISLAND ECON GABS DEPT TRANS 03A			1	1FE	3,128,027	105.3210	3,054,309	2,900,000	2,940,590		(26,568)			5.000	4.000	JD	6,444	145,000	11/14/2003	06/15/2015
762243-PH-0	RHODE ISLAND HLTH ED UNIV OF RI 05D			1	2FE	2,939,853	105.1150	3,090,381	2,940,000	2,940,000					4.500	4.501	MS	38,955	132,300	10/14/2005	09/15/2023
762243-QS-5	RHODE ISLAND HLTH ED UNIV OF RI 05F			1	1FE	965,925	104.5270	1,118,439	1,070,000	982,881		5,187			4.500	5.448	MS	14,178	48,150	10/14/2005	09/15/2025
762243-RJ-4	RHODE ISLAND HLTH ED UNIV OF RI 05G			1	1FE	1,694,582	107.0480	1,798,406	1,680,000	1,686,217		(1,514)			4.500	4.391	MS	22,260	75,600	10/14/2005	09/15/2021
762243-RN-5	RHODE ISLAND HLTH ED UNIV OF RI 05G			1	1FE	1,516,839	104.5270	1,756,054	1,680,000	1,539,149		6,811			4.500	5.372	MS	22,260	75,600	10/14/2005	09/15/2025
762243-UB-7	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	2,339,903	110.5710	2,410,448	2,180,000	2,260,393		(16,485)			5.000	4.071	MN	13,928	109,000	09/20/2006	05/15/2018
762243-UD-3	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	3,083,771	107.5220	3,241,788	3,015,000	3,036,091		(4,239)			5.000	4.821	MN	19,263	150,750	09/20/2006	05/15/2020
762243-UE-1	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	2,702,097	106.6390	2,847,261	2,670,000	2,671,999		(400)			5.000	4.981	MN	17,058	133,500	09/20/2006	05/15/2021
762243-UF-8	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	2,603,300	105.8060	2,750,956	2,600,000	2,580,610		1,389			5.000	5.093	MN	16,611	130,000	09/20/2006	05/15/2022
762243-UG-6	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	1,353,339	106.6390	1,471,618	1,380,000	1,346,070		2,129			5.000	5.291	MN	8,817	69,000	09/20/2006	05/15/2023
762243-XW-8	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	4,015,320	103.3620	4,134,480	4,000,000	4,009,421		(1,521)			4.500	4.463	MN	23,000	180,000	10/19/2007	05/15/2023
762243-YA-5	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	2,224,817	100.8010	2,262,982	2,245,000	2,227,758		760			4.500	4.631	MN	12,909	101,025	10/19/2007	05/15/2027
762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	377,192	111.3520	389,732	350,000	366,760		(2,745)			5.000	3.951	MN	2,236	17,500	12/13/2007	05/15/2018
762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	0		1	1FE	3,233,070	111.3520	3,340,560	3,000,000	3,143,656		(23,532)			5.000	3.951	MN	19,167	150,000	12/13/2007	05/15/2018
762243-ZR-7	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,051,464	109.4700	4,143,440	3,785,000	3,949,502		(26,869)			5.000	4.039	MN	24,182	189,250	12/13/2007	05/15/2019
762243-ZS-5	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,122,884	108.5940	4,208,018	3,875,000	4,028,249		(24,967)			5.000	4.118	MN	24,757	193,750	12/13/2007	05/15/2020
762243-ZT-3	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	1,066,536	109.4180	1,165,302	1,065,000	1,063,102		155			5.000	5.024	MN	6,804	53,250	12/13/2007	05/15/2021
762243-ZU-0	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,504,268	106.5150	4,553,516	4,275,000	4,417,067		(23,049)			5.000	4.247	MN	27,313	213,750	12/13/2007	05/15/2022
762243-ZV-8	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,696,228	104.6140	4,807,013	4,595,000	4,657,903		(10,153)			4.750	4.405	MN	27,889	218,263	12/13/2007	05/15/2023
762243-ZW-6	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	3,777,448	103.6800	3,846,528	3,710,000	3,751,949		(6,760)			4.750	4.454	MN	22,518	176,225	12/13/2007	05/15/2024
762243-ZX-4	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,659,125	103.8270	4,765,659	4,590,000	4,633,146		(6,944)			4.750	4.498	MN	27,859	218,025	12/13/2007	05/15/2025
762243-ZY-2	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,584,451	103.1920	4,674,598	4,530,000	4,564,010		(5,467)			4.750	4.538	MN	27,495	215,175	12/13/2007	05/15/2026
76221R-EJ-8	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B			1	1FE	4,000,000	105.9430	4,237,720	4,000,000	4,000,000					5.450	5.450	AO	54,500	218,000	03/12/2008	10/01/2022
76221R-DH-3	RHODE ISLAND HSG MTG RENTAL 07B-1A			1	1FE	4,235,000	101.5760	4,301,744	4,235,000	4,235,000					5.400	5.400	AO	57,173	228,690	12/14/2007	10/01/2037
762224-CE-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,737,175	108.9260	2,750,382	2,525,000	2,595,599		(23,873)			5.000	3.917	AO	31,563	126,250	08/12/2004	10/01/2015
762224-CG-6	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	1,545,618	109.0730	1,565,198	1,435,000	1,471,908		(12,460)			5.000	4.003	AO	17,938	71,750	08/12/2004	10/01/2016
762224-CJ-0	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,581,210	109.0950	2,629,190	2,410,000	2,467,265		(19,307)			5.000	4.077	AO	30,125	120,500	08/12/2004	10/01/2017
762224-CL-5	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,717,588	109.1230	3,797,480	3,480,000	3,559,780		(26,882)			5.000	4.109	AO	43,500	174,000	08/12/2004	10/01/2018
762224-CN-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,880,996	108.4490	2,938,968	2,710,000	2,767,598		(19,384)			5.000	4.174	AO	33,875	135,500	08/12/2004	10/01/2019
762224-CQ-4	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,566,734	107.9750	3,644,156	3,375,000	3,435,585		(20,342)			5.000	4.300	AO	42,188	168,750	08/12/2004	10/01/2020
762224-CR-2	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,422,622	107.6900	3,666,845	3,405,000	3,373,066		2,471			5.000	5.123	AO	42,563	170,250	08/12/2004	10/01/2021
762224-CT-8	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,337,860	105.8660	3,652,377	3,450,000	3,315,755		8,964			5.000	5.484	AO	43,125	172,500	08/12/2004	10/01/2022
762224-CU-5	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,074,326	103.8380	2,393,466	2,305,000	2,114,407		11,318			4.500	5.463	AO	25,931	103,725	08/12/2004	10/01/2023
084208-AZ-0	BERKELEY CNTY SC SCH DIST SAFE 2006			1	1FE	3,626,236	105.2300	4,203,939	3,995,000	3,676,193		17,964			5.000	5.944	JD	16,646	199,750	07/07/2006	12/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
084208-BA-4	BERKELEY CNTY SC SCH DIST SAFE 2006			1	1FE	4,936,196	107.6380	5,279,644	4,905,000	4,921,773		(2,948)			5.000	4.921	JD	20,438	245,250	07/07/2006	12/01/2024
084208-BB-2	BERKELEY CNTY SC SCH DIST SAFE 2006			1	1FE	6,254,569	106.8440	6,651,039	6,225,000	6,240,906		(2,794)			5.000	4.941	JD	25,938	311,250	07/07/2006	12/01/2025
16007B-KR-4	CHARLESTON CNTY SC PUB FAC COP 04				1FE	885,305	109.4550	897,531	820,000	838,131		(7,008)			5.000	4.031	JD	3,417	41,000	04/14/2004	06/01/2014
16007B-KS-2	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	820,526	109.3280	830,893	760,000	776,804		(6,495)			5.000	4.031	JD	3,167	38,000	04/14/2004	12/01/2014
16007B-KT-0	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	518,232	108.8540	527,942	485,000	494,268		(3,574)			5.000	4.161	JD	2,021	24,250	04/14/2004	06/01/2015
16007B-KU-7	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	806,733	108.6650	820,421	755,000	769,427		(5,564)			5.000	4.161	JD	3,146	37,750	04/14/2004	12/01/2015
16007B-KV-5	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	307,420	108.8920	315,787	290,000	294,875		(1,877)			5.000	4.261	JD	1,208	14,500	04/14/2004	06/01/2016
16007B-LK-8	CHARLESTON CNTY SC PUB FAC COP 05				1FE	1,299,444	112.6780	1,357,770	1,205,000	1,243,067		(10,203)			5.000	4.001	JD	5,021	60,250	08/25/2005	06/01/2015
396066-EC-2	GREENVILLE CNTY SC SD BEST 06			1	1FE	6,402,825	107.2650	6,972,225	6,500,000	6,424,477		4,195			4.500	4.680	JD	24,375	250,875	03/22/2006	12/01/2024
396584-BH-6	GREENVILLE SC TAX INCREMENT BUS DIST 03			1	2FE	1,956,689	105.7940	2,057,693	1,945,000	1,946,855		(1,407)			5.000	4.918	AO	24,313	94,750	08/20/2003	04/01/2021
397090-ER-8	GREENWOOD CNTY SC HOSP SELF RGL 04A			1	1FE	336,167	106.4690	330,054	310,000	315,498		(2,979)			5.000	3.941	AO	3,875	15,500	01/15/2004	10/01/2016
39715R-AR-5	GREENWOOD SC FIFTY SCH FAC SD 50 07			1	1FE	4,505,007	110.2920	5,051,374	4,580,000	4,492,967		5,785			5.000	5.231	JD	19,083	229,000	01/26/2007	12/01/2022
39715R-AT-1	GREENWOOD SC FIFTY SCH FAC SD 50 07			1	1FE	7,110,396	108.6600	7,356,282	6,770,000	6,975,772		(29,832)			5.000	4.321	JD	28,208	338,500	01/26/2007	12/01/2024
584633-AG-6	MEDICAL UNIV HOSP AUTH SC HOSP FAC 02A			1	1FE	4,928,000	103.8260	5,191,300	5,000,000	4,992,896		10,847			6.500	6.609	FA	122,778	325,000	06/26/2002	08/15/2032
720175-VU-9	PIEDMONT MUN PWR AGY S C ELEC REV -REF-S				2FE	11,260,100	115.9960	11,599,600	10,000,000	11,166,283		(93,817)			5.000	2.870	JJ	250,000	250,000	06/15/2011	01/01/2018
80585U-AE-8	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	5,470,109	109.3590	5,719,476	5,230,000	5,356,163		(40,313)			4.500	3.514	JD	19,613	235,350	01/15/2009	12/01/2014
80585U-AF-5	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	5,119,506	108.1320	5,320,094	4,920,000	5,040,482		(28,010)			4.500	3.722	JD	18,450	221,400	01/15/2009	12/01/2015
80585U-AG-3	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	8,122,913	112.4550	8,574,694	7,625,000	7,955,086		(59,596)			5.000	3.927	JD	31,771	381,250	01/15/2009	12/01/2016
837108-AL-3	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03			1	1FE	1,195,181	105.0700	1,166,277	1,110,000	1,128,563		(8,729)			5.000	4.132	JJ	27,750	55,500	01/22/2003	01/01/2014
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2			1	1FE	4,998,230	101.4390	5,041,518	4,970,000	4,982,550		(3,218)			4.900	4.820	JJ	121,765	243,530	08/03/2006	07/01/2021
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2			1	1FE	5,340,000	104.5420	5,582,543	5,340,000	5,340,000					6.000	6.000	JJ	160,200	312,300	08/01/2008	07/01/2027
837031-QD-8	SOUTH CAROLINA JOBS BON SECOURS 02A			1	1	4,138,475	104.4600	4,439,550	4,250,000	4,227,257		24,655			5.625	6.263	MN	30,547	239,063	01/25/2008	11/15/2030
83703E-JG-1	SOUTH CAROLINA JOBS PALMETTO HLTH 03 C			1	1	6,061,302	109.1060	6,726,385	6,165,000	6,138,881		15,165			6.375	6.505	FA	163,758	393,019	01/06/2006	08/01/2034
83703E-JL-0	SOUTH CAROLINA JOBS PALMETTO HLTH 03 C			1	1	820,955	109.1060	911,035	835,000	831,126		2,249			6.375	6.505	FA	22,180	53,231	01/06/2006	08/01/2034
837151-BJ-7	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S				1FE	17,992,776	115.9740	18,637,022	16,070,000	17,931,061		(61,715)			4.000	2.463	JD	53,567	160,700	08/19/2011	12/01/2020
837151-BK-4	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S				1FE	20,718,363	115.7480	21,494,404	18,570,000	20,657,453		(60,911)			4.000	2.624	JD	61,900	185,700	08/19/2011	12/01/2021
837151-BV-0	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S				1FE	2,417,880	127.1440	2,542,880	2,000,000	2,407,445		(10,435)			5.000	2.586	JD	8,333	25,000	09/13/2011	12/01/2021
837152-JC-2	SOUTH CAROLINA TRANSN INFRA BK 04A				1FE	6,111,578	104.7560	6,384,878	6,095,000	6,100,322		(1,769)			4.875	4.841	AO	74,283	297,131	08/12/2004	10/01/2026
847184-RJ-9	SPARTANBURG SC JR LIEN WTRWKS 1998			1	1FE	3,378,274	111.3180	3,784,812	3,400,000	3,393,083		2,616			5.250	5.321	JD	14,875	178,500	04/02/2002	06/01/2023
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	172,109	106.4690	186,321	175,000	172,832		129			4.250	4.454	JD	620	3,719	09/09/2005	06/01/2024
914857-AW-7	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	1,224,348	106.0170	1,293,407	1,220,000	1,221,945		(445)			4.500	4.455	JD	4,575	54,900	09/09/2005	06/01/2026
914857-AY-3	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	254,669	104.5470	266,595	255,000	254,728		11			4.500	4.509	JD	956	11,475	09/09/2005	06/01/2028
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77			1	1	881,969	110.9840	937,815	845,000	845,000					6.375	5.222	JJ	26,934	48,928	10/05/1977	01/01/2016
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79			1	1	610,000	112.4470	685,927	610,000	610,000					7.000	6.032	JJ	21,350	40,950	04/30/1979	01/01/2016
83755L-HX-7	SOUTH DAKOTA BLDG AUTH REV 06A			1	2FE	1,594,024	110.8580	1,823,614	1,645,000	1,594,461		3,046			5.000	5.357	MS	27,417	82,250	05/18/2006	09/01/2024
83755L-HY-5	SOUTH DAKOTA BLDG AUTH REV 06A			1	2FE	1,632,167	109.2620	1,737,266	1,590,000	1,611,708		(4,075)			5.000	4.672	MS	26,500	77,000	05/18/2006	09/01/2026
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 08			1	1FE	1,707,653	108.4370	1,886,804	1,740,000	1,712,456		1,450			4.500	4.645	JD	6,525	78,300	07/10/2008	06/01/2025
83755L-LA-2	SOUTH DAKOTA BLDG AUTH REV 08			1	1FE	3,246,017	107.4130	3,576,853	3,330,000	3,257,441		3,451			4.500	4.730	JD	12,488	149,850	07/10/2008	06/01/2026
83755V-FU-3	SOUTH DAKOTA HLTH ED AVERA HLTH 02			1	1FE	7,419,720	101.2710	7,797,867	7,700,000	7,497,176		9,944			5.125	5.674	JJ	197,313	394,625	03/08/2002	07/01/2027
83755V-FB-5	SOUTH DAKOTA HLTH ED SIOUX VLY 01E			1	1FE	3,369,353	101.1230	3,605,035	3,565,000	3,407,533		12,803			5.375	5.519	MN	31,936	191,619	10/28/2008	11/01/2024
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H			1	1FE	3,220,000	103.5860	3,335,469	3,220,000	3,220,000					4.950	4.950	MN	26,565	159,390	10/18/2007	05/01/2022
182618-JU-3	CLARKSVILLE TN WTR SWR & GAS REVENUE REF			1	1FE	12,136,750	110.7370	12,502,207	11,290,000	12,116,450		(20,300)			4.000	3.070	FA	188,167		09/23/2011	02/01/2023
586158-KW-6	MEMPHIS TN ELEC SYS SUB 2003 A				1FE	9,380,161	104.1260	9,194,326	8,830,000	8,915,575		(90,029)			5.000	3.912	JD	36,792	441,500	07/20/2006	12/01/2012
586111-JE-7	MEMPHIS-SHELBY CNTY TN ARPT 03A REF				1FE	1,216,895	110.7290	1,267,847	1,145,000	1,165,458		(7,067)			5.250	4.532	MS	20,038	60,113	01/10/2003	09/01/2014
821692-RJ-1	SHELBY CNTY TN HLTH METHODIST HLTH 02			1	1FE	11,910,301	103.9690	12,528,265	12,050,000	12,035,274		20,970			6.500	6.600	MS	261,083	783,250	09/30/2004	09/01/2026
821692-RR-3	SHELBY CNTY TN HLTH METHODIST HLTH 02			1	1FE	20,385,889	103.9690	21,443,606	20,625,000	20,599,795		35,893			6.500	6.600	MS	446,875	1,340,625	09/30/2004	09/01/2026
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			14	6*	337,927	46.8300	380,615	812,759						5.500	4.951	MN			07/26/2007	11/01/2022
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			14	6*	408,572	47.4700	546,969	1,152,242						5.500	5.047	MN			07/26/2007	11/01/2027
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			14	6	414,842	47.4700	556,466	1,172,248	381,710					5.500	5.105	MN			07/26/2007	11/01/2032
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4			1	1FE	2,815,000	102.7010	2,891,033	2,815,000	2,815,000					5.000	5.000	JJ	70,375	139,250	10/12/2007	07/01/2023
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4			1	1FE	1,860,000	102.0600	1,898,316	1,860,000	1,860,000					5.100	5.100	JJ	47,430	84,405	10/12/2007	07/01/2028
963864-ER-0	WHITE HOUSE TN UTIL DIST WTRWKS 78			1	1	575,000	100.0000	575,000	575,000	575,000					7.250	7.291	JJ	20,844	41,688	02/26/1979	01/01/2012
963864-ES-8	WHITE HOUSE TN UTIL DIST WTRWKS 78			1	1	615,000	106.8990	657,429	615,000	615,000					7.250	7.290	JJ	22,294	44,588	02/26/1979	01/01/2013
052422-DL-3	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	2,144,611	108.0120	2,171,041	2,010,000	2,042,118		(16,189)			5.000	4.104	MN	12,842	100,500	02/13/2004	11/15/2017
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	545,355	104.9820	540,657	515,000	522,199		(3,623)			5.000	4.215	MN	3,290	25,750	02/13/2004	11/15/2018
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	1,419,183	104.7210	1,408,497	1,345,000	1,362,764		(8,934)			5.000	4.258	MN	8,593	67,250	02/13/2004	11/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
052455-CJ-9	AUSTIN TX REV REF SUB LIEN 1998A			1	1FE	8,131,141	100.0090	10,920,983	10,920,000	8,948,592		94,981			4.250	6.160	MN	59,302	464,100	10/07/1999	05/15/2028
052476-XQ-6	AUSTIN TX WTR & WSTWTR SYS REVENUE REF				1FE	1,187,680	123.9730	1,239,730	1,000,000	1,186,431		(1,249)			5.000	2.641	MN	8,333		11/16/2011	11/15/2020
052476-XR-4	AUSTIN TX WTR & WSTWTR SYS REVENUE REF				1FE	3,288,844	124.3960	3,433,330	2,760,000	3,285,745		(3,099)			5.000	2.791	MN	23,000		11/16/2011	11/15/2021
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996			14	6	3,437,453	52.5000	2,063,250	3,930,000	2,063,250	(934,931)	(28,980)	492,547		8.250	8.250	MS	270,188	162,113	09/30/1996	09/01/2026
078043-EN-2	BELL CNTY TX WTR CTL IMPT DIST NO 1 04			1	1FE	201,280	106.7860	202,893	190,000	193,548		(1,311)			4.750	3.965	JJ	4,287	9,025	09/28/2004	07/10/2015
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A			1	1	11,860,000	105.4970	12,511,944	11,860,000	12,058,466		54,745			7.250	7.381	MS	286,617	857,313	09/13/2002	09/01/2037
088563-TA-9	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R			1	1FE	2,439,324	101.5290	2,543,301	2,505,000	2,500,448		13,227			5.000	5.215	MN	20,875	125,250	09/30/2006	05/01/2026
088563-TB-7	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R			1	1FE	715,730	100.1650	736,213	735,000	719,944		893			5.000	5.551	MN	6,125	36,750	09/30/2006	05/01/2026
088563-QP-9	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R			1	1FE	1,270,457	101.9300	1,314,897	1,290,000	1,275,280		969			4.500	4.694	MN	9,675	58,050	06/09/2006	05/01/2023
088563-QQ-7	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R			1	1FE	1,699,272	101.5310	1,893,553	1,865,000	1,726,350		7,781			4.500	5.330	MN	13,988	83,925	06/09/2006	05/01/2024
088563-QR-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R			1	1FE	1,454,079	100.7790	1,662,854	1,650,000	1,482,498		8,277			4.500	5.590	MN	12,375	74,250	06/09/2006	05/01/2025
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980			1	1	595,000	104.2590	620,341	595,000	595,000					9.400	7.872	JJ	27,965	43,005	08/29/1980	01/01/2013
190418-CB-7	COASTAL BEND TX HLTH INCARNATE 93C			1	1	9,885,750	105.5530	10,344,194	9,800,000	9,800,000					5.929	5.939	5MK	27,062	603,897	11/28/1995	11/15/2013
220245-LG-7	CORPUS CHRISTI TEX UTIL SYS REV REF				1FE	1,261,183	119.5870	1,363,292	1,140,000	1,204,408		(10,164)			5.250	4.099	JJ	27,598	59,850	01/10/2005	07/15/2017
220245-LJ-1	CORPUS CHRISTI TEX UTIL SYS REV REF			1	1FE	337,915	118.5960	367,648	310,000	324,892		(2,337)			5.250	4.267	JJ	7,505	16,275	01/10/2005	07/15/2019
220245-HL-1	CORPUS CHRISTI TX UTIL SYS 2002 REF			1	1FE	918,673	102.5140	886,746	865,000	868,552		(6,387)			5.000	4.221	JJ	19,943	43,250	09/06/2002	07/15/2016
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F			1	1FE	1,244,830	100.3260	1,264,108	1,260,000	1,256,314		644			5.750	5.888	MS	24,150	72,450	11/09/1995	09/01/2016
235036-SG-6	DALLAS FORT WORTH TEX INTL ARP REVT-SERD				1FE	3,790,508	119.0670	3,857,771	3,240,000	3,770,293		(20,215)			5.000	2.631	MN	54,000		08/18/2011	11/01/2019
235036-SH-4	DALLAS FORT WORTH TEX INTL ARP REVT-SERD				1FE	3,511,710	118.8080	3,564,240	3,000,000	3,495,348		(16,362)			5.000	2.839	MN	50,000		08/18/2011	11/01/2020
235036-SJ-0	DALLAS FORT WORTH TEX INTL ARP REVT-SERD			1	1FE	5,223,900	117.1740	5,296,265	4,520,000	5,201,566		(22,334)			5.000	3.012	MN	75,333		08/18/2011	11/01/2021
235036-SK-7	DALLAS FORT WORTH TEX INTL ARP REVT-SERD			1	1FE	2,265,260	116.0700	2,321,400	2,000,000	2,256,947		(8,313)			5.000	3.286	MN	33,333		08/18/2011	11/01/2022
235036-JL-5	DALLAS FT WORTH TX INTL ARPT JOINT 04B			1	1FE	344,218	109.8900	340,659	310,000	321,023		(3,579)			5.750	4.397	MN	2,971	17,825	07/16/2004	11/01/2015
235416-ZK-3	DALLAS TX WTRWKS & SWR SYS 07			1	1FE	4,204,583	107.7410	4,794,475	4,450,000	4,237,970		9,567			4.500	5.246	AO	50,063	200,250	04/02/2008	10/01/2026
40064N-AT-5	GUADALUPE-BLANCO RIV TX REGL WTR 07A			1	1FE	2,847,240	103.3630	3,721,068	3,600,000	2,903,920		14,843			5.000	8.689	MN	23,000	180,000	10/24/2008	05/15/2039
401905-DL-5	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	1,786,584	107.6760	1,819,724	1,690,000	1,720,333		(10,185)			5.000	4.344	AO	21,125	84,500	07/14/2004	10/01/2016
401905-DM-3	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	1,862,987	107.7320	1,912,243	1,775,000	1,802,715		(9,290)			5.000	4.434	AO	22,188	88,750	07/14/2004	10/01/2017
401905-DN-1	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	1,944,990	107.3720	2,002,488	1,865,000	1,890,263		(8,456)			5.000	4.666	AO	23,313	93,250	07/14/2004	10/01/2018
401905-DP-6	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,031,089	106.5200	2,087,792	1,960,000	1,982,510		(7,523)			5.000	4.747	AO	24,500	98,000	07/14/2004	10/01/2019
401905-DQ-4	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,121,068	105.7840	2,173,861	2,055,000	2,075,955		(6,997)			5.000	4.798	AO	25,688	102,750	07/14/2004	10/01/2020
401905-DR-2	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,215,318	105.1360	2,270,938	2,160,000	2,177,591		(5,865)			5.000	4.880	AO	27,000	108,000	07/14/2004	10/01/2021
401905-DS-0	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,306,450	105.2170	2,383,165	2,265,000	2,278,220		(4,400)			5.000	4.971	AO	28,313	113,250	07/14/2004	10/01/2022
401905-DT-8	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,406,323	104.4390	2,485,648	2,380,000	2,388,420		(2,798)			5.000	5.063	AO	29,750	119,000	07/14/2004	10/01/2023
401905-DU-5	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,509,725	104.0660	2,601,650	2,500,000	2,503,120		(1,035)			5.000	5.155	AO	31,250	125,000	07/14/2004	10/01/2024
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98				1FE	1,482,042	109.1660	1,468,283	1,345,000	1,379,791		(13,373)			5.500	4.360	JD	6,165	73,975	12/13/2002	06/01/2014
414009-EM-8	HARRIS CNTY TX HLTH MEM HERMANN REF 10A	0		1	1FE	14,640,450	105.0340	15,755,100	15,000,000	14,664,494		22,170			5.000	5.327	JD	62,500	752,083	11/17/2010	06/01/2024
414009-EQ-9	HARRIS CNTY TX HLTH MEM HERMANN REF 10A				1FE	5,472,008	110.1490	5,848,912	5,310,000	5,456,823		(13,999)			5.000	4.602	JD	22,125	266,238	11/17/2010	06/01/2020
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A			1	1	3,848,052	103.1250	4,021,875	3,900,000	3,872,481		1,613			6.300	6.436	JD	20,475	240,975	06/15/1995	06/01/2025
442348-4M-7	HOUSTON TX ARPT SYS SUB LIEN-A				1FE	7,333,970	112.4180	7,869,260	7,000,000	7,320,250		(13,720)			5.000	4.318	JJ	155,556		06/29/2011	07/01/2020
442348-4N-5	HOUSTON TX ARPT SYS SUB LIEN-A				1FE	7,260,820	112.5380	7,877,660	7,000,000	7,251,486		(9,334)			5.000	4.499	JJ	155,556		06/29/2011	07/01/2021
44237N-CZ-3	HOUSTON TX CONV OCCUPANCY 01B TERM			1	1FE	2,687,795	100.0010	2,750,028	2,750,000	2,699,433		1,574			5.250	5.400	MS	48,125	144,375	05/28/2002	09/01/2033
442438-LG-0	HOUSTON TX WTR SYS 1979			1	1	517,960	110.3120	507,435	460,000	460,000					6.400	5.030	JD	2,453	29,440	05/14/2002	12/01/2014
54811B-LX-7	LOWER COLO RIV AUTH TEX REF - LCRA TRANS				1FE	11,361,150	120.8410	12,096,184	10,010,000	11,337,369		(23,780)			5.000	3.370	MN	98,710		10/06/2011	05/15/2021
54811B-LY-5	LOWER COLO RIV AUTH TEX REF - LCRA TRANS			1	1FE	11,198,897	117.5530	11,761,178	10,005,000	11,178,065		(20,831)			5.000	3.660	MN	98,660		10/06/2011	05/15/2022
658546-TF-3	NORTH CENTRAL TX HLTH TX HLTH RES 97B				1	425,055	113.5560	425,835	375,000	392,172		(5,050)			5.750	4.170	FA	8,146	21,563	08/03/2004	02/15/2015
662823-BS-1	NORTH TX HLTH UNITED REG HLTH CARE 03			1	1FE	4,265,820	108.1460	4,866,570	4,500,000	4,433,177		36,867			5.500	6.203	MS	82,500	247,500	07/31/2003	09/01/2028
662823-CH-4	NORTH TX HLTH UNITED REG HLTH CARE 03			1	1FE	7,445,000	108.5810	8,083,855	7,445,000	7,445,000					5.500	5.494	MS	136,492		11/15/2011	09/01/2018
662823-CJ-0	NORTH TX HLTH UNITED REG HLTH CARE 03			1	1FE	2,885,000	106.4750	3,071,804	2,885,000	2,885,000					5.500	5.494	MS	52,892		11/15/2011	09/01/2018
662858-CT-4	NORTH TX TWY AUTH DALLAS NO TWY SYS 03A			1	1FE	972,653	100.2290	1,102,519	1,100,000	979,372		2,251			5.000	5.656	JJ	27,500	55,000	10/28/2008	01/01/2038
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE II 99A			1	5	6,608,554	82.5720	10,342,143	12,525,000	6,924,865		230,031			8.000	17.997	AO	250,500	1,002,000	10/26/1999	10/01/2030
796253-RV-6	SAN ANTONIO TX ELEC & GAS SYS 97 REF			1	1FE	4,503,742	130.9230	5,976,635	4,565,000	4,528,981		3,436			5.500	6.079	FA	104,615	251,075	11/25/2002	02/01/2020
796253-RV-6	SAN ANTONIO TX ELEC & GAS SYS 97 REF	SD		1	1FE	14,798,713	130.9230	19,638,450	15,000,000	14,881,647		11,290			5.500	6.079	FA	343,750	825,000	11/25/2002	02/01/2020
799204-JA-1	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	1,241,291	106.1120	1,305,178	1,230,000	1,235,154		(1,325)			4.500	4.452	JJ	26,291	55,350	11/20/2006	07/10/2023
799204-JB-9	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	629,426	105.3770	721,832	685,000	636,908		2,654			4.500	5.273	JJ	14,642	30,825	11/20/2006	07/10/2024
799204-JC-7	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	1,147,216	105.1370	1,198,562	1,140,000	1,143,297		(847)			4.500	4.493	JJ	24,368	51,300	11/20/2006	07/10/2025
799204-JD-5	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	1,979,673	104.7290	2,063,161	1,970,000	1,974,421		(1,135)			4.500	4.514	JJ	42,109	88,650	11/20/2006	07/10/2026
875906-MK-2	TARRANT CNTY TX HLTH COOK CHLD MED 07B			1	1FE	2,575,926	117.1910	2,906,337	2,480,000	2,539,842		(8,639)			5.000	4.491	JD	10,333	124,000	06/13/2007	12/01/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
882585-AN-2	TEXAS NATL RESH COMMN FIN CORP LSE 91			1	1	2,341,188	106.0090	2,491,212	2,350,000	2,349,182		432			6.950	7.140	JD	13,610	163,325	02/13/1992	12/01/2012
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH			1	6*	238,800	99.7900	239,496	240,000		(61)	61			6.200	6.306	MS	4,960	14,880	11/27/1996	09/01/2016
902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A			1	2FE	2,300,141	97.2700	2,256,664	2,320,000	2,303,086		768			5.250	5.354	MN	20,300	121,800	10/04/2007	11/01/2027
902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	0		1	2FE	24,786,000	97.2700	24,317,500	25,000,000	24,817,736		8,279			5.250	5.354	MN	218,750	1,312,500	10/04/2007	11/01/2027
988169-AN-8	YSLETA TX ISD PUB FAC CORP COP 2001			1	1FE	1,889,448	101.3790	1,921,132	1,895,000	1,893,491		477			5.000	5.043	MN	12,107	94,750	04/12/2001	11/15/2014
988169-AP-3	YSLETA TX ISD PUB FAC CORP COP 2001			1	1FE	1,874,901	101.3630	1,925,897	1,900,000	1,891,415		1,957			5.000	5.201	MN	12,139	95,000	04/12/2001	11/15/2015
988169-AR-9	YSLETA TX ISD PUB FAC CORP COP 2001			1	1FE	2,369,576	101.5230	2,416,247	2,380,000	2,375,237		676			5.250	5.315	MN	15,966	124,950	04/12/2001	11/15/2017
127144-AV-5	CACHE CNTY UT SALES TAX REV 02			1	1FE	1,470,000	104.3800	1,534,386	1,470,000	1,470,000					5.000	5.000	JD	3,267	73,500	05/25/2004	12/15/2022
18500L-AV-2	CLEARFIELD CITY UT SALES TAX 2003			1	1FE	214,696	106.9770	224,652	210,000	210,839		(528)			5.000	4.719	JJ	5,250	10,500	04/21/2003	07/01/2023
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A			1	1	4,732,975	104.0730	4,761,340	4,575,000	4,575,000					6.150	5.633	JJ	140,681	281,363	01/04/2006	07/01/2014
79560L-CJ-6	SALT LAKE CITY UT REDEV AGY JR LIEN TAXO			1	1FE	798,676	100.7200	765,472	760,000	760,804		(4,733)			5.250	4.654	MS	13,300	39,900	04/19/2002	03/01/2013
795677-AG-8	SALT LAKE CNTY UT HOSP IHC HLTH SVC 01			1	1	984,354	117.1260	1,229,823	1,050,000	996,036		1,505			5.125	6.135	FA	20,329	53,813	03/26/2002	02/15/2033
795677-AG-8	SALT LAKE CNTY UT HOSP IHC HLTH SVC 01	SD		1	1	21,128,442	117.1260	26,001,972	22,200,000	21,326,879		24,609			5.125	5.712	FA	429,817	1,137,750	03/26/2002	02/15/2033
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3			1	1FE	1,956,955	101.5740	1,985,772	1,955,000	1,955,845		(215)			4.875	4.862	JJ	47,653	94,941	01/13/2006	07/01/2023
917547-LP-4	UTAH ST BLDG OWNERSHIP AUTH LEASE 98C				1FE	1,294,102	101.9120	1,166,892	1,145,000	1,152,065		(18,542)			5.500	3.810	MN	8,047	62,975	02/25/2003	05/15/2012
917565-AN-3	UTAH TRANSIT AUTH SALES TAX 2002A			1	1FE	530,802	104.4780	511,942	490,000	494,544		(4,577)			5.000	4.001	JD	1,089	24,500	09/05/2002	06/15/2015
917565-AU-7	UTAH TRANSIT AUTH SALES TAX 2002A			1	1FE	231,896	104.4780	235,076	225,000	225,788		(789)			5.000	4.621	JD	500	11,250	09/05/2002	06/15/2021
917565-AV-5	UTAH TRANSIT AUTH SALES TAX 2002A			1	1FE	1,253,503	104.4780	1,300,751	1,245,000	1,246,144		(1,142)			5.000	4.900	JD	2,767	62,250	06/28/2004	06/15/2022
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 2007 B			1	1FE	124,859	106.7080	154,727	145,000	127,396		861			4.500	5.828	AO	1,631	3,263	03/14/2007	10/01/2025
917572-SZ-3	UTAH WTR FIN AGY POOLED LOAN 2007 B			1	1FE	2,365,534	104.9410	2,466,114	2,350,000	2,359,411		(1,409)			4.500	4.396	AO	26,438	105,750	03/14/2007	10/01/2028
95640E-EQ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	358,862	102.7550	354,505	345,000	345,981		(1,626)			5.000	4.563	FA	7,188	17,250	06/19/2002	08/01/2014
95640E-ER-2	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,459,091	102.7550	1,453,983	1,415,000	1,418,138		(5,196)			5.000	4.678	FA	29,479	70,750	06/19/2002	08/01/2015
95640E-ES-0	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,519,214	102.7550	1,525,912	1,485,000	1,487,446		(4,048)			5.000	4.773	FA	30,938	74,250	06/19/2002	08/01/2016
95640E-ET-8	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,578,341	102.7550	1,597,840	1,555,000	1,556,677		(2,772)			5.000	4.858	FA	32,396	77,750	06/19/2002	08/01/2017
95640E-EU-5	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,646,527	102.7550	1,680,044	1,635,000	1,635,832		(1,374)			5.000	4.935	FA	34,063	81,750	06/19/2002	08/01/2018
95640E-EV-3	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,715,000	102.7550	1,762,248	1,715,000	1,715,000					5.000	4.999	FA	35,729	85,750	06/19/2002	08/01/2019
95640E-EZ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	2,038,680	103.0120	2,060,240	2,000,000	2,002,836		(4,674)			5.500	5.358	FA	45,833	110,000	06/19/2002	08/01/2027
95640E-FY-6	WEST VALLEY CITY UT MUN BLDG LSE 06A			1	1FE	1,652,715	105.3560	1,733,106	1,645,000	1,649,006		(772)			4.500	4.441	FA	30,844	64,463	09/13/2006	08/01/2022
95640E-FZ-3	WEST VALLEY CITY UT MUN BLDG LSE 06A			1	1FE	1,584,044	104.4470	1,822,600	1,745,000	1,609,127		8,251			4.500	5.414	FA	32,719	78,525	09/13/2006	08/01/2023
95640E-GA-7	WEST VALLEY CITY UT MUN BLDG LSE 06A			1	1FE	1,747,255	103.5050	2,007,997	1,940,000	1,774,863		8,943			4.500	5.443	FA	36,375	87,300	09/13/2006	08/01/2024
924160-6F-6	VERMONT ED HLTH HOSP FLETCHER 04A				2FE	1,604,183	104.3600	1,539,310	1,475,000	1,518,087		(13,685)			5.000	3.930	JD	6,146	73,750	03/31/2004	12/01/2014
924160-6G-4	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	1,986,207	103.6580	1,907,307	1,840,000	1,888,844		(15,485)			5.000	4.026	JD	7,667	92,000	03/31/2004	12/01/2015
924160-6H-2	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	1,468,874	103.0180	1,411,347	1,370,000	1,403,135		(10,487)			5.000	4.111	JD	5,708	68,500	03/31/2004	12/01/2016
924160-6J-8	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,232,613	102.6030	2,149,533	2,095,000	2,141,354		(14,650)			5.000	4.186	JD	8,729	104,750	03/31/2004	12/01/2017
924160-6K-5	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,459,993	102.3000	2,368,245	2,315,000	2,364,179		(15,533)			5.000	4.218	JD	9,646	115,750	03/31/2004	12/01/2018
924160-6L-3	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,839,023	101.6160	2,728,390	2,685,000	2,737,310		(16,502)			5.000	4.282	JD	11,188	134,250	03/31/2004	12/01/2019
924160-6M-1	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,019,466	101.3430	1,940,718	1,915,000	1,950,630		(11,233)			5.000	4.314	JD	7,979	95,750	03/31/2004	12/01/2020
924160-6N-9	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,622,730	101.0180	2,530,501	2,505,000	2,545,017		(12,593)			5.000	4.410	JD	10,438	125,250	03/31/2004	12/01/2021
924160-6P-4	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,976,298	100.7750	2,877,126	2,855,000	2,896,439		(13,027)			5.000	4.464	JD	11,896	142,750	03/31/2004	12/01/2022
924160-6R-0	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,984,287	100.6400	2,893,400	2,875,000	2,912,550		(11,792)			5.000	4.517	JD	11,979	143,750	03/31/2004	12/01/2023
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B			1	1FE	250,000	100.3190	250,798	250,000	250,000					4.900	4.900	MN	2,042	11,760	04/10/2003	11/01/2022
111257-AC-5	BROAD STREET CDD VA REV 2003			1	1	22,071,392	111.6260	25,004,224	22,400,000	22,133,967		10,069			7.500	7.848	JD	140,000	1,395,000	05/09/2003	06/01/2033
166406-AR-9	CHESTERFIELD CNTY VA INDL DEV MTG 98			1	3	11,034,600	92.9670	10,258,537	11,034,600	10,258,537	856,175				6.500	6.499	JJ	358,625	717,249	12/31/1998	01/01/2028
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977			1	1	292,729	109.2630	322,326	295,000	294,662		80			5.800	5.063	JJ	8,555	15,370	10/31/1977	01/01/2016
415669-BJ-8	HARRISONBURG VA ROCKINGHAM MEM HOSP 06			1	2FE	4,453,204	87.5720	3,896,954	4,450,000	4,451,709		(326)			4.500	4.566	FA	75,650	200,250	12/08/2006	08/15/2036
426698-CP-9	HENRY CNTY VA PUB SVC AUTH WTR SWR 01			2	1FE	2,864,071	113.5310	2,889,364	2,545,000	2,660,795		(31,530)			5.250	3.803	MN	17,073	133,613	01/28/2004	11/15/2015
765439-CM-4	RICHMOND VA REDEV TOBACCO ROW 98A			2	1	3,457,194	105.1640	3,635,724	3,457,194	3,457,194					6.880	6.881	AO	59,464	238,244	12/01/1998	10/01/2029
842056-FR-9	SOUTHEASTERN VA PUB SVC AUTH SR 98			2	1FE	4,180,519	111.5640	4,484,873	4,020,000	4,128,293		(33,214)			5.000	4.039	JJ	100,500	201,000	05/28/2010	07/01/2015
916277-JU-1	UPPER OCCOQUAN VA SWR AUTH REGL 07A			1	1FE	6,058,667	105.3630	6,316,512	5,995,000	6,032,504		(5,912)			4.500	4.267	JJ	134,888	269,775	02/23/2007	07/01/2029
927781-GT-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A			1	1FE	6,262,107	107.0470	6,754,666	6,310,000	6,269,507		1,905			4.500	4.505	MS	94,650	285,662	10/03/2007	09/01/2026
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A			1	1FE	11,543,344	106.5130	12,440,718	11,680,000	11,562,831		5,018			4.500	4.556	MS	175,200	527,374	10/03/2007	09/01/2027
928120-LK-1	VIRGINIA HSG DEV AUTH RENTAL 2005 K			1	1FE	1,801,800	102.2590	1,840,662	1,800,000	1,800,702		(207)			4.800	4.784	FA	36,000	86,400	01/11/2006	02/01/2025
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002	@		1	1FE	302,201	45.0700	574,643	1,275,000	506,498		27,029			0.000	5.560	NA			07/24/2002	11/01/2028
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002	@		1	1FE	794,419	42.4490	1,506,940	3,550,000	1,332,685		71,241			0.000	5.570	NA			07/24/2002	11/01/2029
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002	@		1	1FE	25,348	39.9160	47,899	120,000	42,562		2,279			0.000	5.580	NA			07/24/2002	11/01/2030
927793-JB-6	VIRGINIA TRANSN BRD CONTRACT RTE 28 02	@		1	1FE	563,505	38.4500	982,398	2,555,000	925,875		50,091			0.000	6.269	NA			01/22/2003	04/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
927793-JC-4	VIRGINIA TRANSN BRD CONTRACT RTE 28 02	@		1	1FE	583,580	36.4750	1,023,124	2,805,000	959,688		52,009			0.000	6.282	NA			01/22/2003	04/01/2031
29270M-BW-2	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	278,409	106.4170	287,326	270,000	272,718		(1,013)			4.500	4.072	JJ	6,075	12,150	01/05/2005	07/01/2015
29270M-BX-0	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	1,405,656	107.1630	1,462,775	1,365,000	1,378,183		(4,911)			4.500	4.090	JJ	30,713	61,425	01/05/2005	07/01/2016
29270M-BZ-5	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	1,361,013	106.5570	1,422,536	1,335,000	1,343,495		(3,157)			4.500	4.229	JJ	30,038	60,075	01/05/2005	07/01/2018
29270M-CA-9	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	3,901,022	106.4810	4,094,194	3,845,000	3,862,106		(6,348)			4.500	4.311	JJ	86,513	173,025	01/05/2005	07/01/2019
29270M-CC-5	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	691,390	104.4360	804,157	770,000	701,436		5,225			4.750	5.993	JJ	18,288	36,575	01/05/2005	07/01/2021
29270M-CV-3	ENERGY NORTHWEST WA WIND PROJ 06A			1	1FE	7,829,543	100.2410	9,086,847	9,065,000	7,935,153		38,723			4.500	5.649	JJ	203,963	407,925	03/20/2007	07/01/2030
387874-WD-8	GRANT CNTY WA PUBLIC UTILITY DIST #2 ELE			1	1FE	9,710,751	120.7300	10,020,590	8,300,000	9,678,903		(31,848)			5.000	2.961	JJ	99,139		09/21/2011	01/01/2022
495289-A2-6	KING CNTY WA SWR REVENUE REF SER B			1	1FE	4,094,840	122.0850	4,211,933	3,450,000	4,080,150		(14,690)			5.000	2.612	JJ	41,208		08/23/2011	01/01/2022
495289-ZX-1	KING CNTY WA SWR REVENUE REF SER B				1FE	9,640,911	123.9200	9,876,424	7,970,000	9,602,392		(38,519)			5.000	2.370	JJ	95,197		08/23/2011	01/01/2021
551688-AU-8	LYNNWOOD WA PUB FACS DIST CONV CTR 05			1	1FE	948,948	104.1350	963,249	925,000	933,217		(2,573)			5.000	4.671	JD	3,854	46,250	12/03/2004	12/01/2023
551688-AV-6	LYNNWOOD WA PUB FACS DIST CONV CTR 05			1	1FE	698,919	103.6030	709,681	685,000	689,786		(1,497)			5.000	4.741	JD	2,854	34,250	12/03/2004	12/01/2024
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01			1	2	1,640,000	103.9710	1,705,124	1,640,000	1,640,000					7.000	6.889	APR	86,100	112,746	03/21/2000	04/01/2017
735389-QJ-0	PORT OF SEATTLE WA REV AMT-REF-2011 SERB				1FE	1,562,557	117.2030	1,646,702	1,405,000	1,561,880		(677)			5.000	3.495	MS	3,513		12/01/2011	09/01/2021
735389-QK-7	PORT OF SEATTLE WA REV AMT-REF-2011 SERB			1	1FE	5,819,333	115.5650	6,067,163	5,250,000	5,817,035		(2,297)			5.000	3.607	MS	13,125		12/13/2011	09/01/2022
735388-6K-1	PORT OF SEATTLE WA SUB LIEN 1999 B RMKT				1FE	2,394,768	103.2270	2,296,801	2,225,000	2,251,228		(38,221)			5.500	3.690	MS	40,792	122,375	01/10/2008	09/01/2012
760167-RV-0	RENTON WA WTR & SWR 2002			1	1FE	1,015,950	104.5200	1,045,200	1,000,000	1,001,762		(1,834)			5.250	5.051	JD	4,375	52,500	07/02/2002	12/01/2020
760167-RW-8	RENTON WA WTR & SWR 2002			1	1FE	1,056,610	104.5200	1,092,234	1,045,000	1,046,285		(1,337)			5.250	5.111	JD	4,572	54,863	07/02/2002	12/01/2021
93978H-CT-0	WA HLTH-B-PROVIDENCE				1FE	1,897,253	118.4070	1,953,716	1,650,000	1,882,668		(14,584)			5.000	2.583	AO	20,625	17,875	06/23/2011	10/01/2018
93978H-CV-5	WA HLTH-B-PROVIDENCE				1FE	1,138,360	119.0800	1,190,800	1,000,000	1,132,297		(6,063)			5.000	3.134	AO	12,500	10,833	06/23/2011	10/01/2020
93978E-RY-0	WASHINGTON HLTH GRP HLTH PUGET SOUND 01			1	2FE	1,193,280	101.1920	1,113,112	1,100,000	1,110,012		(10,490)			5.375	4.351	JD	4,927	59,125	07/11/2002	12/01/2013
93978E-SA-1	WASHINGTON HLTH GRP HLTH PUGET SOUND 01			1	2FE	5,494,555	101.1280	5,329,446	5,270,000	5,293,794		(24,812)			5.375	4.903	JD	23,605	283,263	01/18/2002	12/01/2015
93978T-HB-8	WASHINGTON ST HSG FIN COMM SGL 2007 5A			1	1FE	5,701,800	102.9090	5,752,613	5,590,000	5,676,811		(13,743)			5.100	4.770	JD	23,758	285,090	02/18/2010	12/01/2027
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN MED CLGES O			1	1	1,863,789	122.3230	2,207,930	1,805,000	1,841,293		(5,541)			5.000	4.589	FA	34,094	90,250	08/02/2007	02/15/2026
254761-CE-7	DISTRICT COLUMBIA COP 2006			1	1FE	6,709,521	105.4840	7,199,283	6,825,000	6,745,178		6,995			4.500	4.719	JJ	153,563	307,125	04/21/2006	01/01/2021
592646-LN-1	METROPOLITAN WASH DC ARPTS 2004 A			1	1FE	2,560,974	104.6500	2,736,598	2,615,000	2,577,683		2,620			4.500	4.759	AO	29,419	117,675	08/10/2004	10/01/2022
592646-2B-8	METROPOLITAN WASHINGTON D C ARPT AUTH SY			1	1FE	5,255,416	114.3250	5,436,154	4,755,000	5,244,757		(10,660)			5.000	3.733	AO	60,758		09/21/2011	10/01/2022
592646-Z9-7	METROPOLITAN WASHINGTON D C ARPT AUTH SY				1FE	6,967,526	114.8550	7,103,782	6,185,000	6,948,329		(19,197)			5.000	3.363	AO	79,031		09/21/2011	10/01/2020
160614-CA-9	CHARLESTON WV URBAN RENWL DIAMOND 99			1	1FE	4,411,000	101.3010	4,457,244	4,400,000	4,401,038		(1,033)			5.250	5.230	JD	10,267	231,000	12/22/1998	12/15/2018
160614-CB-7	CHARLESTON WV URBAN RENWL DIAMOND 99			1	1FE	2,005,000	101.2700	2,025,400	2,000,000	2,000,474		(472)			5.300	5.282	JD	4,711	106,000	12/22/1998	12/15/2022
160614-DA-8	CHARLESTON WV URBAN RENWL DIAMOND 99A			1	1FE	1,170,000	100.2860	1,173,346	1,170,000	1,170,000					5.900	5.900	JD	3,068	69,030	11/19/1999	12/15/2022
751060-BQ-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99			1	1FE	1,951,860	100.2490	2,004,980	2,000,000	1,969,432		1,911			5.375	5.551	AO	26,875	107,500	08/05/1999	10/01/2025
823402-AZ-5	SHEPHERD UNIV WV WELLNESS CTR 07			1	1FE	1,166,070	112.2360	1,335,608	1,190,000	1,168,108		2,007			5.000	5.272	JD	4,958	59,500	10/17/2007	06/01/2022
95648M-BQ-1	WEST VIRGINIA ECON CORR JUV SFTY 02A				1FE	1,728,174	101.9770	1,641,830	1,610,000	1,615,897		(13,731)			5.500	4.601	JD	7,379	88,550	01/10/2002	06/01/2012
95648M-BR-9	WEST VIRGINIA ECON CORR JUV SFTY 02A			1	1FE	3,909,717	103.1340	3,769,548	3,655,000	3,694,566		(26,417)			5.500	4.701	JD	16,752	201,025	01/10/2002	06/01/2013
95648M-BS-7	WEST VIRGINIA ECON CORR JUV SFTY 02A			1	1FE	2,422,386	103.1340	2,351,455	2,280,000	2,302,195		(14,805)			5.500	4.824	JD	10,450	125,400	01/10/2002	06/01/2014
95648M-KY-4	WEST VIRGINIA ECON CORR JUV SFTY 02A			1	1FE	868,125	102.9310	905,793	880,000	868,418		293			5.000	7.857	JD	3,667	22,000	07/29/2011	06/01/2026
95648M-KZ-1	WEST VIRGINIA ECON CORR JUV SFTY 02A			1	1FE	424,198	102.2860	439,830	430,000	424,341		143			5.000	7.857	JD	1,792	10,750	07/29/2011	06/01/2026
956622-YN-8	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D			1	1FE	4,948,326	108.0330	5,509,683	5,100,000	4,964,927		6,352			5.375	5.655	JD	22,844	271,438	09/10/2008	06/01/2028
956622-YP-3	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D			1	1FE	3,395,000	106.2400	3,606,848	3,395,000	3,395,000					5.500	5.500	JD	15,560	176,413	09/10/2008	06/01/2033
956597-BQ-0	WEST VIRGINIA ST BLDG COMMN JAIL 98A			2	2	2,724,917	108.4440	2,646,034	2,440,000	2,572,258		(25,874)			5.375	4.062	JJ	65,575	131,150	09/22/2004	07/01/2018
956725-DM-4	WEST VIRGINIA WTR DEV AUTH INFRA 07A			1	1FE	775,020	105.5890	791,918	750,000	763,698		(2,547)			4.750	4.356	AO	8,906	35,625	02/22/2007	10/01/2026
956695-SJ-0	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	1,646,616	105.5260	1,603,995	1,520,000	1,557,847		(12,367)			5.000	4.066	MN	12,667	76,000	09/18/2003	11/01/2015
956695-SK-7	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	2,196,412	105.2870	2,153,119	2,045,000	2,090,425		(14,815)			5.000	4.173	MN	17,042	102,250	09/18/2003	11/01/2016
956695-SL-5	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	425,952	105.1210	420,484	400,000	407,814		(2,544)			5.000	4.281	MN	3,333	20,000	09/18/2003	11/01/2017
956695-SP-6	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	891,614	103.7040	891,854	860,000	871,525		(3,735)			5.000	4.543	MN	7,167	43,000	12/29/2005	11/01/2029
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B			2	2Z	18,020,000	97.1300	17,502,826	18,020,000	18,020,000					7.750	7.750	JD	116,379	1,391,513	12/15/2006	06/01/2023
505453-AH-3	LAC COURTE OREILLES WI G O TRIBE 03A			1	1	4,480,000	121.8410	5,458,477	4,480,000	4,504,917		5,828			8.000	8.058	JD	29,867	358,400	12/09/2003	12/01/2018
563605-FJ-8	MANITOWOC WI ELEC POWER SYS 2004			1	1FE	1,430,969	110.3580	1,418,100	1,285,000	1,330,890		(15,531)			5.250	3.868	AO	16,866	67,463	03/19/2004	10/01/2015
563605-FK-5	MANITOWOC WI ELEC POWER SYS 2004			1	1FE	557,220	110.3720	557,379	505,000	521,455		(5,557)			5.250	3.987	AO	6,628	26,513	03/19/2004	10/01/2016
83408U-AA-5	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06A			1	6	3,440,864	38.2600	3,420,444	8,940,000	3,420,010					7.000	7.074	JJ			01/11/2006	01/01/2026
83408U-AB-3	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06B			1	6	1,307,609	34.5000	1,297,200	3,760,000	1,297,200	(33)				8.250	8.261	JJ			01/11/2006	01/01/2017
97710B-ZQ-8	WISCONSIN HLTH & ED AURORA HLTH 10B				1FE	6,445,665	110.1560	6,950,844	6,310,000	6,429,459		(15,301)			5.000	4.386	JJ	145,481	189,300	11/18/2010	07/15/2018
97710B-ZR-6	WISCONSIN HLTH & ED AURORA HLTH 10B				1FE	3,715,207	109.0900	4,036,330	3,700,000	3,713,658		(1,463)			5.000	4.675	JJ	85,306	111,000	11/18/2010	07/15/2019
97710N-QT-6	WISCONSIN HLTH & ED CHILDRENS HOSP 98				1FE	1,924,143	105.1420	1,882,042	1,790,000	1,807,278		(14,665)			5.625	4.730	FA	38,038	100,688	04/23/2002	02/15/2013
97710N-QU-3	WISCONSIN HLTH & ED CHILDRENS HOSP 98				1FE	1,775,978	108.7130	1,793,765	1,650,000	1,678,115		(12,310)			5.625	4.770	FA	35,063	92,813	04/25/2002	02/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
97710N-PZ-3	WISCONSIN HLTH & ED FAC CONCORDIA			1	2FE	2,535,007	100.2060	2,645,438	2,640,000	2,601,243		4,729			5.125	5.450	AO	33,825	135,300	04/30/1998	10/01/2018
97710V-EQ-7	WISCONSIN HLTH & ED MINISTRY HLTH 02A			1	2FE	3,472,070	101.1330	3,539,655	3,500,000	3,480,802		1,106			5.200	5.382	FA	68,756	182,000	02/22/2002	02/15/2025
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A			1	2FE	888,750	100.4440	903,996	900,000	890,984		284			5.250	5.491	FA	17,850	47,250	02/21/2002	02/15/2032
97710B-AY-8	WISCONSIN HLTH & ED MINISTRY HLTH 04			1	1FE	696,129	103.5430	724,801	700,000	696,527		115			5.000	5.071	FA	14,583	35,000	04/11/2008	08/01/2031
97710B-BA-9	WISCONSIN HLTH & ED MINISTRY HLTH 04			1	1FE	4,299,497	102.2150	4,446,353	4,350,000	4,303,377		1,125			5.000	5.148	FA	90,625	217,500	04/11/2008	08/01/2034
97710V-DW-5	WISCONSIN HLTH & ED WHEATON FRAN 02			1	1	22,218,460	101.6160	23,371,680	23,000,000	23,204,200		206,072			5.750	6.285	FA	499,611	1,322,500	01/28/2002	08/15/2030
97710V-MM-7	WISCONSIN HLTH & ED WHEATON FRAN 03A			1	2FE	1,943,850	93.2530	2,797,590	3,000,000	1,998,537		18,847			5.125	5.468	FA	58,083	153,750	10/28/2008	08/15/2033
97689P-6P-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 07E			1	1FE	4,950,000	101.5560	5,027,022	4,950,000	4,950,000					5.250	5.250	MS	86,625	259,875	11/30/2007	03/01/2029
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						4,906,121,802	XXX	5,124,670,102	5,025,853,106	4,875,214,360	3,688,079	(586,497)	19,667,467		XXX	XXX	XXX	70,766,669	226,022,281	XXX	XXX
31297V-LN-6	FED HOME LOAN MTG CORP #A39333			2	1	123,916	108.6240	141,379	130,155	126,536		(960)			5.000	5.835	MON	542	6,492	11/04/2005	10/01/2035
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799			2	1	16,009	113.8110	17,609	15,473	15,895		109			6.500	5.703	MON	84	986	07/15/2005	08/01/2033
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351			2	1	111,590	113.5820	121,506	106,977	115,358		1,284			6.500	4.294	MON	579	6,363	10/23/2003	10/01/2033
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659			2	1	651,453	113.4880	708,756	624,521	648,382		(4,074)			6.500	4.996	MON	3,383	38,914	10/23/2003	10/01/2033
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190			2	1	33,352	108.9880	35,572	32,638	33,143		69			5.500	4.995	MON	150	1,752	01/12/2004	11/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232			2	1	52,354	111.3940	55,762	50,059	50,788		192			6.000	5.376	MON	250	2,999	05/10/2005	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500			2	1	5,686	113.5820	6,241	5,495	5,671		(2)			6.500	5.344	MON	30	352	07/15/2005	01/01/2034
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117			2	1	104,064	108.9250	111,360	102,235	103,414		(691)			5.500	5.057	MON	469	5,472	02/04/2004	02/01/2034
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840			2	1	1,750	113.7350	1,924	1,691	1,779		2			6.500	4.995	MON	9	109	07/15/2005	02/01/2034
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911			2	1	345,844	108.9880	369,085	338,648	343,628		(12)			5.500	5.053	MON	1,552	16,115	02/10/2004	02/01/2034
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299			2	1	2,472	113.5020	2,712	2,389	2,457		12			6.500	5.636	MON	13	155	07/15/2005	04/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448			2	1	3,064	114.5820	3,393	2,961	3,047					6.500	5.510	MON	16	192	07/15/2005	06/01/2034
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923			2	1	3,977	111.0110	4,213	3,795	3,915		(57)			6.000	5.076	MON	19	227	05/10/2005	06/01/2034
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747			2	1	12,275	113.2070	13,430	11,863	12,361		(131)			6.500	5.047	MON	64	770	07/15/2005	07/01/2034
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750			2	1	5,485	113.4880	6,016	5,301	5,518		(41)			6.500	4.962	MON	29	334	07/15/2005	07/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079			2	1	394,631	111.0030	423,110	381,171	395,898		(7,524)			6.000	4.706	MON	1,906	22,836	02/10/2005	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254			2	1	176,044	113.8320	193,675	170,142	177,260		(1,527)			6.500	4.903	MON	922	11,030	07/15/2005	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330			2	1	4,999	113.4880	5,483	4,831	5,022		(51)			6.500	5.245	MON	26	300	07/15/2005	08/01/2034
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560			2	1	4,770	113.2070	5,219	4,610	4,765		(21)			6.500	5.415	MON	25	296	07/15/2005	08/01/2034
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427			2	1	22,424	113.2070	24,534	21,672	22,305		(65)			6.500	5.378	MON	117	1,406	07/15/2005	09/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608			2	1	9,432	113.6230	10,358	9,116	9,338		24			6.500	5.679	MON	49	591	07/15/2005	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966			2	1	6,108	113.2070	6,683	5,904	6,122		(29)			6.500	5.087	MON	32	379	07/15/2005	09/01/2034
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411			2	1	21,660	113.2070	23,699	20,934	21,434		88			6.500	5.745	MON	113	1,359	07/15/2005	10/01/2034
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987			2	1	242,176	107.5970	256,447	238,340	242,058		(356)			5.000	4.408	MON	993	11,495	02/26/2009	07/01/2034
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120			2	1	9,156	110.9920	9,673	8,715	8,949		(69)			6.000	5.219	MON	44	522	05/10/2005	12/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197			2	1	6,714	113.2070	7,346	6,489	6,662		28			6.500	5.597	MON	35	412	07/15/2005	12/01/2034
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305			2	1	22,081	113.0820	24,133	21,341	22,308		95			6.500	5.070	MON	116	1,324	07/15/2005	02/01/2035
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470			2	1	85,677	106.2430	96,646	90,967	87,305		1,123			4.500	5.799	MON	341	3,996	02/18/2005	03/01/2035
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914			2	1	30,617	106.2430	34,537	32,508	31,596		791			4.500	5.323	MON	122	1,433	02/18/2005	04/01/2035
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616			2	1	736,276	108.9250	794,542	729,437	736,367		(572)			5.500	5.197	MON	3,343	40,055	04/26/2005	04/01/2035
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983			2	1	1,380,076	109.0500	1,495,167	1,371,079	1,375,721		(616)			5.500	5.371	MON	6,284	73,107	08/16/2005	08/01/2035
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984			2	1	1,404,727	109.0500	1,521,873	1,395,569	1,400,456		1,250			5.500	5.374	MON	6,396	75,258	08/16/2005	08/01/2035
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796			2	1	117,651	106.2430	132,713	124,915	119,487		1,116			4.500	6.115	MON	468	5,502	02/18/2005	03/01/2035
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200			2	1	2,097	113.2690	2,296	2,027	2,215		(122)			6.500	3.798	MON	11	130	07/15/2005	04/01/2035
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313			2	1	492,376	106.2430	390,796	367,831	361,577		(1,307)			4.500	5.078	MON	1,379	16,075	04/06/2005	04/01/2035
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980			2	1	193,738	108.8630	207,633	190,729	193,354		89			5.500	5.004	MON	874	9,964	06/03/2005	05/01/2035
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049			2	1	2,085	113.0820	2,279	2,015	2,313		(401)			6.500	2.170	MON	11	131	07/15/2005	05/01/2035
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128			2	1	107,046	108.8630	75,957	69,773	70,393		169			5.500	5.168	MON	320	3,676	10/07/2005	01/01/2036
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673			2	1	97,458	108.5660	110,125	101,436	98,776		(254)			5.000	5.873	MON	423	4,937	10/26/2005	11/01/2035
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040			2	1	303,301	108.7540	239,972	220,657	222,408		561			5.500	5.229	MON	1,011	11,806	10/07/2005	10/01/2036
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791			2	1	257,385	107.6290	287,952	267,543	260,317		(1,750)			5.000	5.936	MON	1,115	12,900	11/03/2006	11/01/2036
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081			2	1	1,228,394	106.0870	1,400,081	1,319,745	1,260,460		(30,700)			4.500	6.133	MON	4,949	57,571	05/18/2007	05/01/2037
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600			2	1	496,484	106.0870	565,875	533,406	510,334		(9,005)			4.500	5.953	MON	2,000	23,778	05/18/2007	05/01/2037
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506			2	1	406,677	106.0870	463,516	436,920	415,653		(9,525)			4.500	6.076	MON	1,638	19,060	05/18/2007	06/01/2037
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922			2	1	16,423	112.2070	13,425	11,965	12,095		3			6.500	6.043	MON	65	755	05/09/2007	09/01/2037
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504			2	1	70,013	108.2280	73,835	68,222	69,102		(208)			5.000	4.351	MON	284	3,365	01/12/2004	10/01/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258			2	1	235,578	108.2280	248,440	229,552	232,639		(822)			5.000	4.374	MON	956	11,348	01/12/2004	11/01/2018
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442			2	1	164,771	107.6970	172,914	160,556	162,102		85			5.000	4.511	MON	669	7,957	01/12/2004	12/01/2018
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976			2	1	810,277	106.6390	841,744	789,341	807,464		(5,617)			4.500	3.436	MON	2,960	34,204	03/05/2009	01/01/2019
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424			2	1	8,866	105.9820	9,840	9,285	9,090		118			4.000	4.942	MON	31	357	09/30/2004	04/01/2019
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767			2	1	34,780	105.9820	27,899	26,325	26,044		77			4.000	4.480	MON	88	1,023	05/03/2004	05/01/2019
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988			2	1	210,297	105.9820	233,406	220,233	217,712		4,758			4.000	4.553	MON	734	8,561	09/30/2004	05/01/2019
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126			2	1	284,214	105.9820	315,446	297,642	291,739		4,026			4.000	4.951	MON	992	11,593	09/30/2004	05/01/2019
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181			2	1	265,499	106.5750	296,325	278,043	271,571		2,724			4.000	4.983	MON	927	10,872	09/30/2004	05/01/2019
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749			2	1	62,655	105.9820	69,540	65,615	64,270		824			4.000	5.033	MON	219	2,505	09/30/2004	05/01/2019
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755			2	1	189,456	105.9820	210,275	198,407	193,960		2,082			4.000	5.050	MON	661	7,628	09/30/2004	05/01/2019
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804			2	1	237,806	105.9820	263,938	249,041	244,128		3,287			4.000	4.857	MON	830	9,700	09/30/2004	05/01/2019
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830			2	1	225,821	106.5750	252,040	236,490	230,724		2,079			4.000	5.034	MON	788	9,240	09/30/2004	05/01/2019
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996			2	1	141,429	105.9820	156,971	148,111	145,498		2,287			4.000	4.844	MON	494	5,768	09/30/2004	06/01/2019
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202			2	1	231,462	105.9820	256,897	242,398	238,255		3,929			4.000	4.826	MON	808	9,378	09/30/2004	06/01/2019
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204			2	1	234,003	105.9820	259,717	245,058	240,439		3,473			4.000	4.919	MON	817	9,421	09/30/2004	06/01/2019
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297 RMBS			2	1	15,254	105.9820	11,006	10,385	10,250		9			4.000	4.584	MON	35	402	07/15/2005	06/01/2019
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444			2	1	75,429	105.9820	83,657	78,935	77,463		1,070			4.000	4.909	MON	263	3,005	09/30/2004	05/01/2019
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517			2	1	339,193	105.9820	376,466	355,218	347,989		4,605			4.000	4.963	MON	1,184	13,937	09/30/2004	07/01/2019
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632			2	1	275,335	105.9820	305,591	288,344	282,951		4,211			4.000	4.951	MON	961	11,381	09/30/2004	07/01/2019
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658			2	1	95,259	105.9820	105,727	99,760	97,863		1,426			4.000	4.905	MON	333	3,860	09/30/2004	07/01/2019
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660			2	1	346,659	105.9820	265,895	250,888	248,008		925			4.000	4.566	MON	836	9,699	07/15/2005	07/01/2019
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837			2	1	236,302	105.9820	262,268	247,466	242,015		2,768			4.000	5.041	MON	825	9,626	09/30/2004	07/01/2019
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838			2	1	273,584	105.9820	303,648	286,510	280,389		3,425			4.000	4.964	MON	955	11,223	09/30/2004	07/01/2019
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570			2	1	50,860	105.9820	56,449	53,263	51,918		413			4.000	5.066	MON	178	2,070	09/30/2004	09/01/2019
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624			2	1	123,442	105.9820	137,007	129,275	126,825		1,843			4.000	4.959	MON	431	4,980	09/30/2004	09/01/2019
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667			2	1	41,769	105.8570	37,578	35,499	35,044		31			4.000	4.517	MON	118	1,397	07/15/2005	01/01/2020
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880			2	1	16,213	105.8570	14,883	14,059	13,886		55			4.000	4.511	MON	47	554	07/15/2005	02/01/2020
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042			2	1	217,689	105.9820	153,072	144,433	142,507		622			4.000	4.622	MON	481	5,541	07/15/2005	03/01/2020
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277			2	1	600,471	105.8570	539,798	509,933	503,568		1,998			4.000	4.518	MON	1,700	20,068	07/15/2005	04/01/2020
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458			2	1	620,146	105.8570	608,091	574,448	568,122		187			4.000	4.458	MON	1,915	22,798	07/15/2005	05/01/2020
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636			2	1	363,249	105.9820	300,678	283,707	280,108		1,226			4.000	4.593	MON	946	11,062	07/15/2005	01/01/2020
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689			2	1	265,675	105.9820	214,617	202,504	200,165		(1)			4.000	4.540	MON	675	7,880	07/15/2005	01/01/2020
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694			2	1	747,541	105.9820	540,801	510,278	504,185		1,739			4.000	4.573	MON	1,701	19,646	07/15/2005	01/01/2020
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740			2	1	1,442,867	105.8570	1,065,938	1,006,964	996,128		(93)			4.000	4.506	MON	3,357	38,942	07/15/2005	02/01/2020
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774			2	1	253,543	105.8570	180,600	170,608	168,455		648			4.000	4.591	MON	569	6,536	07/15/2005	02/01/2020
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902			2	1	138,581	105.8570	88,073	83,200	82,065		30			4.000	4.599	MON	277	3,151	07/15/2005	03/01/2020
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906			2	1	415,288	105.8570	277,285	261,944	259,171		651			4.000	4.507	MON	873	10,106	07/15/2005	03/01/2020
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928			2	1	80,951	105.9820	44,045	41,559	41,147		(29)			4.000	4.494	MON	139	1,527	07/15/2005	03/01/2020
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023			2	1	767,769	105.8570	640,414	604,983	598,222		(245)			4.000	4.483	MON	2,017	23,618	07/15/2005	03/01/2020
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027			2	1	434,568	105.8570	348,088	328,829	325,426		720			4.000	4.489	MON	1,096	12,781	07/15/2005	03/01/2020
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232			2	1	179,713	105.8570	113,880	107,579	106,346		330			4.000	4.512	MON	359	4,084	07/15/2005	04/01/2020
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282			2	1	261,094	105.8570	251,569	237,651	234,702		(220)			4.000	4.601	MON	792	9,414	07/15/2005	05/01/2020
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785			2	1	505,962	105.8570	449,341	424,480	419,353		605			4.000	4.529	MON	1,415	16,687	07/15/2005	08/01/2020
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214			2	1	2,026	117.4510	2,316	1,972	2,019		(13)			8.000	7.057	MON	13	155	06/17/1999	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240			2	1	72,258	114.5090	80,966	70,707	72,234		(678)			7.000	6.156	MON	412	4,826	07/12/1993	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244			2	1	97,605	111.9740	113,939	101,755	98,076		317			6.500	8.039	MON	551	6,485	01/23/1997	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252			2	1	111,300	114.5090	124,801	108,987	111,139		(1,080)			7.000	6.233	MON	636	7,506	07/12/1993	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254			2	1	34,838	114.5090	39,110	34,155	34,734		(416)			7.000	6.321	MON	199	2,338	07/06/1993	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604			2	1	27,571	111.3940	23,368	20,978	21,400		(8)			6.000	5.295	MON	105	1,233	06/02/2004	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609			2	1	289	116.3190	328	282	296		(3)			7.000	5.345	MON	2	19	02/05/2002	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650			2	1	82,581	116.3190	93,772	80,616	84,357		(822)			7.000	5.462	MON	470	5,573	02/05/2002	09/01/2028
31292G-WJ-8	FED HOME LOAN MTG CORP GOLD #C00665			2	1	1,296	111.3940	1,411	1,267	1,298					6.000	5.166	MON	6	74	09/22/2003	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730			2	1	39,364	111.3940	42,783	38,407	39,491		(61)			6.000	5.063	MON	192	2,255	09/22/2003	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748			2	1	67,576	111.3940	55,898	50,180	51,266		(290)			6.000	5.250	MON	251	2,938	06/02/2004	04/01/2029
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854			2	1	145,581	119.2580	148,733	124,715	131,165		(1,392)			7.500	5.806	MON	779	9,257	01/04/2002	07/01/2029
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882			2	1	23,420	119.3580	23,574	19,751	21,073		(301)			7.500	5.324	MON	123	1,463	01/04/2002	11/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896			2	1	1,226	119.2750	1,406	1,179	1,287		(7)			7.500	4.494	MON	7	87	04/15/2002	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910			2	1	29,075	119.3590	27,980	23,442	24,757		(285)			7.500	5.580	MON	147	1,730	01/04/2002	01/01/2030
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920			2	1	2,477	116.5600	2,818	2,418	2,558		(8)			7.000	5.131	MON	14	167	02/05/2002	02/01/2030
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921			2	1	1,547	119.3960	1,776	1,487	1,618		(35)			7.500	4.603	MON	9	110	04/15/2002	02/01/2030
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933			2	1	880	119.4310	1,011	846	938		(9)			7.500	4.112	MON	5	63	04/15/2002	03/01/2030
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971			2	1	90,352	119.3720	91,710	76,827	83,385		(1,330)			7.500	4.610	MON	480	5,536	04/16/2002	04/01/2030
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987			2	1	33,364	119.4240	33,256	27,847	29,818		(77)			7.500	5.089	MON	174	2,060	01/04/2002	05/01/2030
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009			2	1	1,476	119.2390	1,158	971	1,063		(2)			7.500	4.535	MON	6	69	04/15/2002	06/01/2030
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024			2	1	368	119.5060	423	354	392		(10)			7.500	4.038	MON	2	26	04/15/2002	07/01/2030
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033			2	1	5,471	119.4360	5,426	4,543	4,885		(89)			7.500	4.996	MON	28	337	01/04/2002	08/01/2030
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103			2	1	3,426	119.4750	3,358	2,810	3,007		(13)			7.500	5.207	MON	18	208	01/04/2002	12/01/2030
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135			2	1	30,868	119.5330	29,235	24,458	26,045		(95)			7.500	5.334	MON	153	1,805	01/04/2002	02/01/2031
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152			2	1	1,219	119.5890	1,402	1,172	1,274		(10)			7.500	4.806	MON	7	87	04/15/2002	03/01/2031
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187			2	1	14,847	119.6060	15,331	12,818	13,532		(196)			7.500	5.560	MON	80	949	04/15/2002	05/01/2031
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188			2	1	411	114.8010	461	402	424		(1)			7.000	5.166	MON	2	27	02/05/2002	06/01/2031
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202			2	1	1,123	119.7160	1,292	1,080	1,183		1			7.500	4.641	MON	7	78	04/15/2002	06/01/2031
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241			2	1	44,825	119.6820	48,775	40,754	43,927		(341)			7.500	5.078	MON	255	3,021	04/15/2002	08/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273			2	1	26,937	119.4910	30,972	25,920	27,735		(74)			7.500	4.778	MON	162	1,934	04/16/2002	10/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277			2	1	26,233	114.8010	29,393	25,604	26,893		(234)			7.000	5.334	MON	149	1,767	02/08/2002	11/01/2031
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285			2	1	59,930	119.5430	68,876	57,616	62,360		(9)			7.500	4.912	MON	360	4,187	04/15/2002	11/01/2031
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305			2	1	1,158	119.6760	1,332	1,113	1,201		(4)			7.500	4.974	MON	7	83	04/15/2002	12/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311			2	1	9,681	114.8010	9,308	8,108	8,737		(156)			7.000	4.428	MON	47	561	05/01/2002	02/01/2032
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325			2	1	26,307	119.7070	28,882	24,128	25,489		4			7.500	5.578	MON	151	1,800	04/15/2002	01/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345			2	1	10,878	114.9150	12,194	10,612	11,026		(1,197)			7.000	5.765	MON	62	733	04/12/2002	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351			2	1	4,682	113.8320	5,150	4,525	4,658		(12)			6.500	5.524	MON	25	288	07/15/2005	05/01/2032
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369			2	1	98,685	119.6580	100,602	84,074	88,371		(269)			7.500	5.842	MON	525	6,233	01/04/2002	04/01/2032
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371			2	1	111,420	114.9150	122,965	107,006	115,651		(1,545)			7.000	4.521	MON	624	7,353	07/19/2002	06/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375			2	1	9,990	113.8320	10,991	9,655	9,951		16			6.500	5.513	MON	52	615	07/15/2005	07/01/2032
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552			2	1	109,728	108.9880	87,494	80,278	81,406		181			5.500	5.022	MON	368	4,302	08/10/2004	05/01/2033
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260			2	1	230	116.3190	261	224	235					7.000	5.183	MON	1	16	02/05/2002	05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412			2	1	77,786	111.3940	84,704	76,040	77,615		127			6.000	5.353	MON	380	4,456	09/22/2003	09/01/2028
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636			2	1	14,752	109.1000	16,689	15,297	15,198		172			5.500	6.257	MON	70	801	10/07/1998	11/01/2028
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107			2	1	150,342	109.1000	170,083	155,896	153,045		1,684			5.500	6.287	MON	715	8,208	10/07/1998	11/01/2028
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366			2	1	58,693	109.1000	66,400	60,861	59,752		716			5.500	6.288	MON	279	3,292	10/07/1998	11/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934			2	1	49,761	111.3940	41,705	37,439	38,010		(1)			6.000	5.430	MON	187	2,192	06/02/2004	12/01/2028
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764			2	1	56,948	111.3940	62,013	55,670	57,207		(488)			6.000	5.099	MON	278	3,331	09/22/2003	02/01/2029
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797			2	1	3,338	111.3940	3,635	3,263	3,371		(19)			6.000	5.029	MON	16	195	09/22/2003	02/01/2029
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246			2	1	22,845	111.3940	24,099	21,634	22,161		(117)			6.000	5.174	MON	108	1,295	06/02/2004	01/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939			2	1	18,265	111.2250	19,859	17,855	18,389		(43)			6.000	4.952	MON	89	1,045	09/22/2003	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952			2	1	51,493	111.3940	56,073	50,337	51,643		(342)			6.000	5.136	MON	252	2,992	09/22/2003	04/01/2029
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592			2	1	1,593	116.5600	1,920	1,647	1,586		11			7.000	8.505	MON	10	115	07/12/2000	05/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495			2	1	11,763	116.3190	14,114	12,134	11,800		39			7.000	8.079	MON	71	847	12/27/1999	06/01/2029
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722			2	1	7,068	116.3190	8,481	7,291	7,167		(13)			7.000	7.847	MON	43	506	12/27/1999	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188			2	1	2,641	114.5820	3,046	2,659	2,629		7			6.500	6.854	MON	14	168	01/18/2001	06/01/2029
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031			2	1	49,152	111.3940	53,523	48,048	49,134		(343)			6.000	5.170	MON	240	2,871	09/22/2003	08/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287			2	1	60,625	114.5820	46,239	40,355	39,719		153			6.500	7.055	MON	219	2,512	02/05/2002	08/01/2029
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680			2	1	13,809	114.5820	10,924	9,534	9,410		43			6.500	6.970	MON	52	596	02/05/2002	09/01/2029
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752			2	1	44,087	114.5820	50,857	44,385	44,150		12			6.500	6.733	MON	240	2,871	01/18/2001	09/01/2029
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288			2	1	13,738	119.3310	14,498	12,149	12,892		(62)			7.500	5.403	MON	76	904	01/04/2002	10/01/2029
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297			2	1	3,650	104.7180	3,625	3,462	3,794		(55)			7.500	4.219	MON	22	259	01/04/2002	10/01/2029
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302			2	1	9,795	119.3590	11,317	9,481	10,112		(3)			7.500	5.362	MON	59	697	01/04/2002	10/01/2029
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027			2	1	3,949	110.7570	4,233	3,822	4,171		(94)			7.500	4.542	MON	24	286	01/04/2002	11/01/2029
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041			2	1	46,228	119.1050	42,112	35,357	38,157		272			7.500	5.114	MON	221	2,513	04/15/2002	10/01/2029
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114			2	1	2,090	103.3370	2,047	1,981	2,103		(18)			7.500	5.321	MON	12	148	01/04/2002	12/01/2029
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582			2	1	12,662	104.0660	12,483	11,995	12,587		(56)			7.500	5.877	MON	75	898	01/04/2002	12/01/2029
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615			2	1	1,988	110.2080	2,010	1,824	1,907		(5)			7.500	6.036	MON	11	136	01/04/2002	12/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797			2	1	7,843	106.5230	4,226	3,967	4,279		(34)			7.500	4.613	MON	25	272	04/15/2002	12/01/2029
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889			2	1	4,306	107.8210	4,409	4,089	4,398		(51)			7.500	4.587	MON	26	306	01/04/2002	12/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362			2	1	7,113	116.5600	8,093	6,944	7,389		(14)			7.000	4.798	MON	41	485	02/05/2002	01/01/2030
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512			2	1	37,508	119.5020	42,323	35,416	37,843		(527)			7.500	5.284	MON	221	2,651	01/04/2002	01/01/2030
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775			2	1	576	116.5600	655	562	593		(1)			7.000	5.213	MON	3	37	02/05/2002	01/01/2030
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953			2	1	1,095	103.0070	1,057	1,026	1,095		(8)			7.500	5.131	MON	6	77	01/04/2002	01/01/2030
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307			2	1	6,841	115.8040	7,733	6,678	7,021		(81)			7.000	5.092	MON	39	441	02/05/2002	02/01/2030
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430			2	1	9,000	119.5200	10,411	8,711	9,483		(35)			7.500	4.647	MON	54	633	01/04/2002	02/01/2030
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002			2	1	1,644	118.8670	1,632	1,373	1,438		(5)			7.500	5.610	MON	9	102	01/04/2002	03/01/2030
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232			2	1	807	119.6530	919	768	812		(6)			7.500	5.174	MON	5	57	01/04/2002	03/01/2030
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311			2	1	10,286	118.9130	7,443	6,259	6,629		(45)			7.500	5.445	MON	39	446	01/04/2002	03/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418			2	1	5,300	115.8040	6,351	5,484	5,236		(35)			7.000	8.868	MON	32	383	07/24/2000	04/01/2030
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703			2	1	5,684	119.1060	4,729	3,971	4,260		(58)			7.500	5.021	MON	25	288	01/04/2002	04/01/2030
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871			2	1	7,152	119.6910	7,489	6,257	6,748		(57)			7.500	5.195	MON	39	465	01/04/2002	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914			2	1	13,417	115.8040	15,167	13,097	13,954		(99)			7.000	5.146	MON	76	915	02/05/2002	05/01/2030
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920			2	1	1,439	105.2860	1,432	1,360	1,482		(13)			7.500	4.224	MON	9	102	01/04/2002	04/01/2030
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535			2	1	2,531	119.5470	2,873	2,403	2,579		(42)			7.500	5.019	MON	15	180	01/04/2002	05/01/2030
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536			2	1	5,291	107.8560	5,425	5,030	5,367		(9)			7.500	4.940	MON	31	376	01/04/2002	05/01/2030
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672			2	1	1,729	119.6600	1,337	1,117	1,199		(6)			7.500	5.339	MON	7	81	01/04/2002	05/01/2030
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755			2	1	5,340	109.6610	5,514	5,029	5,380		(58)			7.500	5.089	MON	31	376	01/04/2002	06/01/2030
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495			2	1	28,247	119.4530	29,483	24,682	26,531		(428)			7.500	5.124	MON	154	1,834	01/04/2002	08/01/2030
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726			2	1	10,700	102.8990	10,487	10,191	10,855		(178)			7.500	5.362	MON	64	763	01/04/2002	09/01/2030
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796			2	1	1,940	102.9240	1,873	1,820	1,930		(5)			7.500	5.240	MON	11	136	01/04/2002	09/01/2030
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826			2	1	1,208	109.7760	1,264	1,151	1,239		(2)			7.500	4.885	MON	7	86	01/04/2002	08/01/2030
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059			2	1	3,170	103.4340	3,121	3,018	3,229		(24)			7.500	5.185	MON	19	226	01/04/2002	09/01/2030
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426			2	1	1,375	103.1540	1,324	1,284	1,379		(13)			7.500	4.653	MON	8	96	01/04/2002	09/01/2030
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536			2	1	441	102.3270	429	419	460		(5)			7.500	4.362	MON	3	31	01/04/2002	09/01/2030
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537			2	1	510	109.5490	502	458	489		(1)			7.500	4.901	MON	3	34	01/04/2002	09/01/2030
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048			2	1	82,423	119.2750	92,278	77,366	81,295		(1,018)			7.500	5.662	MON	484	5,787	01/04/2002	07/01/2030
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057			2	1	1,517	101.8510	1,471	1,444	1,542		(3)			7.500	5.276	MON	9	108	01/04/2002	10/01/2030
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324			2	1	563	108.0950	579	536	575		(5)			7.500	4.600	MON	3	40	01/04/2002	10/01/2030
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407			2	1	15,019	104.9670	15,006	14,296	15,080		(36)			7.500	5.497	MON	89	1,070	01/04/2002	10/01/2030
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458			2	1	18,050	102.8870	15,129	14,704	15,551		(158)			7.500	4.292	MON	92	1,089	01/04/2002	10/01/2030
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602			2	1	26,336	100.9140	25,725	25,492	26,595		(6,170)			7.500	5.546	MON	159	1,901	01/04/2002	10/01/2030
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733			2	1	31,261	108.3380	32,195	29,717	30,946		(179)			7.500	5.812	MON	186	2,224	01/04/2002	10/01/2030
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930			2	1	2,574	119.6300	2,980	2,491	2,615		(15)			7.500	5.707	MON	16	187	01/04/2002	10/01/2030
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962			2	1	1,559	109.2350	632	578	618		(7)			7.500	5.161	MON	4	38	01/04/2002	10/01/2030
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101			2	1	396	107.9560	408	378	398		(1)			7.500	5.361	MON	2	29	01/04/2002	10/01/2030
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663			2	1	73	102.1700	73	71	78					7.500	4.178	MON		5	01/04/2002	11/01/2030
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798			2	1	1,442	101.9220	1,422	1,395	1,457		(2)			7.500	5.829	MON	9	104	01/04/2002	11/01/2030
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876			2	1	9,534	119.2650	10,714	8,983	9,422		(59)			7.500	5.810	MON	56	672	01/04/2002	11/01/2030
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998			2	1	1,985	107.8600	446	413	445		3			7.500	5.053	MON	3	25	01/04/2002	11/01/2030
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199			2	1	7,051	103.1420	3,323	3,222	3,420		(35)			7.500	5.408	MON	20	221	01/04/2002	12/01/2030
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212			2	1	68,922	119.5840	63,879	53,418	56,034		71			7.500	5.961	MON	334	3,921	01/04/2002	12/01/2030
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316			2	1	21,188	111.2960	22,458	20,179	20,910		(238)			7.500	6.164	MON	126	1,511	01/04/2002	12/01/2030
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323			2	1	6,251	108.3590	6,452	5,954	6,326		(29)			7.500	5.177	MON	37	446	01/04/2002	12/01/2030
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398			2	1	5,888	109.7540	4,980	4,537	4,804		(65)			7.500	5.680	MON	28	333	01/04/2002	12/01/2030
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470			2	1	17,340	109.2210	18,396	16,843	17,666		(42)			7.500	5.927	MON	105	1,261	08/10/2001	12/01/2030
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639			2	1	15,486	119.7010	17,629	14,727	15,649		(234)			7.500	5.392	MON	92	1,103	01/04/2002	12/01/2030
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970			2	1	30,936	119.6810	32,570	27,214	28,811		(453)			7.500	5.537	MON	170	2,024	01/04/2002	12/01/2030
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025			2	1	29,269	119.7020	27,769	23,199	24,471		(111)			7.500	5.655	MON	145	1,707	01/04/2002	12/01/2030
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038			2	1	46,866	119.5420	39,764	33,264	36,122		(73)			7.500	4.792	MON	208	2,418	01/04/2002	12/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106			2	1	120,542	111.3940	131,261	117,835	120,389		(8)			6.000	5.246	MON	589	6,903	09/22/2003	11/01/2029
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189			2	1	5,058	118.9870	5,013	4,213	4,513		(111)			7.500	5.191	MON	26	312	01/04/2002	01/01/2031
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263			2	1	1,176	110.2940	1,231	1,116	1,178		(10)			7.500	5.411	MON	7	84	01/04/2002	01/01/2031
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354			2	1	19,147	119.6570	19,965	16,685	17,725		(26)			7.500	5.590	MON	104	1,240	01/04/2002	01/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464			2	1	34,521	106.6900	35,410	33,190	36,057		(405)			7.500	5.086	MON	207	2,484	04/16/2002	01/01/2031
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467			2	1	19,804	106.1380	19,996	18,840	19,737		(49)			7.500	5.757	MON	118	1,411	01/04/2002	01/01/2031
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666			2	1	32,472	111.3940	37,081	33,288	32,369		408			6.000	7.152	MON	166	1,877	04/05/2001	01/01/2031
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718			2	1	24,163	119.7120	27,531	22,998	24,440		(99)			7.500	5.259	MON	144	1,722	01/04/2002	01/01/2031
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757			2	1	7,232	107.3040	7,418	6,913	7,210		(51)			7.500	5.809	MON	43	518	01/04/2002	01/01/2031
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811			2	1	364	104.8680	367	350	388		(6)			7.500	4.180	MON	2	23	04/15/2002	01/01/2031
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812			2	1	1,073	106.3500	345	325	347		(1)			7.500	5.115	MON	2	23	01/04/2002	01/01/2031
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909			2	1	3,941	118.7380	4,499	3,789	3,981		(46)			7.500	5.494	MON	24	283	04/15/2002	10/01/2030
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034			2	1	1,876	110.4090	1,966	1,781	1,926		(18)			7.500	4.857	MON	11	134	01/04/2002	01/01/2031
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055			2	1	32,464	119.7680	36,945	30,847	32,265		(95)			7.500	6.029	MON	193	2,309	01/04/2002	01/01/2031
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060			2	1	325	119.5580	366	306	327		(6)			7.500	5.399	MON	2	22	01/04/2002	01/01/2031
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287			2	1	72,780	119.4590	82,259	68,860	73,249		(329)			7.500	5.062	MON	430	5,154	01/04/2002	02/01/2031
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483			2	1	5,418	104.9820	5,506	5,245	5,594		(35)			7.500	5.052	MON	33	361	01/04/2002	02/01/2031
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624			2	1	29,022	111.2890	30,791	27,667	29,662		(181)			7.500	5.091	MON	173	2,072	01/04/2002	01/01/2031
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847			2	1	140,837	109.8780	56,665	51,571	53,475		(273)			7.500	6.100	MON	322	3,533	01/04/2002	02/01/2031
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852			2	1	15,490	111.0000	16,530	14,892	16,650		10			7.500	3.687	MON	93	1,115	04/15/2002	02/01/2031
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890			2	1	2,229	111.3940	2,545	2,285	2,187		24			6.000	7.492	MON	11	137	04/05/2001	02/01/2031
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914			2	1	17,474	119.6190	20,096	16,800	18,545		(91)			7.500	4.294	MON	105	1,257	04/15/2002	02/01/2031
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981			2	1	13,701	119.4720	15,437	12,921	13,332		(59)			7.500	6.451	MON	81	967	01/04/2002	02/01/2031
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277			2	1	6,231	106.7020	6,089	5,707	6,032		(49)			7.500	5.152	MON	36	426	01/04/2002	02/01/2031
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312			2	1	1,982	119.7960	2,248	1,877	1,946		(5)			7.500	6.354	MON	12	140	01/04/2002	03/01/2031
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819			2	1	3,022	109.8590	3,225	2,936	3,155		(25)			7.500	5.168	MON	18	220	08/10/2001	03/01/2031
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099			2	1	41,573	119.6400	44,035	36,806	38,677		(150)			7.500	5.571	MON	230	2,741	01/04/2002	03/01/2031
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326			2	1	3,054	108.6470	3,168	2,916	3,041		(6)			7.500	6.047	MON	18	219	01/04/2002	04/01/2031
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287			2	1	4,243	102.9580	4,200	4,079	4,212		3			7.500	6.240	MON	25	305	04/15/2002	04/01/2031
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621			2	1	220	102.7030	215	209	225		(1)			7.500	4.911	MON	1	16	01/04/2002	04/01/2031
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907			2	1	19,226	107.5000	19,544	18,180	19,098		(149)			7.500	5.416	MON	114	1,360	01/04/2002	05/01/2031
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022			2	1	2,012	102.3530	1,914	1,870	1,948		(3)			7.500	5.997	MON	12	140	01/04/2002	05/01/2031
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275			2	1	2,221	107.8180	2,326	2,158	2,295		(27)			7.500	5.148	MON	13	162	08/10/2001	04/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364			2	1	4,796	114.8010	5,374	4,681	4,949		(5)			7.000	5.018	MON	27	327	02/05/2002	05/01/2031
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627			2	1	39,637	103.9410	38,685	37,219	38,730		(205)			7.500	5.872	MON	233	2,784	01/04/2002	06/01/2031
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738			2	1	49,761	119.6880	48,487	40,511	42,000		(89)			7.500	6.193	MON	253	2,990	01/04/2002	06/01/2031
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329			2	1	436	104.7360	435	415	442		(4)			7.500	5.107	MON	3	32	01/04/2002	06/01/2031
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379			2	1	14,655	111.2630	15,484	13,916	14,660		(46)			7.500	5.500	MON	87	1,042	01/04/2002	06/01/2031
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644			2	1	2,875	103.4860	2,835	2,739	2,807		(5)			7.500	6.560	MON	17	205	01/04/2002	06/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665			2	1	17,783	114.0820	13,938	12,217	12,118		7			6.500	6.780	MON	66	770	02/05/2002	06/01/2031
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808			2	1	34,119	111.3460	36,058	32,384	34,410		(271)			7.500	5.404	MON	202	2,424	01/04/2002	06/01/2031
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221			2	1	12,105	107.5880	12,288	11,422	12,040		12			7.500	5.621	MON	71	855	01/04/2002	07/01/2031
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267			2	1	30,110	119.7590	34,339	28,673	29,960		49			7.500	5.993	MON	179	2,147	01/04/2002	07/01/2031
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904			2	1	15,826	108.5410	16,378	15,089	16,042		(150)			7.500	4.990	MON	94	1,130	01/04/2002	07/01/2031
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070			2	1	265	108.7310	274	252	267		(1)			7.500	5.189	MON	2	19	01/04/2002	07/01/2031
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716			2	1	14,869	111.1940	15,715	14,133	15,012		(110)			7.500	5.388	MON	88	1,058	01/04/2002	12/01/2030
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893			2	1	62,085	115.8040	70,186	60,608	62,875		(131)			7.000	5.801	MON	354	4,233	02/05/2002	03/01/2031
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999			2	1	999	119.3690	1,147	961	1,085		(7)			7.500	3.648	MON	6	68	04/15/2002	02/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017			2	1	23,294	114.5820	20,309	17,724	17,531		30			6.500	6.846	MON	96	1,124	02/05/2002	03/01/2031
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230			2	1	24,978	101.2100	22,662	22,391	23,354		(194)			7.500	5.708	MON	140	1,668	01/04/2002	08/01/2031
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549			2	1	2,718	111.1440	2,865	2,577	2,668		(6)			7.500	5.958	MON	16	193	01/04/2002	08/01/2031
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670			2	1	29,083	111.3580	30,855	27,707	29,526		(363)			7.500	5.106	MON	173	2,075	01/04/2002	08/01/2031
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922			2	1	21,135	109.8020	22,148	20,171	21,107		(78)			7.500	5.972	MON	126	1,510	01/04/2002	08/01/2031
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323			2	1	5,684	119.6720	6,432	5,375	5,606		(6)			7.500	5.922	MON	34	402	01/04/2002	09/01/2031
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368			2	1	19,458	108.4480	20,098	18,532	19,822		(126)			7.500	5.272	MON	116	1,388	01/04/2002	09/01/2031
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656			2	1	28,607	114.8010	32,059	27,926	28,766		(46)			7.000	5.846	MON	163	1,951	02/05/2002	09/01/2031
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879			2	1	7,354	108.5900	7,677	7,070	7,696		(130)			7.500	4.190	MON	44	529	04/15/2002	09/01/2031
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120			2	1	5,047	103.0190	4,959	4,813	5,302		54			7.500	4.549	MON	30	361	04/15/2002	09/01/2031
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262			2	1	10,607	111.2860	8,849	7,951	8,518		(219)			7.500	5.288	MON	50	582	01/04/2002	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690			2	1	3,260	114.0820	3,652	3,201	3,150		11			6.500	7.088	MON	17	208	02/05/2002	10/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846			2	1	11,048	107.9020	11,407	10,571	10,937		17			7.500	6.329	MON	66	792	01/04/2002	09/01/2031
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091			2	1	25,571	107.9860	26,291	24,346	25,559		(304)			7.500	5.721	MON	152	1,823	01/04/2002	09/01/2031
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271			2	1	115	114.8010	128	112	118		(1)			7.000	5.004	MON	1	8	02/05/2002	10/01/2031
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301			2	1	79,709	111.2440	84,234	75,720	78,891		(87)			7.500	5.773	MON	473	5,669	01/04/2002	10/01/2031
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019			2	1	33,191	119.8130	37,843	31,585	33,001		(40)			7.500	6.049	MON	197	2,365	01/04/2002	11/01/2031
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454			2	1	2,626	103.9480	2,624	2,525	2,724		(13)			7.500	4.641	MON	16	189	04/15/2002	10/01/2031
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951			2	1	60,274	114.8010	67,549	58,840	61,368		(758)			7.000	5.394	MON	343	4,111	02/05/2002	11/01/2031
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045			2	1	3,054	119.5720	3,046	2,548	2,700		(6)			7.500	5.716	MON	16	188	01/04/2002	12/01/2030
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126			2	1	5,527	111.3940	6,018	5,402	5,615		(71)			6.000	4.606	MON	27	323	09/22/2003	12/01/2031
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241			2	1	101,149	109.3060	106,293	97,244	103,092		(692)			7.500	5.666	MON	608	7,281	04/15/2002	12/01/2031
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296			2	1	491	103.4830	489	473	512		(3)			7.500	4.751	MON	3	36	04/15/2002	11/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373			2	1	1,754	114.0820	1,934	1,695	1,743		9			6.500	5.500	MON	9	108	07/15/2005	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536			2	1	75,034	114.0820	82,730	72,518	76,728		(384)			6.500	4.797	MON	393	4,613	07/15/2005	01/01/2032
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874			2	1	51,815	113.4490	30,847	27,190	28,290		(91)			7.500	6.154	MON	170	1,989	01/04/2002	01/01/2032
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688			2	1	6,557	119.4590	7,531	6,304	6,561		(5)			7.500	6.077	MON	39	472	04/15/2002	02/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668			2	1	9,088	113.8320	9,998	8,783	9,045		21			6.500	5.391	MON	48	556	07/15/2005	03/01/2032
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525			2	1	104,193	112.9780	113,171	100,171	108,323		(231)			7.500	5.491	MON	626	7,496	04/15/2002	04/01/2032
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529			2	1	20,026	113.8320	22,032	19,355	20,030		8			6.500	5.207	MON	105	1,233	07/15/2005	04/01/2032
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779			2	1	12,466	114.9150	13,472	11,724	12,750		(50)			7.000	4.021	MON	68	819	05/01/2002	03/01/2032
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333			2	1	193,711	119.5650	222,668	186,232	192,669		(870)			7.500	6.369	MON	1,164	13,787	04/15/2002	04/01/2032
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504			2	1	751	114.9150	813	708	765		(13)			7.000	4.027	MON	4	49	05/01/2002	04/01/2032
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923			2	1	16,553	114.9150	18,027	15,687	16,667		(146)			7.000	4.787	MON	92	1,096	05/01/2002	05/01/2032
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233			2	1	24,662	114.9150	17,491	15,221	16,239		(14)			7.000	4.568	MON	89	1,015	05/01/2002	05/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382			2	1	4,518	114.9150	4,907	4,270	4,517		(42)			7.000	5.169	MON	25	298	05/01/2002	05/01/2032
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640			2	1	26,202	114.9150	28,446	24,754	25,327		(3)			7.000	6.091	MON	144	1,730	05/01/2002	06/01/2032
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934			2	1	125,321	114.9150	139,079	121,028	130,579		731			7.000	4.744	MON	706	8,378	06/28/2002	06/01/2032
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463			2	1	4,471	113.8320	4,918	4,321	4,531		19			6.500	5.041	MON	23	281	07/15/2005	06/01/2032
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321			2	1	29,079	113.8320	31,992	28,104	28,664		140			6.500	5.691	MON	152	1,824	07/15/2005	07/01/2032
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442			2	1	49,837	113.8320	54,828	48,166	50,168		(205)			6.500	4.946	MON	261	2,949	07/15/2005	07/01/2032
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444			2	1	9,102	113.8320	10,013	8,797	9,351		(252)			6.500	4.230	MON	48	571	07/15/2005	07/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600			2	1	102,228	113.8320	112,466	98,801	101,663		153			6.500	5.357	MON	535	6,323	07/15/2005	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953			2	1	9,087	113.8320	9,934	8,727	8,676		15			6.500	6.686	MON	47	565	02/05/2002	08/01/2032
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391			2	1	14,426	113.8730	13,756	12,080	11,964		25			6.500	6.802	MON	65	772	02/05/2002	09/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778			2	1	101,181	114.1650	54,104	47,391	47,055		55			6.500	6.721	MON	257	2,787	02/05/2002	09/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253			2	1	2,658	114.1230	2,931	2,569	2,661		(13)			6.500	5.305	MON	14	167	07/15/2005	01/01/2033
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366			2	1	60,715	108.9880	66,531	61,044	61,473		742			5.500	5.219	MON	280	3,152	09/11/2002	03/01/2033
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675			2	1	201,067	108.9880	220,375	202,202	201,597		475			5.500	5.611	MON	927	10,590	09/11/2002	03/01/2033
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003			2	1	19,254	113.5820	21,136	18,608	19,473		(225)			6.500	4.916	MON	101	1,208	07/15/2005	04/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083			2	1	40,701	113.5820	44,679	39,337	40,517		43			6.500	5.561	MON	213	2,551	07/15/2005	03/01/2033
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938			2	1	112,863	111.3940	124,233	111,526	113,274		445			6.000	5.459	MON	558	6,524	09/03/2004	06/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214			2	1	123,273	107.5660	130,499	121,320	123,774		(302)			5.000	4.293	MON	506	5,587	02/26/2009	08/01/2028
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170			2	1	93,565	114.5090	104,883	91,593	93,380		(867)			7.000	6.202	MON	534	6,385	07/06/1993	06/01/2023
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969			2	1	99,166	114.5090	111,307	97,204	99,041		(1,328)			7.000	6.278	MON	567	6,775	07/06/1993	06/01/2023
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158			2	1	66,947	114.5090	75,235	65,702	66,783		(555)			7.000	6.301	MON	383	4,573	07/12/1993	06/01/2023
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404			2	1	55,599	114.5090	62,473	54,558	55,286		(678)			7.000	6.416	MON	318	3,793	07/06/1993	06/01/2023
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385			2	1	66,288	114.5090	74,536	65,092	66,106		(625)			7.000	6.376	MON	380	4,535	07/12/1993	08/01/2023
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957			2	1	1,979	104.6020	1,992	1,904	2,005		28			7.500	5.470	MON	12	142	10/02/2001	07/01/2024
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515			2	1	24,766	114.5820	27,425	23,935	24,777		(99)			6.500	5.365	MON	130	1,551	07/15/2005	01/01/2028
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930			2	1	1,117	109.8630	1,198	1,090	1,123		(5)			6.000	4.617	MON	5	56	09/10/2003	09/01/2022
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488			2	1	27	100.1080	26	26	26					8.000	6.493	MON		1	03/07/2001	03/01/2012
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498			2	1	159	100.9070	155	154	154		(1)			8.000	6.392	MON	1	10	03/07/2001	07/01/2012
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659			2	1	109,797	106.0830	65,769	61,998	62,044		(18)			6.000	5.912	MON	310	3,500	03/01/1999	04/01/2014
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754			2	1	11,487	105.0620	11,689	11,126	11,270		(58)			8.000	6.415	MON	74	843	03/07/2001	09/01/2014
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762			2	1	18,928	106.2280	19,474	18,332	18,656		(116)			8.000	6.239	MON	122	1,416	03/07/2001	10/01/2014
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799			2	1	25,283	106.4130	26,057	24,487	24,844		(83)			8.000	6.567	MON	163	1,874	03/07/2001	11/01/2014
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947			2	1	39,049	108.8550	41,082	37,740	38,737		(225)			8.000	6.093	MON	252	2,941	03/07/2001	01/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478			2	1	633,893	107.9230	656,422	608,233	624,135		(3,568)			6.000	4.656	MON	3,041	35,873	11/04/2003	08/01/2018
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538			2	1	78,800	107.0700	81,322	75,952	78,098		(31)			5.000	3.580	MON	316	3,681	03/31/2009	12/01/2018
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011			2	1	62,181	107.2590	64,284	59,933	61,571		(383)			5.000	3.115	MON	250	2,884	03/31/2009	10/01/2015
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329			2	1	297,627	106.0840	300,880	283,623	297,143		(2,110)			5.500	2.972	MON	1,300	14,851	08/27/2009	05/01/2017
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472			2	1	626,938	108.6340	649,023	597,439	620,499		1,278			5.500	3.492	MON	2,738	31,147	08/27/2009	03/01/2018
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518			2	1	56,400	108.6340	58,387	53,746	55,866		(138)			5.500	3.729	MON	246	2,884	08/27/2009	06/01/2018
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649			2	1	2,179	101.8620	2,178	2,138	2,139		(3)			7.000	6.614	MON	12	102	03/13/1998	04/01/2012
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773			2	1	488	101.8620	487	478	479		(1)			7.000	6.443	MON	3	14	03/13/1998	04/01/2012
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496			2	1	35,404	107.2590	39,316	36,655	36,409		117			5.000	5.851	MON	153	1,662	12/21/1998	11/01/2013
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812			2	1	12,627	106.9670	13,082	12,230	12,461		(64)			8.000	6.284	MON	82	933	03/07/2001	11/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519			2	1	12,553	102.3850	12,415	12,126	12,389		(56)			8.000	6.542	MON	81	956	02/22/2001	02/01/2016
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893			2	1	26,683	108.4470	27,575	25,427	26,157		(15)			5.500	3.793	MON	117	1,377	08/27/2009	05/01/2017
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564			2	1	14,523	101.4310	14,198	13,998	14,131		(277)			5.000	1.629	MON	58	553	03/31/2009	09/01/2012
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957			2	1	285,629	107.6970	299,745	278,323	281,848		(1,182)			5.000	4.261	MON	1,160	13,412	01/12/2004	10/01/2017
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827			2	1	1,930	101.2280	1,883	1,860	1,882		(26)			5.000	2.085	MON	8	81	03/31/2009	01/01/2013
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394			2	1	28,294	108.4470	29,240	26,963	27,955		190			5.500	3.495	MON	124	1,382	08/27/2009	07/01/2017
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905			2	1	125,891	107.6970	132,113	122,671	124,381		(666)			5.000	4.227	MON	511	5,903	01/12/2004	04/01/2018
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516			2	1	6,419	107.5870	6,730	6,255	6,333		(5)			5.000	4.327	MON	26	296	01/12/2004	07/01/2018
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662			2	1	9,464	107.6970	9,847	9,143	9,392		(67)			5.000	3.564	MON	38	441	03/24/2009	08/01/2018
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520			2	1	106,909	107.6970	112,192	104,174	105,617		(62)			5.000	4.366	MON	434	5,083	01/12/2004	09/01/2018
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829			2	1	22,632	107.6970	23,751	22,053	22,416		(7)			5.000	4.187	MON	92	1,075	01/12/2004	10/01/2018
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762			2	1	267	116.0460	302	261	273		(1)			7.000	5.339	MON	2	18	02/05/2002	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800			2	1	14,648	115.3790	16,661	14,440	14,720		(14)			7.000	6.312	MON	84	996	11/06/1998	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848			2	1	369	115.3790	416	360	377		(3)			7.000	5.439	MON	2	25	02/05/2002	12/01/2026
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097			2	1	44,326	119.3950	43,652	36,561	38,881		(530)			7.500	5.387	MON	229	2,704	01/04/2002	12/01/2029
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109			2	1	11,103	119.3550	12,740	10,674	11,769		26			7.500	4.177	MON	67	757	04/15/2002	03/01/2030
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131			2	1	9,881	119.4890	10,358	8,669	9,470		(45)			7.500	4.444	MON	54	643	04/16/2002	09/01/2030
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136			2	1	11,992	119.5730	10,012	8,373	9,031		(97)			7.500	4.861	MON	52	609	01/04/2002	10/01/2030
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186			2	1	1,217	119.5730	1,399	1,170	1,286		(3)			7.500	4.270	MON	7	86	04/15/2002	02/01/2031
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243			2	1	18,843	119.6480	21,675	18,116	19,826		(28)			7.500	4.411	MON	113	1,350	04/15/2002	05/01/2031
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354			2	1	22,889	119.6470	24,333	20,337	21,642		(221)			7.500	5.308	MON	127	1,514	01/04/2002	12/01/2031
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374			2	1	3,563	114.8010	3,357	2,925	3,151		(15)			7.000	4.470	MON	17	202	05/01/2002	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381			2	1	102,078	115.8040	91,454	78,973	85,614		(558)			7.000	4.340	MON	461	5,423	05/01/2002	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391			2	1	30,471	115.8040	27,956	24,141	26,335		(448)			7.000	4.100	MON	141	1,661	05/01/2002	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443			2	1	18,747	113.8320	20,624	18,118	18,672		21			6.500	5.454	MON	98	1,151	07/15/2005	08/01/2032
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449			2	1	362,101	115.8040	397,703	343,427	373,412		(7,600)			7.000	4.143	MON	2,003	23,592	09/10/2003	07/01/2032
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597			2	1	6,330	111.3940	5,653	5,075	5,156		(11)			6.000	5.411	MON	25	299	05/10/2005	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736			2	1	4,554	113.5820	5,000	4,402	4,551		4			6.500	5.344	MON	24	281	07/15/2005	09/01/2034
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410			2	1	363,867	107.5970	406,962	378,227	367,659		(3,294)			5.000	5.952	MON	1,576	18,504	11/03/2006	01/01/2036
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434			2	1	9,559	112.5820	7,720	6,857	6,934		6			6.500	6.083	MON	37	433	08/09/2006	10/01/2036
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468			2	1	968,618	107.5660	1,025,401	953,276	969,806		(1,507)			5.000	4.473	MON	3,972	46,018	02/26/2009	07/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072			2	1	1,172,649	107.5970	1,311,536	1,218,931	1,186,649		(29)			5.000	5.896	MON	5,079	59,605	11/03/2006	08/01/2035
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197			2	1	108,700	106.1810	124,002	116,784	111,817		(2,277)			4.500	5.945	MON	438	5,162	05/18/2007	02/01/2037
3128JJ-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735			2	1	14,581	101.2570	14,356	14,177	14,211		(63)			7.500	6.294	MON	89	741	09/24/1998	09/01/2012
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684			2	1	3,677,690	107.7830	3,677,991	3,412,415	3,663,524		(14,166)			5.500	1.594	MON	15,640	30,734	10/07/2011	12/01/2018
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690			2	1	383,376	105.9820	278,112	262,415	259,379		1,149			4.000	4.542	MON	875	10,114	07/15/2005	02/01/2020
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736			2	1	50,796	108.6650	53,203	48,960	50,379		(35)			5.000	3.822	MON	204	2,396	03/31/2009	04/01/2020
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753			2	1	170,827	107.7900	119,841	111,179	112,302		93			5.000	4.540	MON	463	5,336	07/13/2005	08/01/2020
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880			2	1	49,591	107.7900	51,581	47,853	49,435		113			5.000	3.617	MON	199	2,311	03/31/2009	12/01/2020
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938			2	1	17,133	106.5140	17,778	16,690	17,111		11			4.500	3.460	MON	63	722	03/05/2009	03/01/2021
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031			2	1	424,442	109.6030	443,312	404,471	421,884		(2,536)			5.500	3.846	MON	1,854	21,657	08/27/2009	05/01/2021
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110			2	1	35,510	108.3220	36,925	34,088	35,609		(155)			5.500	3.740	MON	156	1,806	03/30/2009	06/01/2021
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221			2	1	65,464	108.5720	67,731	62,384	65,486		(11)			5.500	3.502	MON	286	3,314	08/27/2009	06/01/2021
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228			2	1	39,757	108.3220	41,341	38,165	39,800		(95)			5.500	3.765	MON	175	2,027	03/30/2009	07/01/2021
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250			2	1	7,788	106.5140	8,081	7,587	7,771		(64)			4.500	3.477	MON	28	328	03/05/2009	06/01/2021
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310			2	1	220,585	108.3220	227,762	210,265	221,993		(880)			5.500	3.329	MON	964	11,057	08/27/2009	08/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317			2	1	347,044	108.3220	358,525	330,982	348,200		(1,092)			5.500	3.469	MON	1,517	17,500	08/27/2009	08/01/2021
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321			2	1	202,183	108.3220	210,040	193,904	203,705		(2,236)			5.500	3.570	MON	889	10,220	03/31/2009	09/01/2021
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392			2	1	5,053,431	108.3220	5,187,820	4,789,272	5,048,102		(4,853)			5.500	3.451	MON	21,951	255,064	08/28/2009	09/01/2021
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438			2	1	1,022,407	108.3220	1,056,034	974,906	1,027,378		(124)			5.500	3.455	MON	4,468	51,221	08/27/2009	12/01/2021
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454			2	1	28,957	108.3220	30,110	27,797	29,133		(254)			5.500	3.629	MON	127	1,465	03/30/2009	11/01/2021
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524			2	1	9,805	108.3220	10,121	9,344	9,844		(127)			5.500	3.449	MON	43	495	08/27/2009	01/01/2022
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548			2	1	196,401	108.3220	204,069	188,391	197,489		(1,739)			5.500	3.663	MON	863	9,968	03/31/2009	01/01/2022
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577			2	1	328,713	108.3220	341,808	315,549	330,329		(2,959)			5.500	3.706	MON	1,446	16,720	03/30/2009	03/01/2022
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582			2	1	298,394	108.3220	310,281	286,444	299,560		(2,251)			5.500	3.683	MON	1,313	15,165	03/30/2009	02/01/2022
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600			2	1	241,652	108.3220	251,085	231,796	242,797		(1,764)			5.500	3.647	MON	1,062	12,281	03/31/2009	03/01/2022
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603			2	1	310,270	108.3220	322,630	297,844	311,910		(2,946)			5.500	3.688	MON	1,365	15,775	03/30/2009	04/01/2022
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605			2	1	405,231	108.3220	418,300	386,164	406,997		(1,150)			5.500	3.434	MON	1,770	20,429	08/27/2009	04/01/2022
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609			2	1	148,859	108.3220	154,644	142,764	149,513		(1,144)			5.500	3.643	MON	654	7,560	03/31/2009	04/01/2022
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642			2	1	29,399	108.3220	30,348	28,016	29,430		(54)			5.500	3.547	MON	128	1,491	08/27/2009	04/01/2022
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684			2	1	208,510	108.3220	215,235	198,699	208,850		(300)			5.500	3.530	MON	911	10,566	08/27/2009	05/01/2022
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688			2	1	152,565	108.3220	157,486	145,387	153,349		(390)			5.500	3.356	MON	666	7,681	08/27/2009	06/01/2022
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691			2	1	477,599	107.4310	495,626	461,343	479,205		(1,639)			5.000	3.552	MON	1,922	21,923	03/30/2009	06/01/2022
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697			2	1	7,102	108.2590	7,381	6,818	7,131		(84)			5.500	3.689	MON	31	363	03/30/2009	05/01/2022
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709			2	1	269,748	107.4310	279,749	260,398	271,021		(1,667)			5.000	3.488	MON	1,085	12,488	03/31/2009	07/01/2022
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710			2	1	25,465	108.2590	26,271	24,267	25,533		(14)			5.500	3.499	MON	111	1,288	08/27/2009	07/01/2022
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718			2	1	115,036	108.2590	119,437	110,325	115,398		(1,048)			5.500	3.650	MON	506	5,855	03/31/2009	07/01/2022
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727			2	1	298,530	107.4310	309,798	288,369	300,613		(3,284)			5.000	3.464	MON	1,202	13,900	03/30/2009	07/01/2022
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737			2	1	15,312	108.2590	15,913	14,699	15,389		(121)			5.500	3.754	MON	67	779	03/30/2009	08/01/2022
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743			2	1	1,034,488	108.2590	1,074,095	992,151	1,041,423		(12,223)			5.500	3.637	MON	4,547	52,482	03/31/2009	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806			2	1	663,471	108.2590	689,451	636,852	666,526		(5,955)			5.500	3.829	MON	2,919	33,824	08/27/2009	09/01/2022
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835			2	1	16,433	108.2590	16,953	15,659	16,597		(130)			5.500	3.339	MON	72	824	08/27/2009	11/01/2022
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842			2	1	17,406	106.1390	17,997	16,956	17,368		46			4.500	3.619	MON	64	740	03/05/2009	07/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865			2	1	1,274,791	107.4310	1,317,590	1,226,451	1,279,825		(956)			5.000	3.388	MON	5,110	58,974	08/27/2009	10/01/2022
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866			2	1	308,614	106.1390	319,096	300,640	309,259		(58)			4.500	3.459	MON	1,127	12,954	03/05/2009	10/01/2022
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881			2	1	27,265	106.1390	28,191	26,561	27,318		2			4.500	3.453	MON	100	1,145	03/05/2009	11/01/2022
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886			2	1	214,588	107.4310	222,713	207,308	216,030		(2,900)			5.000	3.401	MON	864	9,928	03/24/2009	12/01/2022
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896			2	1	52,695	107.4310	54,690	50,907	53,072		(722)			5.000	3.440	MON	212	2,449	03/24/2009	11/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917			2	1	727,365	108.2590	754,931	697,337	729,524		(10,712)			5.500	3.772	MON	3,196	37,266	08/27/2009	12/01/2022
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957			2	1	528,178	108.2590	548,902	507,026	532,638		(9,573)			5.500	3.617	MON	2,324	26,742	03/30/2009	01/01/2023
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966			2	1	527,338	108.2590	546,701	504,993	530,659		(6,104)			5.500	3.585	MON	2,315	26,745	08/27/2009	01/01/2023
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977			2	1	338,663	108.3220	352,155	325,101	339,467		(1,727)			5.500	3.832	MON	1,490	17,291	03/30/2009	10/01/2022
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978			2	1	428,663	108.2590	445,372	411,394	430,563		(3,549)			5.500	3.667	MON	1,886	21,751	03/31/2009	12/01/2022
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987			2	1	12,216	108.2590	12,603	11,641	12,256		(171)			5.500	3.536	MON	53	619	08/27/2009	02/01/2023
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006			2	1	9,028,132	107.2590	9,316,307	8,685,789	9,087,596		(10,629)			5.000	3.298	MON	36,191	411,855	08/27/2009	02/01/2023
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016			2	1	576,643	107.4310	596,002	554,777	580,868		(1,997)			5.000	3.308	MON	2,312	26,342	08/27/2009	02/01/2023
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022			2	1	491,625	108.2590	510,915	471,936	495,535		(9,469)			5.500	3.653	MON	2,163	25,000	03/30/2009	02/01/2023
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024			2	1	386,674	108.3220	399,144	368,480	388,716		(1,019)			5.500	3.457	MON	1,689	19,424	08/27/2009	10/01/2022
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025			2	1	137,838	108.3220	143,195	132,194	138,642		(1,402)			5.500	3.651	MON	606	7,000	03/31/2009	08/01/2022
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043			2	1	323,589	108.2590	336,286	310,630	325,119		(4,089)			5.500	3.770	MON	1,424	16,459	03/30/2009	02/01/2023
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077			2	1	334,355	108.2590	344,939	318,623	334,389		(1,963)			5.500	3.618	MON	1,460	16,964	08/27/2009	04/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087			2	1	626,138	107.2590	648,041	604,182	630,050		(8,463)			5.000	3.431	MON	2,517	28,972	03/31/2009	04/01/2023
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098			2	1	139,760	108.5720	144,600	133,184	140,549		(681)			5.500	3.374	MON	610	7,029	08/27/2009	09/01/2021
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122			2	1	1,826,287	107.2590	1,890,543	1,762,593	1,841,287		(27,287)			5.000	3.186	MON	7,344	83,809	03/31/2009	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136			2	1	393,343	106.1080	406,583	383,180	392,905		283			4.500	3.546	MON	1,437	16,540	03/05/2009	05/01/2023
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145			2	1	158,410	108.2590	164,525	151,973	159,009		(1,917)			5.500	3.752	MON	697	8,078	03/31/2009	04/01/2023
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202			2	1	84,145	107.2590	87,191	81,290	84,323		(661)			5.000	3.659	MON	339	3,923	03/24/2009	07/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206			2	1	895,360	107.2590	925,644	862,997	902,942		(13,721)			5.000	3.147	MON	3,596	41,029	03/31/2009	05/01/2023
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224			2	1	1,718,706	106.1080	1,776,556	1,674,298	1,722,258		999			4.500	3.442	MON	6,279	71,392	03/05/2009	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232			2	1	2,024,268	107.2590	2,093,603	1,951,910	2,033,345		(22,882)			5.000	3.477	MON	8,133	93,506	03/31/2009	06/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240			2	1	20,999	107.2590	21,759	20,286	21,054		(207)			5.000	3.634	MON	85	976	03/24/2009	08/01/2023
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245			2	1	505,385	108.2590	521,481	481,697	509,142		(4,781)			5.500	3.390	MON	2,208	25,356	08/27/2009	08/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256			2	1	427,963	108.2590	441,784	408,080	429,052		(3,630)			5.500	3.540	MON	1,870	21,722	08/27/2009	09/01/2023
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324			2	1	231,115	108.2590	238,431	220,241	231,928		(1,767)			5.500	3.483	MON	1,009	11,686	08/27/2009	11/01/2023
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331			2	1	21,570	108.2590	22,416	20,706	21,685		(277)			5.500	3.786	MON	95	1,099	03/30/2009	10/01/2023
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339			2	1	563,165	108.2590	583,421	538,912	565,025		(6,231)			5.500	3.714	MON	2,470	28,639	08/27/2009	12/01/2023
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340			2	1	28,302	108.3220	29,429	27,168	28,474		(311)			5.500	3.669	MON	125	1,439	03/30/2009	12/01/2021
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347			2	1	762,865	108.2590	787,013	726,971	768,163		(15,065)			5.500	3.326	MON	3,332	38,499	08/27/2009	05/01/2023
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350			2	1	13,190	108.3220	13,616	12,570	13,249		(130)			5.500	3.418	MON	58	667	08/27/2009	10/01/2022
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	2,227,404	107.2590	2,307,852	2,151,659	2,243,115		(36,071)			5.000	3.435	MON	8,965	102,451	03/30/2009	12/01/2023
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354			2	1	249,931	107.2590	258,385	240,897	251,486		(3,649)			5.000	3.447	MON	1,004	11,574	03/31/2009	11/01/2023
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396			2	1	262,685	108.2590	272,992	252,165	263,982		(3,202)			5.500	3.738	MON	1,156	13,408	03/30/2009	12/01/2023
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408			2	1	312,655	107.2590	322,635	300,800	314,000		(879)			5.000	3.402	MON	1,253	14,416	08/27/2009	01/01/2024
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443			2	1	42,934	107.6340	44,541	41,382	43,152		(318)			5.000	3.372	MON	172	1,988	03/31/2009	04/01/2023
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452			2	1	21,410	107.2590	22,134	20,636	21,423		(195)			5.000	3.540	MON	86	999	03/31/2009	02/01/2024
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474			2	1	6,613,537	106.1080	6,815,137	6,422,859	6,660,983		(108,538)			4.500	3.088	MON	24,086	274,438	04/01/2009	02/01/2024
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480			2	1	866,280	107.2590	896,043	835,400	874,850		(26,926)			5.000	3.145	MON	3,481	40,230	03/31/2009	02/01/2024
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487			2	1	115,869	107.2590	119,789	111,681	116,258		(2,412)			5.000	3.443	MON	465	5,363	03/31/2009	02/01/2024
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490			2	1	136,409	108.5720	141,133	129,991	136,673		(316)			5.500	3.513	MON	596	6,895	08/27/2009	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1	1,740,825	107.4310	1,800,459	1,675,920	1,757,006		(14,572)			5.000	3.230	MON	6,983	79,911	08/27/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1	1,900,141	107.2590	1,960,793	1,828,089	1,922,574		(24,070)			5.000	3.139	MON	7,617	87,040	08/27/2009	01/01/2024
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502			2	1	505,396	107.2590	522,490	487,129	507,777		(5,427)			5.000	3.468	MON	2,030	23,352	03/31/2009	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504			2	1	954,034	107.6340	990,338	920,096	956,070		(7,240)			5.000	3.507	MON	3,834	44,753	03/31/2009	12/01/2022
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507			2	1	145,921	108.2590	150,540	139,055	147,514		(2,095)			5.500	3.105	MON	637	7,288	08/27/2009	01/01/2024
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544			2	1	645,103	108.3220	665,908	614,750	639,478		(5,833)			5.500	3.206	MON	2,818	32,750	08/27/2009	10/01/2017
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	2,710,506	107.2590	2,797,024	2,607,725	2,730,093		(39,064)			5.000	3.210	MON	10,866	125,551	08/27/2009	04/01/2024
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597			2	1	83,092	108.2590	85,722	79,182	83,605		(275)			5.500	3.339	MON	363	4,172	08/27/2009	12/01/2023
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613			2	1	384,383	108.2590	396,551	366,297	386,356		(1,438)			5.500	3.477	MON	1,679	19,401	08/27/2009	12/01/2023
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000			2	1	288,165	105.9820	319,831	301,780	295,543		3,739			4.000	4.967	MON	1,006	11,790	09/30/2004	07/01/2019
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005			2	1	33,439	107.7900	34,741	32,230	33,235		(94)			5.000	3.541	MON	134	1,558	03/31/2009	08/01/2019
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031			2	1	301,639	105.9820	233,284	220,118	217,255		314			4.000	4.589	MON	734	8,523	07/15/2005	01/01/2020
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049			2	1	23,796	108.5720	24,620	22,676	23,547		24			5.500	3.838	MON	104	1,220	08/27/2009	04/01/2020
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050			2	1	446,365	105.8570	358,430	338,599	334,564		959			4.000	4.482	MON	1,129	13,163	07/15/2005	04/01/2020
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051			2	1	468,141	105.8570	391,031	369,397	364,869		419			4.000	4.523	MON	1,231	14,425	07/15/2005	05/01/2020
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080			2	1	196,525	105.8570	144,637	136,635	135,068		(1)			4.000	4.499	MON	455	5,288	07/15/2005	08/01/2020
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096			2	1	33,825	108.5720	35,253	32,470	33,850		(161)			5.500	3.784	MON	149	1,723	03/30/2009	01/01/2021
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105			2	1	110,732	107.6340	115,129	106,963	110,836		(620)			5.000	3.535	MON	446	5,145	03/30/2009	03/01/2021
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106			2	1	22,087	108.3220	22,967	21,202	22,140		(178)			5.500	3.730	MON	97	1,128	03/30/2009	03/01/2021
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110			2	1	621,351	108.3220	646,104	596,468	623,286		(3,079)			5.500	3.732	MON	2,734	31,417	03/30/2009	04/01/2021
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114			2	1	81,301	108.3220	83,923	77,475	81,628		(114)			5.500	3.429	MON	355	4,080	08/27/2009	05/01/2021
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135			2	1	47,225	108.3220	48,748	45,003	47,505		(641)			5.500	3.390	MON	206	2,383	08/27/2009	08/01/2021
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143			2	1	301,293	108.3220	313,295	289,227	303,032		(4,097)			5.500	3.624	MON	1,326	15,341	03/30/2009	10/01/2021
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156			2	1	106,686	107.6340	110,923	103,055	107,219		(1,264)			5.000	3.470	MON	429	4,970	03/30/2009	12/01/2021
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157			2	1	819,844	108.3220	851,997	786,544	824,360		(11,772)			5.500	3.681	MON	3,605	41,859	03/31/2009	12/01/2021
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163			2	1	162,143	108.3220	167,372	154,513	162,295		218			5.500	3.588	MON	708	8,209	08/27/2009	01/01/2022
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171			2	1	26,698	107.4310	27,646	25,733	26,798		(246)			5.000	3.430	MON	107	1,240	03/31/2009	03/01/2022
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176			2	1	10,481	107.4310	10,853	10,102	10,552		(107)			5.000	3.369	MON	42	486	03/31/2009	04/01/2022
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189			2	1	216,200	107.4310	224,361	208,842	217,925		(2,123)			5.000	3.460	MON	870	9,883	03/30/2009	06/01/2022
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195			2	1	147,499	108.2590	152,168	140,559	148,215		(50)			5.500	3.493	MON	644	7,421	08/27/2009	07/01/2022
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199			2	1	59,322	108.2590	61,417	56,732	59,692		(379)			5.500	3.664	MON	260	2,998	08/27/2009	08/01/2022
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204			2	1	48,636	108.2590	50,176	46,348	49,090		(256)			5.500	3.284	MON	212	2,440	08/27/2009	09/01/2022
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210			2	1	157,659	108.2590	163,691	151,203	159,149		(2,555)			5.500	3.632	MON	693	7,970	03/31/2009	10/01/2022
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219			2	1	22,757	108.2590	23,650	21,845	22,945		(475)			5.500	3.694	MON	100	1,162	03/30/2009	11/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229			2	1	58,163	107.4310	60,366	56,190	58,608		(1,066)			5.000	3.430	MON	234	2,706	03/24/2009	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233			2	1	255,789	107.2590	265,050	247,112	258,257		(4,355)			5.000	3.372	MON	1,030	11,722	03/24/2009	02/01/2023
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234			2	1	229,018	108.2590	236,267	218,242	229,311		(868)			5.500	3.639	MON	1,000	11,563	08/27/2009	02/01/2023
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252			2	1	464,265	108.2590	478,961	442,421	462,375		(483)			5.500	3.810	MON	2,028	23,718	08/27/2009	05/01/2023
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257			2	1	505,744	106.1080	522,767	492,676	503,829		996			4.500	3.674	MON	1,848	21,537	03/05/2009	06/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258			2	1	89,029	107.2590	92,040	85,811	89,431		(951)			5.000	3.445	MON	358	4,114	03/31/2009	06/01/2023
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259			2	1	15,625	108.2590	16,120	14,890	15,601		(149)			5.500	3.688	MON	68	794	08/27/2009	06/01/2023
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265			2	1	496,530	108.2590	513,489	474,315	497,593		(4,680)			5.500	3.670	MON	2,174	25,188	08/27/2009	07/01/2023
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269			2	1	258,338	108.2590	268,474	247,992	259,994		(7,120)			5.500	3.540	MON	1,137	13,075	03/30/2009	08/01/2023
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273			2	1	258,501	108.2590	266,684	246,338	260,270		(4,780)			5.500	3.368	MON	1,129	12,997	08/27/2009	09/01/2023
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278			2	1	17,838	108.2590	18,403	16,999	17,858		(394)			5.500	3.500	MON	78	907	08/27/2009	10/01/2023
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286			2	1	31,040	107.2590	32,090	29,918	31,234		(751)			5.000	3.299	MON	125	1,451	03/31/2009	12/01/2023
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287			2	1	121,607	108.2590	126,260	116,627	122,031		(3,499)			5.500	3.652	MON	535	6,207	03/31/2009	12/01/2023
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294			2	1	389,192	108.2590	404,462	373,605	388,723		(6,205)			5.500	3.974	MON	1,712	19,999	03/30/2009	01/01/2024
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306			2	1	4,446,751	106.0290	4,593,041	4,331,855	4,431,117		34			4.500	3.631	MON	16,244	188,144	03/05/2009	04/01/2024
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024			2	1	25,732	105.1230	27,335	26,003	25,941		72			7.000	7.356	MON	152	1,526	07/20/1995	12/01/2013
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030			2	1	41,402	106.5840	44,592	41,838	41,708		131			7.000	7.386	MON	244	2,762	07/20/1995	03/01/2014
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056			2	1	1,361,049	107.9250	1,483,755	1,374,797	1,364,167		(1,664)			5.500	5.716	MON	6,301	75,584	01/25/2006	10/01/2035
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740			2	1	117,830	109.6030	123,069	112,286	116,620		302			5.500	4.022	MON	515	6,051	08/27/2009	12/01/2020
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083			2	1	304,931	108.5720	315,492	290,584	304,843		(250)			5.500	3.412	MON	1,332	15,411	08/27/2009	01/01/2021
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486			2	1	16,788	107.6340	17,454	16,216	16,687		77			5.000	3.731	MON	68	804	03/30/2009	03/01/2021
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576			2	1	7,736	107.6340	8,044	7,473	7,763		10			5.000	3.285	MON	31	348	03/30/2009	04/01/2021
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632			2	1	47,000	108.3220	48,515	44,788	47,940		(418)			5.500	2.754	MON	205	2,330	08/27/2009	04/01/2021
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074			2	1	137,231	105.8570	51,754	48,891	48,210		267			4.000	4.670	MON	163	1,653	07/15/2005	06/01/2020
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322			2	1	7,760	105.9820	4,565	4,307	4,261		(1)			4.000	4.531	MON	14	169	07/15/2005	06/01/2019
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409			2	1	445,340	105.8570	278,504	263,095	259,645		1,388			4.000	4.606	MON	877	9,890	07/15/2005	08/01/2020
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428			2	1	54,515	105.8570	32,694	30,885	30,508		(25)			4.000	4.554	MON	103	1,160	07/15/2005	08/01/2020
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745			2	1	405,785	108.3220	418,872	386,692	403,052		(261)			5.500	3.252	MON	1,772	20,355	08/27/2009	07/01/2019
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233			2	1	18,877	107.6340	19,629	18,236	18,756		60			5.000	3.844	MON	76	892	03/24/2009	08/01/2021
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265			2	1	28,099	108.3220	29,218	26,974	28,336		(353)			5.500	3.431	MON	124	1,418	03/30/2009	08/01/2021
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387			2	1	220,145	108.3220	228,914	211,328	224,807		(6,394)			5.500	3.071	MON	969	10,750	03/30/2009	09/01/2021
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388			2	1	251,029	108.3220	259,124	239,217	251,839		(3,642)			5.500	3.327	MON	1,096	12,719	08/27/2009	09/01/2021
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414			2	1	4,556	108.3220	4,703	4,341	4,693		(96)			5.500	2.626	MON	20	227	08/27/2009	09/01/2021
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490			2	1	227,546	108.3220	234,884	216,840	227,598		1,294			5.500	3.565	MON	994	11,397	08/27/2009	10/01/2021
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591			2	1	71,117	108.3220	73,789	68,120	71,706		(439)			5.500	3.357	MON	312	3,586	08/27/2009	10/01/2021
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849			2	1	88,464	107.6340	91,977	85,453	89,202		74			5.000	3.290	MON	356	3,991	03/30/2009	11/01/2021
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894			2	1	29,907	107.6340	31,026	28,826	30,239		(434)			5.000	3.247	MON	120	1,431	03/31/2009	11/01/2021
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939			2	1	49,570	108.3220	51,168	47,237	49,999		(366)			5.500	3.382	MON	217	2,505	08/27/2009	12/01/2021
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009			2	1	11,014	107.6340	11,426	10,616	10,920		105			5.000	3.967	MON	44	506	03/31/2009	12/01/2021
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023			2	1	95,579	108.3220	99,387	91,752	95,171		(897)			5.500	3.979	MON	421	4,986	03/30/2009	01/01/2022
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107			2	1	185,181	108.2590	191,042	176,468	185,090		(2,160)			5.500	3.504	MON	809	9,436	08/27/2009	01/01/2022
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121			2	1	164,847	108.2590	170,065	157,090	165,265		(835)			5.500	3.261	MON	720	8,289	08/27/2009	01/01/2022
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148			2	1	910,813	108.2590	939,644	867,958	907,373		6,912			5.500	3.554	MON	3,978	45,565	08/27/2009	01/01/2022
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308			2	1	38,225	108.2590	39,725	36,695	38,374		(625)			5.500	3.573	MON	168	1,998	03/30/2009	02/01/2022
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459			2	1	10,403	107.4310	10,773	10,027	10,438		(29)			5.000	3.450	MON	42	483	03/31/2009	03/01/2022
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692			2	1	9,022	108.2590	9,376	8,661	9,179		(213)			5.500	3.020	MON	40	454	03/30/2009	04/01/2022
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867			2	1	10,893	108.2590	11,321	10,457	11,105		(187)			5.500	3.033	MON	48	525	03/30/2009	05/01/2022
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081			2	1	265,219	107.4310	274,629	255,632	265,037		2,398			5.000	3.517	MON	1,065	11,969	03/31/2009	06/01/2022
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123			2	1	52,247	108.2590	54,246	50,108	52,499		(36)			5.500	3.437	MON	230	2,574	03/31/2009	06/01/2022
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168			2	1	70,276	108.2590	72,853	67,295	70,411		(152)			5.500	3.741	MON	308	3,562	08/27/2009	07/01/2022
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289			2	1	28,983	107.4310	30,011	27,935	29,119		(1,083)			5.000	3.428	MON	116	1,372	03/31/2009	08/01/2022
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409			2	1	801,944	107.4310	830,911	773,436	806,711		(4,595)			5.000	3.409	MON	3,223	36,925	03/31/2009	08/01/2022
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410			2	1	205,763	108.2590	213,308	197,034	209,531		(3,073)			5.500	3.230	MON	903	10,314	08/27/2009	08/01/2022
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469			2	1	45,844	108.2590	47,642	44,008	45,792		48			5.500	3.871	MON	202	2,334	03/30/2009	07/01/2022
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560			2	1	11,624	108.2590	12,080	11,158	12,094		(601)			5.500	2.110	MON	51	567	03/30/2009	09/01/2022
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614			2	1	92,297	108.2590	95,828	88,517	93,616		(1,915)			5.500	3.093	MON	406	4,597	03/31/2009	09/01/2022
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683			2	1	552,784	108.2590	574,473	530,646	558,485		(7,643)			5.500	3.668	MON	2,432	27,770	03/30/2009	10/01/2022
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789			2	1	15,203	108.2590	15,799	14,594	15,391		(180)			5.500	3.242	MON	67	754	03/30/2009	10/01/2022
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197			2	1	23,982	108.5720	24,995	23,022	24,132		(94)			5.500	3.317	MON	106	1,192	03/30/2009	10/01/2021
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354			2	1	21,229	108.9150	22,195	20,378	21,231		(45)			5.500	3.862	MON	93	1,087	03/30/2009	11/01/2022
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368			2	1	10,821	108.2590	11,245	10,387	10,864		(90)			5.500	3.521	MON	48	548	03/30/2009	11/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488			2	1	19,704	108.2590	20,477	18,914	19,697		(252)			5.500	3.950	MON	87	1,018	03/30/2009	12/01/2022
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492			2	1	20,463	108.2590	21,266	19,644	20,626		(580)			5.500	3.605	MON	90	1,059	03/30/2009	12/01/2022
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564			2	1	3,447	107.4310	3,569	3,322	3,524		(156)			5.000	2.642	MON	14	156	03/31/2009	12/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626			2	1	1,119,021	109.6030	1,168,772	1,066,369	1,111,204		645			5.500	3.993	MON	4,888	57,868	08/27/2009	12/01/2022
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663			2	1	4,677	108.2590	4,861	4,490	4,701		(54)			5.500	3.402	MON	21	231	03/30/2009	12/01/2022
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678			2	1	24,657	108.2590	25,536	23,587	24,685		(104)			5.500	3.896	MON	108	1,285	08/27/2009	01/01/2023
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806			2	1	204,774	107.2590	212,187	197,826	205,010		(400)			5.000	3.637	MON	824	9,322	03/24/2009	02/01/2023
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841			2	1	178,340	107.4310	184,668	171,894	180,521		(2,042)			5.000	3.191	MON	716	8,067	03/31/2009	01/01/2023
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850			2	1	356,577	108.2590	367,864	339,800	355,411		3,532			5.500	3.582	MON	1,557	17,804	08/27/2009	01/01/2023
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868			2	1	220,377	108.6650	228,206	210,008	220,776		(3,019)			5.500	3.293	MON	963	11,359	08/27/2009	01/01/2023
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890			2	1	343,335	107.6970	357,200	331,672	341,400		(1,166)			5.000	3.514	MON	1,382	16,013	03/30/2009	02/01/2018
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978			2	1	181,703	107.2590	188,259	175,518	184,370		(4,805)			5.000	3.077	MON	731	8,407	03/30/2009	02/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567			2	1	18,910	108.1310	19,673	18,193	18,960		(144)			5.000	3.442	MON	76	876	08/27/2009	04/01/2023
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670			2	1	194,312	107.2590	201,312	187,687	195,570		(1,720)			5.000	3.234	MON	782	8,659	03/31/2009	04/01/2023
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714			2	1	604,712	108.2280	629,651	581,782	602,241		(2,573)			5.000	3.599	MON	2,424	28,439	08/27/2009	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813			2	1	624,383	106.1080	645,399	608,250	623,934		(496)			4.500	3.597	MON	2,281	26,416	03/05/2009	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891			2	1	2,182,124	107.2590	2,260,853	2,107,841	2,213,841		(49,851)			5.000	2.973	MON	8,783	99,125	03/31/2009	05/01/2023
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926			2	1	314,917	107.2590	325,568	303,534	315,876		(852)			5.000	3.425	MON	1,265	14,460	03/31/2009	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096			2	1	17,990	107.2590	18,641	17,380	18,244		(485)			5.000	2.908	MON	72	809	03/24/2009	06/01/2023
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160			2	1	349,929	107.4310	363,178	338,057	351,664		(2,410)			5.000	3.533	MON	1,409	16,300	03/24/2009	12/01/2022
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202			2	1	37,354	107.2590	38,617	36,004	37,470		(537)			5.000	3.542	MON	150	1,746	03/31/2009	07/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255			2	1	2,957,533	108.3220	3,052,912	2,818,375	2,964,057		(45,187)			5.500	3.675	MON	12,918	149,750	08/27/2009	12/01/2022
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386			2	1	77,342	108.2590	79,790	73,703	78,773		(1,169)			5.500	2.578	MON	338	3,792	08/27/2009	07/01/2023
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508			2	1	23,642	108.2590	24,570	22,696	23,617		(295)			5.500	3.899	MON	104	1,218	03/30/2009	08/01/2023
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525			2	1	1,165,752	108.2590	1,202,653	1,110,901	1,200,718		(31,301)			5.500	2.356	MON	5,092	57,065	08/27/2009	08/01/2023
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541			2	1	83,008	108.2590	85,636	79,102	86,524		106			5.500	1.996	MON	363	3,917	08/27/2009	09/01/2023
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564			2	1	407,616	108.2590	423,199	390,913	410,468		(7,615)			5.500	3.739	MON	1,792	20,749	08/27/2009	09/01/2023
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578			2	1	6,531	108.2590	6,738	6,224	6,716		(167)			5.500	2.385	MON	29	312	08/27/2009	08/01/2023
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579			2	1	60,974	108.2590	62,904	58,105	61,987		(558)			5.500	2.972	MON	266	3,077	08/27/2009	08/01/2023
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658			2	1	129,306	108.2590	134,380	124,128	133,526		(8,968)			5.500	2.369	MON	569	6,403	03/30/2009	09/01/2023
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685			2	1	21,616	107.2590	22,398	20,882	21,781		(187)			5.000	3.377	MON	87	975	03/24/2009	09/01/2023
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748			2	1	35,509	108.2590	36,749	33,945	36,206		(830)			5.500	3.104	MON	156	1,797	08/27/2009	10/01/2023
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803			2	1	204,061	107.2590	211,448	197,138	205,809		(3,228)			5.000	3.249	MON	821	9,199	03/24/2009	10/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899			2	1	1,323,448	107.2590	1,371,232	1,278,429	1,356,271		(64,103)			5.000	2.503	MON	5,327	58,249	03/31/2009	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995			2	1	971,623	107.2590	1,006,297	938,192	991,326		(38,448)			5.000	2.866	MON	3,909	43,889	03/31/2009	11/01/2023
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999			2	1	97,072	108.2590	100,144	92,504	96,659		48			5.500	3.792	MON	424	4,913	08/27/2009	12/01/2023
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026			2	1	250,846	108.2590	260,444	240,574	252,359		(5,043)			5.500	3.703	MON	1,103	12,787	03/31/2009	12/01/2023
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165			2	1	4,857	107.2590	5,021	4,681	5,063		(505)			5.000	1.282	MON	20	194	03/31/2009	12/01/2023
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193			2	1	56,153	109.0720	58,366	53,511	55,901		(896)			5.500	3.420	MON	245	2,888	08/27/2009	01/01/2019
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234			2	1	532,191	107.2590	551,458	514,136	527,427		(1,541)			5.000	3.829	MON	2,142	24,980	03/24/2009	01/01/2024
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265			2	1	241,586	107.7120	251,361	233,364	239,951		(563)			5.000	3.717	MON	972	10,768	03/30/2009	01/01/2019
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282			2	1	74,487	108.6340	77,605	71,437	73,699		161			5.500	3.784	MON	327	3,492	03/31/2009	11/01/2023
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299			2	1	114,970	107.9580	118,280	109,561	117,529		(1,183)			5.500	1.954	MON	502	5,530	08/27/2009	02/01/2019
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305			2	1	9,457	108.2280	9,888	9,136	9,464		(103)			5.000	3.607	MON	38	439	03/24/2009	02/01/2024
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352			2	1	547,394	107.2590	566,089	527,777	543,625		(5,704)			5.000	3.721	MON	2,199	25,787	03/31/2009	03/01/2024
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356			2	1	262,596	107.2590	271,477	253,104	263,759		(2,248)			5.000	3.332	MON	1,055	11,721	03/31/2009	02/01/2024
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371			2	1	119,365	107.2590	123,402	115,051	118,912		285			5.000	3.810	MON	479	5,271	03/31/2009	03/01/2024
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412			2	1	351,522	109.0720	365,370	334,982	354,163		(7,462)			5.500	2.973	MON	1,535	17,382	08/27/2009	03/01/2019
3128PM-04-5	FED HOME LOAN MTG CORP GOLD #J09475			2	1	155,617	106.1080	160,855	151,596	154,918		251			4.500	3.633	MON	568	6,587	03/05/2009	04/01/2024
3128PM-09-4	FED HOME LOAN MTG CORP GOLD #J09480			2	1	142,034	107.5870	147,287	136,900	141,124		864			5.000	3.823	MON	570	6,449	03/31/2009	03/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520			2	1	412,763	106.1080	426,656	402,098	409,747		(695)			4.500	3.672	MON	1,508	17,234	03/05/2009	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649			2	1	1,282,455	107.6080	1,344,361	1,249,319	1,274,187		(254)			4.500	3.799	MON	4,685	54,994	03/05/2009	04/01/2024
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680			2	1	158,714	107.2590	164,460	153,329	157,522		452			5.000	4.094	MON	639	7,574	03/24/2009	05/01/2024
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949			2	1	175,508	107.6340	181,744	168,853	177,130		2,633			5.000	3.308	MON	704	7,813	08/27/2009	07/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363			2	1	1,067,125	108.2590	1,100,904	1,016,915	1,057,940		3,948			5.500	3.824	MON	4,661	53,578	08/27/2009	07/01/2024
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035			2	1	1,426,734	104.4490	1,433,753	1,372,684	1,427,584		5,643			4.500	1.984	MON	5,148	57,692	09/29/2009	04/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1	176,955	107.1880	194,165	181,144	177,603		(472)			6.000	6.629	MON	906	10,622	02/19/1999	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064			2	1	135,852	105.6370	146,908	139,068	136,709		352			6.000	6.647	MON	695	8,220	02/19/1999	08/01/2028
31361C-U9-0	FED NATL MTG ASSOC #027608			2	1	13,088	100.3140	12,835	12,795	12,880		(57)			8.500	7.978	MON	91	1,066	10/10/2000	06/01/2016
31361M-ML-0	FED NATL MTG ASSOC #035463			2	1	1,699	109.0560	1,777	1,629	1,674		(16)			9.000	7.285	MON	12	135	10/31/2001	02/01/2017
313615-H4-1	FED NATL MTG ASSOC #050651			2	1	2,700	106.9490	2,776	2,596	2,727		(35)			9.000	7.007	MON	19	233	04/26/1995	08/01/2022
31365D-JD-8	FED NATL MTG ASSOC #124560			2	1	4,531	116.9000	5,155	4,410	4,526		(6)			8.000	6.928	MON	29	343	06/11/1999	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653			2	1	807	115.9640	782	675	712		(7)			7.500	5.333	MON	4	50	02/07/2002	01/01/2023
31365T-2M-1	FED NATL MTG ASSOC #137680			2	1	271	101.8690	265	261	273		(5)			9.000	7.028	MON	2	23	04/26/1995	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985			2	1	4,360	115.2740	3,762	3,264	3,396		(15)			7.500	5.907	MON	20	240	02/07/2002	09/01/2022
31368H-BN-2	FED NATL MTG ASSOC #190045			2	1	13,291	111.9300	14,212	12,697	13,105		(127)			8.500	6.591	MON	90	1,046	04/23/1996	04/01/2017
31368H-H2-2	FED NATL MTG ASSOC #190249			2	1	5,388	111.4360	6,060	5,438	5,400		5			6.500	6.788	MON	29	347	05/01/1998	10/01/2023
31368H-JV-6	FED NATL MTG ASSOC #190276			2	1	4,043	111.4360	4,290	3,850	4,019		(32)			6.500	4.779	MON	21	244	01/12/2004	10/01/2024
31368H-K8-5	FED NATL MTG ASSOC #190319			2	1	5,975	113.8160	5,141	4,517	4,539		1			6.500	6.334	MON	24	286	07/02/2002	02/01/2032
31368H-K9-3	FED NATL MTG ASSOC #190320			2	1	17,169	116.2760	19,100	16,427	17,897		(342)			7.000	3.904	MON	96	1,128	12/05/2002	04/01/2032
31369B-U8-6	FED NATL MTG ASSOC #205907			2	1	12,696	114.0140	14,222	12,474	12,706		(3)			7.000	6.240	MON	73	869	12/22/1998	03/01/2023
31370F-5C-3	FED NATL MTG ASSOC #230443			2	1	8,582	111.4360	9,273	8,321	8,505		(48)			6.500	5.692	MON	45	539	09/17/2004	09/01/2023
31371E-U6-0	FED NATL MTG ASSOC #250005			2	1	146,173	115.0170	162,684	141,443	148,114		(11,759)			7.000	5.257	MON	825	9,764	10/25/2001	04/01/2024
31371E-ZT-5	FED NATL MTG ASSOC #250154			2	1	31,878	118.6030	36,791	31,020	31,921		(33)			8.000	6.931	MON	207	2,442	06/11/1999	12/01/2024
31371E-5J-0	FED NATL MTG ASSOC #250249			2	1	337	100.3450	323	322	330		(5)			9.000	6.801	MON	2	28	04/26/1995	01/01/2015
31371E-5P-6	FED NATL MTG ASSOC #250254			2	1	866	100.3470	820	817	849		(11)			9.000	5.987	MON	6	72	04/26/1995	02/01/2015
31371G-TR-1	FED NATL MTG ASSOC #251760			2	1	1,105	107.9650	1,197	1,108	1,108					6.000	6.000	MON	6	59	01/21/1999	06/01/2013
31371G-XA-3	FED NATL MTG ASSOC #251873			2	1	2,166	109.9410	2,438	2,218	2,179		15			5.500	6.153	MON	10	122	10/02/1998	05/01/2028
31371H-E4-6	FED NATL MTG ASSOC #252255			2	1	5,530	114.3160	6,628	5,798	5,475		41			6.500	8.445	MON	31	370	09/19/2000	02/01/2029
31371H-GY-8	FED NATL MTG ASSOC #252315			2	1	233,544	109.9410	270,230	245,795	237,686		(440)			5.500	6.618	MON	1,127	13,324	04/21/1999	02/01/2029
31371H-LU-0	FED NATL MTG ASSOC #252439			2	1	3,386	114.3160	3,685	3,224	3,409		(9)			6.500	4.726	MON	17	206	01/12/2004	05/01/2029
31371H-NN-4	FED NATL MTG ASSOC #252497			2	1	11,906	114.3160	10,524	9,206	9,247		(9)			6.500	6.353	MON	50	585	07/02/2002	06/01/2029
31371H-NQ-7	FED NATL MTG ASSOC #252499			2	1	12,726	111.3160	13,675	12,285	12,579		(93)			6.500	5.410	MON	67	781	09/26/2003	06/01/2019
31371H-VG-0	FED NATL MTG ASSOC #252715			2	1	4,609	114.3160	5,017	4,389	4,636		(11)			6.500	4.733	MON	24	279	01/12/2004	09/01/2029
31371H-X9-4	FED NATL MTG ASSOC #252804			2	1	4,282	114.3160	4,661	4,078	4,310		(40)			6.500	4.760	MON	22	257	01/12/2004	10/01/2029
31371H-2B-3	FED NATL MTG ASSOC #252870			2	1	9,360	106.5140	10,029	9,415	9,386		(110)			7.000	7.319	MON	55	629	10/30/2000	11/01/2014
31371H-2D-9	FED NATL MTG ASSOC #252872			2	1	13,552	114.3160	15,037	13,154	13,638		100			6.500	5.335	MON	71	844	09/26/2003	11/01/2029
31371H-4H-8	FED NATL MTG ASSOC #252924			2	1	10,274	116.6190	12,409	10,640	10,192		13			7.000	8.486	MON	62	728	04/12/2000	12/01/2029
31371J-BA-1	FED NATL MTG ASSOC #253033			2	1	20,420	106.5140	20,945	19,664	20,210		(199)			7.000	4.522	MON	115	1,325	04/12/2002	02/01/2015
31371J-BM-5	FED NATL MTG ASSOC #253044			2	1	7,411	106.7210	7,835	7,342	7,371		(10)			8.000	7.628	MON	49	566	06/29/2000	11/01/2014
31371J-DM-3	FED NATL MTG ASSOC #253108			2	1	1,719	107.9060	1,808	1,675	1,706		(9)			7.000	5.449	MON	10	113	08/02/2001	03/01/2015
31371J-DS-0	FED NATL MTG ASSOC #253113			2	1	60,769	119.2560	56,782	47,613	51,607		(690)			7.500	4.780	MON	298	3,504	02/07/2002	03/01/2030
31371J-GA-6	FED NATL MTG ASSOC #253193			2	1	9,012	106.6120	9,530	8,939	8,989		(55)			7.500	7.016	MON	56	648	10/13/2000	04/01/2015
31371J-ND-2	FED NATL MTG ASSOC #253388			2	1	2,698	107.6140	2,877	2,673	2,688		(4)			8.000	7.524	MON	18	208	06/29/2000	07/01/2015
31371J-SC-9	FED NATL MTG ASSOC #253515			2	1	85,530	119.3750	82,734	69,306	75,417		(176)			7.500	4.463	MON	433	5,118	02/07/2002	11/01/2030
31371J-S6-2	FED NATL MTG ASSOC #253541			2	1	8,897	107.9060	9,245	8,568	8,867		(84)			7.000	4.493	MON	50	584	04/12/2002	12/01/2015
31371J-UE-2	FED NATL MTG ASSOC #253581			2	1	17,909	107.9060	18,660	17,293	17,880		(158)			7.000	4.635	MON	101	1,174	04/12/2002	01/01/2016
31371J-UG-7	FED NATL MTG ASSOC #253583			2	1	363	116.5890	404	347	384		2			7.000	3.632	MON	2	24	12/05/2002	01/01/2031
31371J-V4-3	FED NATL MTG ASSOC #253635			2	1	19,081	107.9060	20,036	18,568	19,012		(115)			7.000	5.340	MON	108	1,241	04/12/2002	02/01/2016
31371J-WB-6	FED NATL MTG ASSOC #253642			2	1	16,236	116.5890	18,111	15,534	17,216		(445)			7.000	3.664	MON	91	1,068	12/05/2002	02/01/2031
31371J-WC-4	FED NATL MTG ASSOC #253643			2	1	96,042	119.4130	95,855	80,272	87,266		(226)			7.500	4.611	MON	502	5,955	02/07/2002	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673			2	1	3,084	119.3840	3,581	3,000	3,231		(42)			7.500	4.911	MON	19	218	07/30/2001	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674			2	1	326	120.9940	380	314	340		(2)			8.000	5.097	MON	2	24	07/06/2001	03/01/2031
31371J-3G-7	FED NATL MTG ASSOC #253799			2	1	29,425	109.5430	31,577	28,826	29,272		(97)			6.500	5.454	MON	156	1,825	12/06/2001	05/01/2016
31371J-5E-0	FED NATL MTG ASSOC #253845			2	1	8,797	108.1530	9,147	8,457	8,664		(40)			6.000	4.390	MON	42	490	09/11/2003	06/01/2016
31371J-5K-6	FED NATL MTG ASSOC #253850			2	1	21,282	110.0400	22,569	20,509	21,068		(126)			7.000	5.208	MON	120	1,401	04/12/2002	06/01/2016
31371J-7C-2	FED NATL MTG ASSOC #253891			2	1	45,163	119.5840	45,539	38,081	40,740		(613)			7.500	5.144	MON	238	2,803	02/07/2002	07/01/2031
31371J-7F-5	FED NATL MTG ASSOC #253894			2	1	56,176	113.8160	60,883	53,493	57,164		(291)			6.500	4.342	MON	290	3,395	01/12/2004	08/01/2031
31371K-DL-2	FED NATL MTG ASSOC #254007			2	1	3,920	113.8160	4,248	3,732	3,964		(45)			6.500	4.523	MON	20	238	01/12/2004	10/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016			2	1	4,559	109.1750	4,700	4,305	4,747		19			8.500	4.699	MON	30	337	10/02/2001	09/01/2031
31371K-F9-7	FED NATL MTG ASSOC #254092			2	1	69,186	113.8160	64,671	56,821	57,561		(125)			6.500	6.081	MON	308	3,632	06/10/2002	12/01/2031
31371K-HT-1	FED NATL MTG ASSOC #254142			2	1	2,645	109.5430	2,838	2,591	2,631		(9)			6.500	5.576	MON	14	163	12/06/2001	01/01/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31371K-JY-8	FED NATL MTG ASSOC #254179			2	1	100,141	110.1600	81,880	74,328	77,241		(338)			6.000	4.538	MON	372	4,359	01/08/2003	01/01/2022
31371K-LF-6	FED NATL MTG ASSOC #254226			2	1	7,543	104.9280	189	180	180		(1)			5.500	5.500	MON	1	1	06/10/2004	02/01/2012
31371K-NV-9	FED NATL MTG ASSOC #254304			2	1	65,264	110.1600	50,286	45,648	47,458		(224)			6.000	4.549	MON	228	2,660	01/08/2003	05/01/2022
31371K-N3-1	FED NATL MTG ASSOC #254310			2	1	82,228	111.4720	67,870	60,885	62,245		(14)			6.000	5.303	MON	304	3,563	11/09/2004	05/01/2032
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1	4,713	110.1600	3,861	3,505	3,640		(31)			6.000	4.599	MON	18	205	01/08/2003	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440			2	1	50,578	110.5970	40,378	36,509	37,930		(329)			6.000	4.601	MON	183	2,132	01/08/2003	08/01/2022
31371K-WF-4	FED NATL MTG ASSOC #254546			2	1	142,102	107.8690	111,006	102,908	104,107		(244)			5.500	4.874	MON	472	5,504	06/10/2004	12/01/2017
31371K-WG-2	FED NATL MTG ASSOC #254547			2	1	285,398	108.2780	296,291	273,640	281,814		(1,336)			6.000	4.421	MON	1,368	16,067	09/24/2003	12/01/2017
31371K-3D-1	FED NATL MTG ASSOC #254696			2	1	13,438	108.6970	10,605	9,756	9,854		(9)			5.500	4.976	MON	45	522	04/14/2005	03/01/2018
31371K-3L-3	FED NATL MTG ASSOC #254703			2	1	261,510	108.2780	271,491	250,736	257,409		(1,445)			6.000	4.602	MON	1,254	14,696	09/24/2003	03/01/2018
31371K-4T-5	FED NATL MTG ASSOC #254734			2	1	192,249	108.2780	199,587	184,329	189,219		(952)			6.000	4.648	MON	922	10,733	09/24/2003	03/01/2018
31371L-BB-4	FED NATL MTG ASSOC #254834			2	1	7,546	108.0090	5,875	5,439	5,505		(5)			5.000	4.409	MON	23	264	12/02/2003	08/01/2018
31371L-DH-9	FED NATL MTG ASSOC #254904			2	1	45,836	109.3160	50,457	46,157	45,923		93			5.500	5.680	MON	212	2,483	08/22/2003	10/01/2033
31371L-E2-1	FED NATL MTG ASSOC #254953			2	1	28,643	108.0090	22,952	21,250	21,094		3			5.000	5.355	MON	89	1,032	07/12/2007	11/01/2018
31371L-JS-9	FED NATL MTG ASSOC #255073			2	1	143,121	109.3160	159,140	145,578	143,742		(370)			5.500	5.930	MON	667	7,810	12/05/2005	02/01/2034
31371L-KW-8	FED NATL MTG ASSOC #255109			2	1	43,319	108.0090	33,966	31,447	31,824		(95)			5.000	4.441	MON	131	1,530	12/02/2003	03/01/2019
31371L-QZ-5	FED NATL MTG ASSOC #255272			2	1	58,655	106.3720	47,943	45,071	44,324		164			4.000	4.718	MON	150	1,756	02/06/2004	06/01/2019
31371L-SG-5	FED NATL MTG ASSOC #255319			2	1	14,356	108.0250	15,330	14,191	14,317		1			5.000	4.598	MON	59	687	01/16/2008	08/01/2019
31371L-TV-1	FED NATL MTG ASSOC #255364			2	1	80,334	111.1290	88,369	79,519	81,542		1,268			6.000	5.209	MON	398	4,654	08/06/2004	09/01/2034
31371L-4K-2	FED NATL MTG ASSOC #255626			2	1	59,127	108.0250	45,402	42,029	42,439		(2)			5.000	4.587	MON	175	2,038	04/12/2005	03/01/2020
31371M-DH-7	FED NATL MTG ASSOC #255804			2	1	7,497	106.9500	8,257	7,720	7,549		(16)			4.500	5.454	MON	29	335	11/13/2007	07/01/2020
31371M-PL-5	FED NATL MTG ASSOC #256127			2	1	751,896	108.3790	829,937	765,776	757,524		2,694			5.500	5.872	MON	3,510	41,686	02/07/2006	01/01/2036
31371M-SB-4	FED NATL MTG ASSOC #256214			2	1	127,665	106.5920	148,241	139,074	132,324		(3,857)			4.500	6.007	MON	522	6,078	04/07/2006	03/01/2036
31371M-4C-8	FED NATL MTG ASSOC #256519			2	1	304,123	108.6340	317,222	292,009	305,519		(785)			5.500	3.860	MON	1,338	15,489	03/30/2009	12/01/2021
31371N-HW-8	FED NATL MTG ASSOC #256845			2	1	33,193	111.9410	28,247	25,234	25,612		(31)			6.500	5.961	MON	137	1,603	05/09/2007	08/01/2037
31371N-J8-9	FED NATL MTG ASSOC #256887			2	1	17,751	108.5820	18,492	17,031	17,901		(574)			5.500	3.764	MON	78	893	03/31/2009	09/01/2022
31371N-M2-8	FED NATL MTG ASSOC #256977			2	1	47,246	106.7000	48,953	45,879	47,249		472			4.500	3.396	MON	172	1,892	03/31/2009	11/01/2022
31371N-NZ-4	FED NATL MTG ASSOC #257008			2	1	132,225	108.5820	137,853	126,958	133,441		(1,919)			5.500	3.816	MON	582	6,710	03/30/2009	12/01/2022
31371N-SH-9	FED NATL MTG ASSOC #257120			2	1	373,125	106.7000	388,253	363,872	373,642		(4,891)			4.500	3.604	MON	1,365	15,874	03/24/2009	02/01/2023
31371N-U9-4	FED NATL MTG ASSOC #257208			2	1	335,117	106.7000	348,704	326,806	335,202		(3,120)			4.500	3.585	MON	1,226	13,958	03/24/2009	05/01/2023
31371N-VM-4	FED NATL MTG ASSOC #257220			2	1	13,664	107.6340	14,218	13,210	13,675		(261)			5.000	3.763	MON	55	636	03/24/2009	05/01/2023
31371N-V3-6	FED NATL MTG ASSOC #257234			2	1	30,916	107.6340	32,139	29,859	31,010		(195)			5.000	3.638	MON	124	1,413	03/30/2009	06/01/2023
31371N-Z2-4	FED NATL MTG ASSOC #257361			2	1	63,382	106.7000	65,952	61,811	63,461		(544)			4.500	3.603	MON	232	2,650	03/24/2009	08/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410			2	1	738,045	107.6340	766,961	712,562	742,013		(28,727)			5.000	3.598	MON	2,969	34,206	03/31/2009	10/01/2023
31371P-BP-4	FED NATL MTG ASSOC #257546			2	1	313,194	106.7000	325,891	305,427	312,097		(3,722)			4.500	3.700	MON	1,145	13,468	03/24/2009	11/01/2023
31372Q-KV-8	FED NATL MTG ASSOC #279408			2	1	18,926	115.0170	21,374	18,583	19,015		(76)			7.000	6.124	MON	108	1,293	11/05/1998	05/01/2024
31372R-NB-7	FED NATL MTG ASSOC #280386			2	1	1,742	113.8200	1,914	1,682	1,795		(13)			8.000	5.481	MON	11	134	11/20/1998	06/01/2024
31372Y-E2-2	FED NATL MTG ASSOC #286453			2	1	3,303	100.8730	3,217	3,189	3,370		(26)			8.000	5.806	MON	21	254	11/20/1998	06/01/2024
31373C-Z7-5	FED NATL MTG ASSOC #289766			2	1	12,021	105.9960	12,303	11,607	12,488		(494)			8.000	4.911	MON	77	926	11/20/1998	09/01/2024
31373D-EG-6	FED NATL MTG ASSOC #290035			2	1	138,350	115.0170	159,035	138,270	138,332		(50)			7.000	6.982	MON	807	9,625	06/06/1994	08/01/2024
31373M-P5-8	FED NATL MTG ASSOC #297544			2	1	32,568	103.0840	32,669	31,692	32,527		(27)			8.000	6.955	MON	211	2,523	06/11/1999	11/01/2024
31373P-JK-5	FED NATL MTG ASSOC #299166			2	1	54,272	119.1710	61,490	51,598	53,695		(950)			9.000	7.282	MON	387	4,620	04/26/1995	10/01/2021
31373Q-GN-0	FED NATL MTG ASSOC #300005			2	1	229	100.8870	218	217	238		(1)			8.500	5.025	MON	2	19	10/02/2001	03/01/2025
31373T-AM-2	FED NATL MTG ASSOC #302512			2	1	9,129	108.6810	9,654	8,883	9,080		(30)			8.000	7.169	MON	59	708	06/11/1999	11/01/2024
31374F-JF-7	FED NATL MTG ASSOC #312662			2	1	8,089	100.9550	7,885	7,811	8,441		(276)			8.000	4.715	MON	52	621	11/20/1998	06/01/2025
31374J-RF-0	FED NATL MTG ASSOC #315586			2	1	3,636	102.2030	3,617	3,539	3,606		(10)			8.000	7.106	MON	24	281	06/11/1999	06/01/2025
31374S-CE-9	FED NATL MTG ASSOC #322369			2	1	2,295	103.5500	2,244	2,167	2,312		(20)			8.500	5.951	MON	15	184	10/02/2001	09/01/2025
31374S-ZE-4	FED NATL MTG ASSOC #323041			2	1	2,900	100.4540	2,856	2,843	2,848		(4)			7.000	6.318	MON	17	91	05/06/1998	01/01/2013
31374T-CN-7	FED NATL MTG ASSOC #323277			2	1	23,871	114.3160	25,985	22,731	24,516		(254)			6.500	4.094	MON	123	1,325	01/12/2004	07/01/2028
31374T-DX-4	FED NATL MTG ASSOC #323318			2	1	1,080	115.7850	1,225	1,058	1,081		(4)			7.000	6.229	MON	6	73	12/01/1998	10/01/2028
31374T-D6-3	FED NATL MTG ASSOC #323325			2	1	2,461	116.1000	2,900	2,498	2,458		13			7.000	7.562	MON	15	171	06/16/1999	10/01/2028
31374T-FV-6	FED NATL MTG ASSOC #323380			2	1	3,944	114.3160	4,293	3,755	3,987		(55)			6.500	4.497	MON	20	238	01/12/2004	10/01/2028
31374T-G7-8	FED NATL MTG ASSOC #323422			2	1	3,345	114.3160	3,641	3,185	3,370		(11)			6.500	4.652	MON	17	202	01/12/2004	12/01/2028
31374T-PE-3	FED NATL MTG ASSOC #323621			2	1	51,942	114.3160	56,543	49,462	52,297		(673)			6.500	4.579	MON	268	3,144	01/12/2004	01/01/2029
31374T-YZ-6	FED NATL MTG ASSOC #323928			2	1	710	101.9110	743	729	723					7.000	8.086	MON	4	46	02/03/2000	09/01/2014
31374V-TB-0	FED NATL MTG ASSOC #325546			2	1	85,194	114.0140	99,735	87,476	84,841		(61)			7.000	8.173	MON	510	6,088	10/24/1996	10/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31374W-2H-4	FED NATL MTG ASSOC #326676			2	1	1,588	115.4270	1,861	1,612	1,591					7.000	7.561	MON	9	112	06/16/1999	11/01/2025
31374X-EU-0	FED NATL MTG ASSOC #326947			2	1	10,718	101.1310	10,547	10,429	10,710		(8)			8.000	7.012	MON	70	832	06/11/1999	10/01/2025
31375A-RK-7	FED NATL MTG ASSOC #329090			2	1	13,067	111.9710	15,422	13,773	13,045		137			6.500	8.407	MON	75	837	01/30/1997	02/01/2026
31375B-FN-2	FED NATL MTG ASSOC #329673			2	1	13,902	113.1490	16,586	14,659	13,925		173			6.500	8.371	MON	79	917	01/30/1997	01/01/2026
31375C-W7-6	FED NATL MTG ASSOC #331070			2	1	1,567	102.4390	1,562	1,525	1,568		(6)			8.000	6.937	MON	10	122	06/11/1999	12/01/2025
31375H-HH-0	FED NATL MTG ASSOC #335132			2	1	2,795	100.9960	2,747	2,719	2,834		(4)			8.000	6.493	MON	18	217	06/11/1999	01/01/2026
31375M-HG-1	FED NATL MTG ASSOC #338731			2	1	247	114.2240	274	240	282		35			6.500	0.844	MON	1	15	09/17/2004	03/01/2026
31375M-U9-2	FED NATL MTG ASSOC #339108			2	1	4,568	113.3580	5,541	4,888	4,537		9			6.500	9.279	MON	26	316	03/07/2000	03/01/2026
31375R-GA-4	FED NATL MTG ASSOC #342293			2	1	3,268	115.7850	3,842	3,318	3,275		6			7.000	7.546	MON	19	231	06/16/1999	04/01/2026
31375X-QE-2	FED NATL MTG ASSOC #347953			2	1	24,756	101.0730	24,743	24,481	24,768		313			8.000	7.428	MON	163	1,943	11/07/2000	06/01/2026
31376C-BM-5	FED NATL MTG ASSOC #351144			2	1	7,035	118.7840	8,069	6,793	7,135		(38)			8.000	6.134	MON	45	538	11/20/1998	06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681			2	1	636	100.2910	616	614	674		(4)			8.000	4.330	MON	4	49	11/20/1998	10/01/2026
31376J-2J-7	FED NATL MTG ASSOC #357277			2	1	52,055	115.9230	57,685	49,761	56,176		(1,026)			7.000	2.109	MON	290	3,428	12/10/2002	05/01/2032
31376J-4K-2	FED NATL MTG ASSOC #357326			2	1	3,346	113.5660	3,619	3,186	3,375		(19)			6.500	4.315	MON	17	204	01/12/2004	01/01/2033
31376K-DR-4	FED NATL MTG ASSOC #357512			2	1	89,602	109.2540	99,574	91,140	90,126		(225)			5.500	5.932	MON	418	4,890	12/05/2005	03/01/2034
31376K-GQ-3	FED NATL MTG ASSOC #357607			2	1	5,572	108.0250	5,950	5,508	5,554		(2)			5.000	4.588	MON	23	265	01/16/2008	08/01/2019
31376K-SJ-6	FED NATL MTG ASSOC #357921			2	1	17,798	109.0400	15,059	13,811	13,930		(14)			5.000	4.679	MON	58	676	04/12/2005	08/01/2020
31377A-XU-6	FED NATL MTG ASSOC #371591			2	1	21,016	116.1000	24,028	20,696	20,982		(55)			7.000	6.467	MON	121	1,437	11/06/1998	02/01/2027
31377C-H9-7	FED NATL MTG ASSOC #372956			2	1	3,573	114.3160	3,659	3,201	3,331		(29)			6.500	5.039	MON	17	207	04/10/2006	08/01/2027
31377C-3D-3	FED NATL MTG ASSOC #373496			2	1	947	114.3160	1,093	956	950		1			6.500	6.774	MON	5	56	05/01/1998	03/01/2027
31378H-KV-2	FED NATL MTG ASSOC #399108			2	1	156	102.6720	158	154	155					6.500	6.188	MON	1	7	12/22/1998	10/01/2012
31378H-QU-8	FED NATL MTG ASSOC #399267			2	1	155,693	113.3160	175,711	155,063	155,789		(45)			6.500	6.333	MON	840	10,003	12/22/1998	02/01/2026
31378L-3K-6	FED NATL MTG ASSOC #402302			2	1	6,973	107.9650	7,586	7,027	7,013		10			6.000	6.435	MON	35	356	02/22/2001	04/01/2013
31378U-B5-0	FED NATL MTG ASSOC #408760			2	1	7,665	102.6720	7,761	7,559	7,572		(15)			6.500	6.013	MON	41	440	12/01/1998	12/01/2012
31378U-D6-6	FED NATL MTG ASSOC #408825			2	1	46,619	113.9410	50,581	44,392	46,867		(451)			6.500	4.700	MON	240	2,863	01/12/2004	02/01/2028
31378U-KX-9	FED NATL MTG ASSOC #409010			2	1	3,923	101.9110	4,104	4,027	4,010		9			7.000	8.003	MON	23	261	02/03/2000	12/01/2012
31379C-X7-1	FED NATL MTG ASSOC #415702			2	1	28,100	104.3900	28,927	27,711	27,774		(53)			6.500	6.024	MON	150	1,682	12/01/1998	03/01/2013
31379D-LU-1	FED NATL MTG ASSOC #416239			2	1	6,863	102.6720	7,246	7,057	7,030		30			6.500	7.543	MON	38	391	12/23/1999	02/01/2013
31379E-BL-0	FED NATL MTG ASSOC #416843			2	1	5,190	107.9650	5,685	5,266	5,259		4			6.000	6.264	MON	26	280	03/04/1999	04/01/2013
31379F-QS-6	FED NATL MTG ASSOC #418165			2	1	3,553	102.9280	3,607	3,504	3,511		(6)			6.500	6.038	MON	19	206	12/01/1998	03/01/2013
31379F-SQ-3	FED NATL MTG ASSOC #418555			2	1	559	104.3900	576	552	553					6.500	6.249	MON	3	32	12/22/1998	09/01/2013
31379H-D3-1	FED NATL MTG ASSOC #419622			2	1	5,024	107.9650	5,409	5,010	5,011		(1)			6.000	5.946	MON	25	276	02/16/1999	04/01/2013
31379H-VS-6	FED NATL MTG ASSOC #420125			2	1	39,283	114.4900	43,459	37,958	39,167		(124)			8.000	6.822	MON	253	3,025	11/20/1998	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621			2	1	3,453	117.3510	3,949	3,365	3,426		(1)			7.500	6.824	MON	21	251	10/29/1998	12/01/2027
31379L-UL-3	FED NATL MTG ASSOC #422787			2	1	6,730	114.3160	7,551	6,605	6,715		(3)			6.500	5.917	MON	36	428	10/01/1998	04/01/2028
31379Q-WV-8	FED NATL MTG ASSOC #426460			2	1	134,519	108.5720	157,174	144,766	142,310		1,382			5.500	7.916	MON	664	7,467	12/28/1999	12/01/2013
31379Q-YC-8	FED NATL MTG ASSOC #426507			2	1	85,298	110.5970	63,565	57,474	59,384		(49)			6.000	4.746	MON	287	3,324	01/08/2003	01/01/2023
31379R-WX-2	FED NATL MTG ASSOC #427362			2	1	12,764	104.3900	13,248	12,691	12,705		(12)			6.500	6.298	MON	69	778	05/29/1998	06/01/2013
31379S-KX-3	FED NATL MTG ASSOC #427910			2	1	117	103.1070	119	116	116					6.500	6.228	MON	1	6	12/22/1998	05/01/2013
31379T-E2-6	FED NATL MTG ASSOC #428653			2	1	20,198	104.2960	20,542	19,696	20,189		(35)			7.500	6.356	MON	123	1,466	08/25/1998	07/01/2026
31379T-2S-2	FED NATL MTG ASSOC #429285			2	1	4,913	104.3900	5,101	4,886	4,891		(4)			6.500	6.317	MON	26	293	05/29/1998	06/01/2013
31379T-3A-0	FED NATL MTG ASSOC #429293			2	1	3,892	114.3160	4,318	3,777	3,925		37			6.500	4.728	MON	20	244	09/26/2003	06/01/2028
31379U-GV-7	FED NATL MTG ASSOC #429612			2	1	1,553	107.9650	1,672	1,549	1,549					6.000	5.949	MON	8	86	02/16/1999	06/01/2013
31379U-S5-1	FED NATL MTG ASSOC #429940			2	1	1,505	100.7970	1,513	1,501	1,501					6.000	5.957	MON	8	72	02/16/1999	08/01/2013
31379U-4Q-1	FED NATL MTG ASSOC #430231			2	1	11,156	116.3760	13,180	11,325	11,204		(3)			7.000	7.388	MON	66	784	06/16/1999	08/01/2028
31379V-XL-8	FED NATL MTG ASSOC #430983			2	1	316	107.9650	343	318	318					6.000	6.289	MON	2	18	02/22/2001	04/01/2013
31379Y-EA-7	FED NATL MTG ASSOC #433129			2	1	6,099	107.9650	6,635	6,146	6,134		9			6.000	6.328	MON	31	330	02/22/2001	08/01/2013
31379Y-M9-1	FED NATL MTG ASSOC #433384			2	1	3,001	107.9650	3,266	3,025	3,019		4			6.000	6.359	MON	15	165	02/22/2001	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884			2	1	303	107.9650	329	305	305					6.000	6.333	MON	2	17	02/22/2001	07/01/2013
31380E-BZ-6	FED NATL MTG ASSOC #437556			2	1	18,025	114.3160	19,995	17,491	17,881		(125)			6.500	5.657	MON	95	1,134	09/26/2003	08/01/2028
31380H-M4-6	FED NATL MTG ASSOC #440579			2	1	6,905	116.3760	8,158	7,010	6,919					7.000	7.471	MON	41	485	06/16/1999	08/01/2028
31380J-V4-2	FED NATL MTG ASSOC #441735			2	1	51,927	104.9270	53,131	50,636	51,571		9			7.500	6.675	MON	316	3,784	08/21/1998	07/01/2027
31380M-DF-0	FED NATL MTG ASSOC #443902			2	1	7,254	116.3760	8,570	7,364	7,273		(1)			7.000	7.453	MON	43	513	06/16/1999	09/01/2028
31380M-MC-7	FED NATL MTG ASSOC #444155			2	1	78,610	109.9410	89,865	81,739	80,150		(85)			5.500	6.225	MON	375	4,290	02/03/1999	01/01/2029
31380M-QB-5	FED NATL MTG ASSOC #444250			2	1	7,482	114.3160	8,300	7,260	7,540		71			6.500	4.943	MON	39	471	09/17/2004	09/01/2028
31380P-Q7-7	FED NATL MTG ASSOC #446078			2	1	63,381	114.3160	70,320	61,513	61,605		(17)			6.500	6.437	MON	333	3,990	07/02/2002	08/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31380Q-WF-0	FED NATL MTG ASSOC #447146			2	1	925	116.6190	1,118	958	917					7.000	8.756	MON	6	67	04/12/2000	11/01/2029
31380S-CR-2	FED NATL MTG ASSOC #448380			2	1	29,419	104.3900	30,382	29,105	29,172		(34)			6.500	6.214	MON	158	1,828	12/23/1998	01/01/2014
31380T-BP-5	FED NATL MTG ASSOC #449246			2	1	19,926	113.7740	17,515	15,395	15,466		(4)			6.500	6.329	MON	83	977	07/02/2002	01/01/2029
31380U-PD-4	FED NATL MTG ASSOC #450520			2	1	31,438	109.9410	35,939	32,689	31,724		106			5.500	6.420	MON	150	1,790	02/03/1999	11/01/2028
31380W-V6-8	FED NATL MTG ASSOC #452537			2	1	72,248	109.9410	82,591	75,123	73,756		(97)			5.500	6.356	MON	344	4,098	02/03/1999	12/01/2028
31380X-KS-0	FED NATL MTG ASSOC #453105			2	1	69,922	114.3160	79,671	69,693	69,859		(25)			6.500	6.417	MON	378	4,259	12/23/1998	01/01/2029
31381A-AG-6	FED NATL MTG ASSOC #454607			2	1	3,854	108.5720	2,778	2,559	2,586		(7)			5.500	4.225	MON	12	136	06/10/2004	03/01/2014
31381A-E5-6	FED NATL MTG ASSOC #454756			2	1	77,988	109.9410	90,296	82,131	79,630		(157)			5.500	6.631	MON	376	4,250	10/08/1998	12/01/2028
31381A-ME-8	FED NATL MTG ASSOC #454957			2	1	889	114.3160	1,013	886	888		(1)			6.500	6.417	MON	5	57	12/23/1998	12/01/2028
31381C-BN-6	FED NATL MTG ASSOC #456445			2	1	4,426	104.3900	4,571	4,379	4,390		(6)			6.500	6.174	MON	24	265	12/23/1998	01/01/2014
31381C-P5-0	FED NATL MTG ASSOC #456844			2	1	16,287	109.7380	18,584	16,935	16,653		(3)			5.500	6.101	MON	78	924	02/03/1999	02/01/2029
31381C-YX-9	FED NATL MTG ASSOC #457126			2	1	6,946	114.3160	7,705	6,740	6,947		9			6.500	5.411	MON	37	436	09/26/2003	01/01/2029
31381E-4X-8	FED NATL MTG ASSOC #459038			2	1	113,072	114.3160	95,813	83,814	84,179		(99)			6.500	6.348	MON	454	5,292	07/02/2002	01/01/2029
31381F-MN-7	FED NATL MTG ASSOC #459465			2	1	135,560	114.3160	150,415	131,578	135,185		(228)			6.500	5.512	MON	713	8,023	09/26/2003	02/01/2029
31381F-WZ-9	FED NATL MTG ASSOC #459764			2	1	3,067	114.3160	3,633	3,178	3,081					6.500	7.620	MON	17	202	11/03/2000	04/01/2029
31382D-GZ-1	FED NATL MTG ASSOC #479116			2	1	15,466	110.6600	17,796	16,082	15,817		71			5.500	6.059	MON	74	879	02/03/1999	01/01/2029
31382E-RM-6	FED NATL MTG ASSOC #480292			2	1	12,371	116.3760	14,614	12,558	12,441		32			7.000	7.404	MON	73	855	06/16/1999	06/01/2029
31382F-JT-7	FED NATL MTG ASSOC #480974			2	1	5,419	114.3160	5,899	5,160	5,409		(34)			6.500	4.876	MON	28	328	01/12/2004	01/01/2029
31382F-4A-4	FED NATL MTG ASSOC #481517			2	1	179,828	111.3790	208,262	186,986	183,850		280			5.500	6.078	MON	857	10,042	02/03/1999	01/01/2029
31382G-Z6-7	FED NATL MTG ASSOC #482365			2	1	4,248	116.3760	5,019	4,312	4,252		1			7.000	7.497	MON	25	301	06/16/1999	02/01/2029
31382L-RN-8	FED NATL MTG ASSOC #485693			2	1	12,050	114.3160	13,370	11,696	12,027		5			6.500	5.636	MON	63	751	09/26/2003	04/01/2029
31382L-X4-3	FED NATL MTG ASSOC #485899			2	1	2,938	114.3160	3,481	3,045	2,938		2			6.500	7.799	MON	16	196	11/03/2000	04/01/2029
31382M-JY-1	FED NATL MTG ASSOC #486379			2	1	6,454	114.3160	7,646	6,688	6,375		45			6.500	8.160	MON	36	425	11/03/2000	04/01/2029
31382N-LN-0	FED NATL MTG ASSOC #487333			2	1	4,453	114.3160	5,275	4,614	4,407		(2)			6.500	8.269	MON	25	300	11/03/2000	04/01/2029
31382Q-KY-0	FED NATL MTG ASSOC #489111			2	1	1,870	107.9650	2,122	1,965	1,940		11			6.000	7.395	MON	10	111	12/17/1999	06/01/2014
31382R-EU-3	FED NATL MTG ASSOC #489847			2	1	50,456	114.3160	54,925	48,046	51,361		(995)			6.500	4.374	MON	260	3,082	01/12/2004	07/01/2029
31382R-Z7-1	FED NATL MTG ASSOC #490466			2	1	927	114.3160	1,029	900	926					6.500	5.439	MON	5	54	09/17/2004	03/01/2029
31382R-3Y-7	FED NATL MTG ASSOC #490515			2	1	130,964	114.3160	156,576	136,967	131,281		262			6.500	8.032	MON	742	8,652	09/22/2000	03/01/2029
31382S-AM-3	FED NATL MTG ASSOC #490612			2	1	21,251	114.3160	25,175	22,022	21,078		140			6.500	8.055	MON	119	1,425	11/03/2000	04/01/2029
31382S-BQ-3	FED NATL MTG ASSOC #490647			2	1	253	107.9060	263	244	260		(4)			7.000	2.809	MON	1	17	04/12/2002	12/01/2015
31382U-LP-9	FED NATL MTG ASSOC #492734			2	1	2,282	114.3160	2,736	2,393	2,237					6.500	8.742	MON	13	155	09/15/2000	04/01/2029
31382U-QY-5	FED NATL MTG ASSOC #492871			2	1	32,993	107.9650	35,744	33,107	33,107					6.000	6.000	MON	166	1,828	03/01/1999	02/01/2014
31382W-DR-0	FED NATL MTG ASSOC #494312			2	1	6,634	107.5880	7,216	6,707	6,618		10			7.500	7.945	MON	42	502	04/11/2000	04/01/2029
31382W-FM-9	FED NATL MTG ASSOC #494372			2	1	919	114.3160	1,102	964	902		1			6.500	8.734	MON	5	62	09/19/2000	04/01/2029
31382W-SR-4	FED NATL MTG ASSOC #494728			2	1	23,710	114.3160	28,429	24,868	23,914		189			6.500	7.911	MON	135	1,568	09/15/2000	05/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059			2	1	19,384	120.6770	22,533	18,672	19,884		(76)			8.000	6.009	MON	124	1,490	08/08/2001	05/01/2029
31383A-XF-1	FED NATL MTG ASSOC #497578			2	1	1,076	107.9060	1,118	1,036	1,087		(12)			7.000	3.752	MON	6	71	04/12/2002	02/01/2016
31383C-AK-1	FED NATL MTG ASSOC #498710			2	1	2,371	101.6350	2,321	2,284	2,452		(3)			8.000	5.450	MON	15	182	08/08/2001	09/01/2029
31383C-T8-8	FED NATL MTG ASSOC #499275			2	1	2,608	114.3160	2,839	2,483	2,655		(48)			6.500	4.130	MON	13	161	01/12/2004	08/01/2029
31383D-3C-5	FED NATL MTG ASSOC #500395			2	1	3,650	116.0530	4,081	3,516	3,719		2			8.000	5.997	MON	23	281	08/08/2001	06/01/2029
31383E-CU-3	FED NATL MTG ASSOC #500583			2	1	6,558	114.3160	7,909	6,918	6,537		85			6.500	8.489	MON	37	440	06/16/2000	06/01/2029
31383E-HX-2	FED NATL MTG ASSOC #500746			2	1	7,009	116.6190	8,465	7,258	6,913		6			7.000	9.046	MON	42	506	04/12/2000	06/01/2029
31383E-XH-9	FED NATL MTG ASSOC #501180			2	1	127,840	114.3160	79,159	69,246	69,585		(89)			6.500	6.300	MON	375	4,187	07/02/2002	06/01/2029
31383E-XP-1	FED NATL MTG ASSOC #501186			2	1	8,566	114.3160	10,242	8,959	8,528		(1)			6.500	8.566	MON	49	532	09/22/2000	06/01/2029
31383E-2T-7	FED NATL MTG ASSOC #501286			2	1	10,403	114.3160	12,732	11,138	10,518		(7)			6.500	8.674	MON	60	720	01/26/2000	06/01/2029
31383F-QJ-0	FED NATL MTG ASSOC #501857			2	1	42,495	114.3160	47,151	41,246	41,894		(506)			6.500	5.858	MON	223	2,675	09/26/2003	09/01/2029
31383H-6N-9	FED NATL MTG ASSOC #504077			2	1	9,840	116.6190	11,853	10,164	9,796		43			7.000	8.236	MON	59	708	04/05/2000	06/01/2029
31383K-CE-5	FED NATL MTG ASSOC #505069			2	1	7,837	106.5140	8,567	8,043	7,978		4			7.000	8.008	MON	47	502	02/03/2000	06/01/2014
31383K-EP-8	FED NATL MTG ASSOC #505142			2	1	57,352	116.3760	67,755	58,220	57,538		128			7.000	7.486	MON	340	4,067	06/16/1999	07/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971			2	1	5,730	119.3760	6,914	5,792	5,725		9			7.500	7.931	MON	36	433	04/11/2000	07/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948			2	1	60,717	112.4250	65,754	58,487	61,322		12			8.000	6.021	MON	390	4,669	08/08/2001	08/01/2029
31383P-7K-6	FED NATL MTG ASSOC #509498			2	1	11,610	116.6190	14,021	12,023	11,738		48			7.000	8.000	MON	70	839	04/12/2000	11/01/2029
31383R-CA-8	FED NATL MTG ASSOC #510465			2	1	60,896	116.6190	73,426	62,962	61,189		(98)			7.000	8.102	MON	367	4,398	04/07/2000	11/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483			2	1	8,140	120.7560	9,469	7,841	8,353		(54)			8.000	5.746	MON	52	626	08/08/2001	09/01/2029
31383S-SB-7	FED NATL MTG ASSOC #511814			2	1	8,085	107.9060	8,401	7,785	8,074		(83)			7.000	4.299	MON	45	535	04/12/2002	10/01/2015
31383S-2Z-2	FED NATL MTG ASSOC #512092			2	1	5,898	114.3160	6,549	5,729	5,758		(11)			6.500	6.331	MON	31	372	07/02/2002	12/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31383S-3D-0	FED NATL MTG ASSOC #512096			2	1	535	112.9180	582	515	547					8.000	5.506	MON	3	41	08/08/2001	12/01/2029
31383T-D9-6	FED NATL MTG ASSOC #512328			2	1	25,512	116.6190	30,761	26,377	25,520		(8)			7.000	8.479	MON	154	1,843	04/07/2000	12/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504			2	1	13,642	111.2960	14,625	13,141	14,042		(223)			8.000	5.427	MON	88	1,048	08/08/2001	10/01/2029
31383U-H5-7	FED NATL MTG ASSOC #513352			2	1	10,606	114.3160	11,768	10,295	10,521		(61)			6.500	5.070	MON	56	660	09/26/2003	09/01/2029
31383U-JP-1	FED NATL MTG ASSOC #513370			2	1	37,870	114.3160	41,224	36,061	38,031		(106)			6.500	4.791	MON	195	2,314	01/12/2004	08/01/2029
31383U-MV-4	FED NATL MTG ASSOC #513472			2	1	33,539	105.6140	35,071	33,206	33,360		(60)			8.000	7.558	MON	221	2,592	02/18/2000	09/01/2014
31383U-W4-3	FED NATL MTG ASSOC #513767			2	1	50,862	106.1740	53,467	50,358	50,551		(60)			8.000	7.609	MON	336	3,913	02/18/2000	09/01/2014
31383V-B8-5	FED NATL MTG ASSOC #514063			2	1	55,357	116.6190	66,747	57,235	55,054		390			7.000	8.384	MON	334	3,998	04/07/2000	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314			2	1	2,856	103.4160	2,950	2,853	2,854		(1)			7.500	7.476	MON	18	213	08/17/1999	09/01/2029
31383W-3X-7	FED NATL MTG ASSOC #515714			2	1	5,924	116.6190	7,155	6,135	5,911		(4)			7.000	8.387	MON	36	429	04/12/2000	12/01/2029
31383Y-QW-0	FED NATL MTG ASSOC #517169			2	1	11,544	107.0830	12,247	11,437	11,473		(10)			8.000	7.711	MON	76	894	06/29/2000	02/01/2015
31383Y-QX-8	FED NATL MTG ASSOC #517170			2	1	14,840	104.4860	15,361	14,702	14,781		(29)			8.000	7.517	MON	98	1,097	06/29/2000	03/01/2015
31384A-CL-0	FED NATL MTG ASSOC #517675			2	1	59,434	114.3160	64,698	56,595	59,404		253			6.500	4.910	MON	307	3,556	01/12/2004	07/01/2029
31384A-GV-4	FED NATL MTG ASSOC #517812			2	1	268	103.0470	266	258	274		(1)			8.000	5.223	MON	2	21	08/08/2001	12/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823			2	1	1,317	120.6570	1,530	1,268	1,355		(17)			8.000	5.665	MON	8	98	08/08/2001	02/01/2030
31384A-X7-8	FED NATL MTG ASSOC #518302			2	1	12,114	114.3160	13,441	11,758	12,079		(8)			6.500	5.503	MON	64	763	09/26/2003	10/01/2029
31384D-LN-0	FED NATL MTG ASSOC #520633			2	1	6,157	119.3880	7,150	5,989	6,443		(14)			7.500	4.635	MON	37	448	07/30/2001	11/01/2029
31384E-AE-0	FED NATL MTG ASSOC #521205			2	1	3,435	111.0950	3,590	3,232	3,363		(7)			7.500	5.750	MON	20	242	02/07/2002	12/01/2029
31384E-AV-2	FED NATL MTG ASSOC #521220			2	1	2,941	116.6190	3,282	2,814	3,087		(76)			7.000	3.799	MON	16	196	12/05/2002	12/01/2029
31384E-GJ-3	FED NATL MTG ASSOC #521401			2	1	698	103.4910	696	672	726		(2)			8.000	4.993	MON	4	54	08/08/2001	01/01/2030
31384F-C6-2	FED NATL MTG ASSOC #522193			2	1	43,190	116.6190	52,161	44,728	43,516		(21)			7.000	8.286	MON	261	3,123	04/12/2000	02/01/2030
31384F-TT-4	FED NATL MTG ASSOC #522662			2	1	2,065	103.7350	2,143	2,065	2,065					8.000	8.014	MON	14	165	02/02/2000	06/01/2029
31384F-XR-3	FED NATL MTG ASSOC #522788			2	1	2,608	116.6190	2,953	2,532	2,669		(1,292)			7.000	4.919	MON	15	177	10/11/2001	12/01/2029
31384F-YY-7	FED NATL MTG ASSOC #522827			2	1	15,444	107.8250	16,314	15,130	15,322		(72)			6.500	5.369	MON	82	960	12/06/2001	01/01/2015
31384F-YZ-4	FED NATL MTG ASSOC #522828			2	1	336	107.9060	353	327	334		(2)			7.000	5.135	MON	2	22	08/02/2001	01/01/2015
31384G-FB-6	FED NATL MTG ASSOC #523162			2	1	8,618	116.6190	9,616	8,245	9,231		(228)			7.000	2.635	MON	48	574	12/05/2002	11/01/2029
31384G-NG-6	FED NATL MTG ASSOC #523391			2	1	674	103.6450	672	649	686		1			8.000	5.888	MON	4	52	08/08/2001	11/01/2029
31384H-5D-1	FED NATL MTG ASSOC #524744			2	1	4,442	100.2600	4,412	4,401	4,425		(12)			8.000	7.315	MON	29	338	06/29/2000	07/01/2015
31384J-BQ-1	FED NATL MTG ASSOC #524847			2	1	327	115.9550	366	316	341		(3)			8.000	5.204	MON	2	26	07/06/2001	01/01/2030
31384J-CW-7	FED NATL MTG ASSOC #524885			2	1	5,201	105.9790	5,460	5,152	5,173		(11)			8.000	7.581	MON	34	393	06/29/2000	02/01/2015
31384J-XQ-7	FED NATL MTG ASSOC #525487			2	1	392	102.2860	386	377	408		(3)			8.000	5.168	MON	3	31	08/08/2001	02/01/2030
31384J-7M-5	FED NATL MTG ASSOC #525700			2	1	759	104.2970	763	731	795		2			8.000	4.691	MON	5	58	08/08/2001	01/01/2030
31384K-FD-3	FED NATL MTG ASSOC #525864			2	1	42,250	116.6190	47,837	41,019	43,950		(57)			7.000	4.862	MON	239	2,840	10/11/2001	09/01/2029
31384K-GS-9	FED NATL MTG ASSOC #525909			2	1	300	109.4750	309	282	312		(5)			7.500	4.072	MON	2	21	02/07/2002	12/01/2029
31384K-JX-5	FED NATL MTG ASSOC #525978			2	1	9,640	120.7530	11,209	9,283	9,908		(104)			8.000	5.307	MON	62	741	08/08/2001	03/01/2030
31384L-MX-9	FED NATL MTG ASSOC #526974			2	1	3,838	107.9060	3,988	3,696	3,818		(41)			7.000	4.306	MON	22	253	04/12/2002	02/01/2015
31384L-PD-0	FED NATL MTG ASSOC #527020			2	1	3,669	111.1600	3,928	3,533	3,819		(4)			8.000	4.921	MON	24	281	08/08/2001	01/01/2030
31384L-QH-0	FED NATL MTG ASSOC #527056			2	1	2,972	106.5140	3,048	2,862	2,933		(34)			7.000	4.453	MON	17	194	04/12/2002	04/01/2015
31384L-YT-5	FED NATL MTG ASSOC #527322			2	1	4,126	101.3440	4,027	3,973	4,321		(5)			8.000	4.638	MON	26	317	08/08/2001	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717			2	1	934	119.0640	1,036	870	950		(4)			7.500	4.532	MON	5	65	02/07/2002	01/01/2030
31384P-JB-2	FED NATL MTG ASSOC #529558			2	1	1,021	101.8770	1,013	995	1,021		26			7.500	5.411	MON	6	62	01/05/2001	05/01/2015
31384P-NF-8	FED NATL MTG ASSOC #529690			2	1	526	100.2570	508	507	548		(1)			8.000	4.860	MON	3	35	08/08/2001	02/01/2030
31384P-QF-5	FED NATL MTG ASSOC #529754			2	1	1,601	119.7130	1,845	1,541	1,635		(16)			8.000	5.492	MON	10	122	08/08/2001	02/01/2030
31384P-YT-6	FED NATL MTG ASSOC #530022			2	1	1,095	104.3600	1,100	1,054	1,146		(2)			8.000	4.804	MON	7	85	08/08/2001	03/01/2030
31384P-YX-7	FED NATL MTG ASSOC #530026			2	1	13,882	108.8860	14,584	13,394	14,438		(94)			8.000	5.249	MON	89	1,069	08/08/2001	03/01/2030
31384P-4A-0	FED NATL MTG ASSOC #530117			2	1	2,716	100.2400	2,700	2,694	2,710		16			7.500	7.000	MON	17	198	10/13/2000	02/01/2015
31384Q-RG-0	FED NATL MTG ASSOC #530687			2	1	16,144	100.2750	16,038	15,994	16,092		(28)			8.000	7.474	MON	107	1,252	06/29/2000	04/01/2015
31384Q-YY-3	FED NATL MTG ASSOC #530927			2	1	4,076	102.2520	4,129	4,038	4,064		(8)			8.000	7.475	MON	27	317	06/29/2000	04/01/2015
31384R-P4-7	FED NATL MTG ASSOC #531543			2	1	28,196	116.5890	31,453	26,977	29,259		(223)			7.000	4.026	MON	157	1,884	12/05/2002	03/01/2030
31384R-TG-6	FED NATL MTG ASSOC #531651			2	1	1,639	101.6180	1,650	1,624	1,630		(2)			8.000	7.657	MON	11	119	06/29/2000	03/01/2015
31384R-ZP-9	FED NATL MTG ASSOC #531850			2	1	2,312	107.2560	2,415	2,252	2,311		59			7.500	5.422	MON	14	166	01/05/2001	04/01/2015
31384S-AF-6	FED NATL MTG ASSOC #532006			2	1	1,739	120.1290	2,090	1,740	1,739					8.000	8.015	MON	12	139	02/02/2000	02/01/2030
31384S-V2-2	FED NATL MTG ASSOC #532633			2	1	5,530	105.6190	5,786	5,478	5,494		(4)			8.000	7.722	MON	37	423	06/29/2000	04/01/2015
31384S-WR-6	FED NATL MTG ASSOC #532656			2	1	3,984	107.9060	4,140	3,837	3,946		(45)			7.000	4.457	MON	22	254	04/12/2002	07/01/2015
31384T-DU-8	FED NATL MTG ASSOC #533015			2	1	2,331	102.0860	2,292	2,245	2,474		11			8.000	5.024	MON	15	179	08/08/2001	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504			2	1	8,107	112.1570	8,756	7,807	8,312		(42)			8.000	5.682	MON	52	620	08/08/2001	03/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31384T-VT-1	FED NATL MTG ASSOC #533526			2	1	1,489	103.7380	1,488	1,434	1,528		(2)			8.000	5.643	MON	10	114	08/08/2001	03/01/2030
31384U-EA-8	FED NATL MTG ASSOC #533929			2	1	2,953	101.6760	2,975	2,926	2,938		(1)			8.000	7.636	MON	20	216	06/29/2000	04/01/2015
31384U-EQ-3	FED NATL MTG ASSOC #533943			2	1	4,932	107.9060	5,188	4,808	4,942		(45)			7.000	4.810	MON	28	330	08/02/2001	05/01/2015
31384U-ET-7	FED NATL MTG ASSOC #533946			2	1	433	107.2620	461	429	431					8.000	7.649	MON	3	31	06/29/2000	06/01/2015
31384U-EY-6	FED NATL MTG ASSOC #533951			2	1	720	105.6190	765	724	722		1			7.500	7.851	MON	5	53	06/02/2000	07/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968			2	1	8,373	102.2180	8,479	8,296	8,349		(14)			8.000	7.497	MON	55	650	06/29/2000	07/01/2015
31384U-KN-3	FED NATL MTG ASSOC #534101			2	1	4,263	108.9990	4,476	4,106	4,511		(30)			8.000	4.891	MON	27	328	08/08/2001	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194			2	1	6,587	120.7810	7,664	6,345	6,770		(79)			8.000	5.452	MON	42	507	08/08/2001	04/01/2030
31384U-WC-4	FED NATL MTG ASSOC #534443			2	1	1,089	100.2380	1,097	1,095	1,092		(4)			7.500	7.746	MON	7	80	02/15/2000	03/01/2015
31384V-BT-8	FED NATL MTG ASSOC #534750			2	1	8,765	101.5460	8,571	8,441	9,286		(15)			8.000	4.664	MON	56	674	08/08/2001	03/01/2030
31384V-KQ-4	FED NATL MTG ASSOC #535003			2	1	2,191	104.5260	2,350	2,249	2,227					7.000	8.094	MON	13	148	02/03/2000	11/01/2014
31384V-NT-5	FED NATL MTG ASSOC #535102			2	1	1,407	106.5140	1,443	1,355	1,393		(12)			7.000	4.425	MON	8	87	04/12/2002	01/01/2015
31384V-NU-2	FED NATL MTG ASSOC #535103			2	1	28,046	106.5140	29,115	27,334	27,802		(171)			7.000	5.382	MON	159	1,808	04/12/2002	01/01/2015
31384V-NV-0	FED NATL MTG ASSOC #535104			2	1	1,726	106.5140	1,771	1,663	1,707		(13)			7.000	4.530	MON	10	111	04/12/2002	12/01/2014
31384V-QA-3	FED NATL MTG ASSOC #535149			2	1	10,079	116.6190	11,246	9,643	10,582		(295)			7.000	3.749	MON	56	667	12/05/2002	02/01/2030
31384V-QF-2	FED NATL MTG ASSOC #535154			2	1	2,950	116.6190	3,292	2,823	3,131					7.000	3.378	MON	16	192	12/05/2002	01/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155			2	1	10,820	120.7430	12,610	10,443	11,234		(150)			8.000	5.472	MON	70	823	07/06/2001	02/01/2030
31384V-QJ-4	FED NATL MTG ASSOC #535157			2	1	83,326	114.3160	76,282	66,729	67,208		(38)			6.500	6.263	MON	361	4,255	06/10/2002	02/01/2030
31384V-QL-9	FED NATL MTG ASSOC #535159			2	1	1,197	116.6190	1,336	1,145	1,265		(28)			7.000	3.642	MON	7	79	12/05/2002	02/01/2030
31384V-QR-6	FED NATL MTG ASSOC #535164			2	1	842	116.3340	937	806	888		1			7.000	3.561	MON	5	55	12/05/2002	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299			2	1	4,965	119.2610	4,911	4,118	4,490		(14)			7.500	4.386	MON	26	305	02/07/2002	05/01/2030
31384V-UZ-3	FED NATL MTG ASSOC #535300			2	1	52,322	114.3160	56,956	49,823	52,746		(682)			6.500	4.621	MON	270	3,172	01/12/2004	05/01/2030
31384V-VG-4	FED NATL MTG ASSOC #535315			2	1	30,373	106.5140	31,154	29,249	30,045		(274)			7.000	4.594	MON	171	1,960	04/12/2002	05/01/2015
31384V-YW-6	FED NATL MTG ASSOC #535425			2	1	39,183	119.4000	45,039	37,721	41,408		(649)			7.500	3.900	MON	236	2,764	01/11/2002	08/01/2030
31384V-2H-4	FED NATL MTG ASSOC #535476			2	1	10,119	114.3160	11,225	9,819	10,254		145			6.500	5.085	MON	53	626	09/26/2003	07/01/2029
31384V-4U-3	FED NATL MTG ASSOC #535535			2	1	67,218	114.3160	57,778	50,542	50,779		(25)			6.500	6.345	MON	274	3,201	07/02/2002	10/01/2030
31384V-5P-3	FED NATL MTG ASSOC #535554			2	1	5,189	107.9060	5,476	5,075	5,172		(31)			7.000	5.369	MON	30	342	07/17/2001	10/01/2015
31384V-6X-5	FED NATL MTG ASSOC #535586			2	1	6,699	107.9060	6,961	6,451	6,678		(63)			7.000	4.227	MON	38	434	04/12/2002	11/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631			2	1	28,679	107.9060	29,801	27,618	28,604		(271)			7.000	4.267	MON	161	1,862	04/12/2002	12/01/2015
31384W-CL-2	FED NATL MTG ASSOC #535675			2	1	17,453	107.9060	18,135	16,807	17,348		(127)			7.000	4.407	MON	98	1,130	04/12/2002	01/01/2016
31384W-DM-9	FED NATL MTG ASSOC #535708			2	1	50,979	114.3160	46,153	40,373	40,592		(56)			6.500	6.320	MON	219	2,570	07/02/2002	02/01/2031
31384W-EA-4	FED NATL MTG ASSOC #535729			2	1	3,226	107.8250	3,407	3,160	3,214		(17)			6.500	5.138	MON	17	197	12/06/2001	02/01/2016
31384W-EG-1	FED NATL MTG ASSOC #535735			2	1	83,004	107.9650	86,624	80,233	81,125		(316)			6.000	4.683	MON	401	4,520	04/06/2005	01/01/2016
31384W-EM-8	FED NATL MTG ASSOC #535740			2	1	42,993	107.6020	44,549	41,402	42,930		(470)			7.000	4.186	MON	242	2,794	04/12/2002	12/01/2015
31384W-E6-3	FED NATL MTG ASSOC #535757			2	1	11,256	120.5350	13,065	10,839	11,738		(8)			8.000	5.219	MON	72	851	08/08/2001	01/01/2031
31384W-GJ-3	FED NATL MTG ASSOC #535801			2	1	14,515	107.9060	15,083	13,978	14,568		(142)			7.000	4.134	MON	82	956	04/12/2002	03/01/2016
31384W-HG-8	FED NATL MTG ASSOC #535831			2	1	2,329	113.8160	2,524	2,218	2,368		(32)			6.500	4.416	MON	12	140	01/12/2004	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835			2	1	14,805	109.5430	15,887	14,503	14,766		(59)			6.500	5.246	MON	79	913	12/06/2001	04/01/2016
31384W-JP-6	FED NATL MTG ASSOC #535870			2	1	12,649	109.5430	13,575	12,392	12,633		(62)			6.500	5.151	MON	67	777	12/06/2001	04/01/2016
31384W-KQ-2	FED NATL MTG ASSOC #535903			2	1	481	119.2670	558	468	501		(7)			7.500	5.070	MON	3	34	07/30/2001	03/01/2031
31384W-K2-5	FED NATL MTG ASSOC #535913			2	1	2,757	114.3160	3,001	2,625	2,810		(16)			6.500	4.388	MON	14	167	01/12/2004	05/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922			2	1	7,084	120.8020	8,240	6,821	7,389		(91)			8.000	4.939	MON	45	541	08/08/2001	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942			2	1	1,602	120.8210	1,868	1,546	1,676		(21)			8.000	4.663	MON	10	121	07/06/2001	04/01/2031
31384W-MK-3	FED NATL MTG ASSOC #535962			2	1	1,508	109.5430	1,618	1,477	1,505		(6)			6.500	5.226	MON	8	93	12/06/2001	05/01/2016
31384W-NW-6	FED NATL MTG ASSOC #536005			2	1	7,640	106.5140	7,837	7,358	7,537		(71)			7.000	4.622	MON	43	491	04/12/2002	12/01/2014
31384W-QM-5	FED NATL MTG ASSOC #536060			2	1	7,823	107.9060	8,256	7,651	7,734		(20)			7.000	6.294	MON	45	527	07/17/2001	02/01/2016
31384W-S8-4	FED NATL MTG ASSOC #536143			2	1	2,547	120.7970	2,963	2,453	2,673		(33)			8.000	4.584	MON	16	189	08/08/2001	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285			2	1	9,978	113.3410	10,678	9,421	10,304		(103)			8.500	4.787	MON	67	800	10/02/2001	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330			2	1	6,026	120.8020	7,010	5,803	6,458		(11)			8.000	3.696	MON	39	463	08/08/2001	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376			2	1	4,613	100.2750	4,582	4,570	4,591		(6)			8.000	7.620	MON	30	357	06/29/2000	04/01/2015
31384W-4F-4	FED NATL MTG ASSOC #536422			2	1	11,501	101.7610	11,595	11,395	11,443		(14)			8.000	7.657	MON	76	894	06/29/2000	04/01/2015
31384X-KF-4	FED NATL MTG ASSOC #536794			2	1	9,765	107.9060	10,146	9,403	9,798		(144)			7.000	3.316	MON	55	642	04/12/2002	05/01/2015
31384X-WN-4	FED NATL MTG ASSOC #537153			2	1	10,209	113.6800	11,176	9,831	10,652		(85)			8.000	4.550	MON	66	785	08/08/2001	05/01/2030
31384X-4E-5	FED NATL MTG ASSOC #537321			2	1	2,231	100.2780	2,216	2,210	2,223		(3)			8.000	7.548	MON	15	173	06/29/2000	06/01/2015
31384X-4H-8	FED NATL MTG ASSOC #537324			2	1	6,093	108.8100	6,384	5,867	6,478		(73)			8.000	4.125	MON	39	469	08/08/2001	06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673			2	1	5,527	103.5900	5,383	5,196	5,861		10			7.500	3.459	MON	32	389	02/07/2002	04/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31384Y-LQ-7	FED NATL MTG ASSOC #537735			2	1	1,677	104.3700	1,702	1,631	1,770		(2)			7.500	4.377	MON	10	122	07/30/2001	04/01/2030
31384Y-Q4-1	FED NATL MTG ASSOC #537875			2	1	4,636	107.0840	4,919	4,593	4,621		(6)			8.000	7.473	MON	31	351	06/29/2000	06/01/2015
31384Y-TY-2	FED NATL MTG ASSOC #537967			2	1	5,966	107.9060	6,199	5,745	5,902		(79)			7.000	3.923	MON	34	389	04/12/2002	05/01/2015
31384Y-2H-8	FED NATL MTG ASSOC #538176			2	1	5,482	101.0650	5,496	5,438	5,459		21			7.500	7.056	MON	34	391	10/13/2000	05/01/2015
31384Y-6R-2	FED NATL MTG ASSOC #538280			2	1	2,159	103.9130	2,223	2,139	2,151		(4)			8.000	7.546	MON	14	168	06/29/2000	05/01/2015
31385A-K9-7	FED NATL MTG ASSOC #538620			2	1	4,309	100.2690	4,280	4,269	4,286		(6)			8.000	7.592	MON	28	332	06/29/2000	06/01/2015
31385A-RX-7	FED NATL MTG ASSOC #538802			2	1	5,951	120.3480	6,897	5,731	6,384		(153)			8.000	4.220	MON	38	457	08/08/2001	06/01/2030
31385A-UD-7	FED NATL MTG ASSOC #538880			2	1	8,707	101.9280	8,792	8,626	8,660		(8)			8.000	7.701	MON	58	678	06/29/2000	06/01/2015
31385A-VU-8	FED NATL MTG ASSOC #538927			2	1	411	103.2060	420	407	409					8.000	7.608	MON	3	31	06/29/2000	06/01/2015
31385A-7K-7	FED NATL MTG ASSOC #539198			2	1	3,898	105.7040	4,082	3,862	3,883		(6)			8.000	7.539	MON	26	303	06/29/2000	05/01/2015
31385B-3M-5	FED NATL MTG ASSOC #540004			2	1	3,486	120.8140	4,055	3,357	3,596		(3)			8.000	5.297	MON	22	268	08/08/2001	05/01/2030
31385C-DZ-3	FED NATL MTG ASSOC #540220			2	1	4,177	104.1190	4,230	4,063	4,436		(7)			7.500	4.151	MON	25	304	07/30/2001	06/01/2030
31385C-GN-7	FED NATL MTG ASSOC #540305			2	1	4,112	107.9060	4,325	4,008	4,076		(19)			7.000	5.680	MON	23	275	08/02/2001	06/01/2015
31385C-HC-0	FED NATL MTG ASSOC #540327			2	1	2,711	100.2760	2,693	2,686	2,707		(6)			8.000	7.352	MON	18	211	06/29/2000	06/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755			2	1	4,638	120.8480	5,400	4,468	5,002		(66)			8.000	4.302	MON	30	357	08/08/2001	05/01/2030
31385C-YV-9	FED NATL MTG ASSOC #540824			2	1	1,826	107.9060	1,921	1,780	1,812		(12)			7.000	5.202	MON	10	119	08/02/2001	09/01/2015
31385D-EA-5	FED NATL MTG ASSOC #541129			2	1	771	105.2300	781	742	822		(14)			8.000	4.132	MON	5	59	08/08/2001	05/01/2030
31385D-GU-9	FED NATL MTG ASSOC #541211			2	1	363	113.5210	397	350	384		(1)			8.000	4.131	MON	2	28	08/08/2001	06/01/2030
31385D-M4-0	FED NATL MTG ASSOC #541379			2	1	7,158	106.5990	7,560	7,092	7,138		(11)			8.000	7.480	MON	47	501	06/29/2000	05/01/2015
31385E-AP-4	FED NATL MTG ASSOC #541914			2	1	4,489	107.9490	4,801	4,448	4,471		(6)			8.000	7.585	MON	30	334	06/29/2000	06/01/2015
31385E-BS-7	FED NATL MTG ASSOC #541949			2	1	20,424	107.8620	20,760	19,247	20,840		(54)			7.500	4.759	MON	120	1,441	02/07/2002	07/01/2030
31385E-FS-3	FED NATL MTG ASSOC #542077			2	1	17,918	120.9600	20,872	17,255	18,883		(369)			8.000	4.682	MON	115	1,378	08/08/2001	07/01/2030
31385E-UK-3	FED NATL MTG ASSOC #542486			2	1	3,684	106.2940	3,884	3,654	3,677		23			7.500	6.919	MON	23	262	10/13/2000	07/01/2015
31385E-WH-8	FED NATL MTG ASSOC #542548			2	1	2,307	104.8140	2,329	2,222	2,439		(5)			8.000	4.240	MON	15	177	08/08/2001	07/01/2030
31385E-XH-7	FED NATL MTG ASSOC #542580			2	1	6,736	109.8780	7,128	6,487	6,968		(21)			8.000	4.914	MON	43	515	08/08/2001	08/01/2030
31385F-CZ-7	FED NATL MTG ASSOC #542888			2	1	6,678	120.6810	7,763	6,433	7,268		(6)			8.000	3.302	MON	43	513	08/08/2001	06/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940			2	1	3,809	105.5310	3,795	3,597	4,169		(43)			8.500	3.639	MON	25	305	10/02/2001	07/01/2030
31385F-KC-9	FED NATL MTG ASSOC #543091			2	1	4,772	107.5420	4,942	4,596	5,125		(17)			8.000	4.291	MON	31	367	08/08/2001	06/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272			2	1	4,059	116.2950	4,547	3,910	4,206		11			8.000	5.266	MON	26	298	08/08/2001	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444			2	1	82	104.5620	83	79	86		(1)			8.000	5.023	MON	1	6	07/06/2001	09/01/2030
31385H-AD-4	FED NATL MTG ASSOC #544604			2	1	2,399	107.9060	2,493	2,310	2,372		(24)			7.000	4.108	MON	13	155	04/12/2002	06/01/2015
31385H-NN-8	FED NATL MTG ASSOC #544997			2	1	176	100.2720	174	174	175					8.000	7.524	MON	1	14	06/29/2000	06/01/2015
31385H-PJ-5	FED NATL MTG ASSOC #545025			2	1	18,053	109.5430	19,374	17,686	18,004		(70)			6.500	5.274	MON	96	1,109	12/06/2001	06/01/2016
31385H-Q4-7	FED NATL MTG ASSOC #545075			2	1	605	116.2760	673	579	631		1			7.000	3.885	MON	3	40	12/05/2002	07/01/2031
31385H-Q8-8	FED NATL MTG ASSOC #545079			2	1	3,677	114.3160	4,003	3,501	3,704		(44)			6.500	4.680	MON	19	223	01/12/2004	05/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137			2	1	33,484	119.5010	38,919	32,568	34,755		(395)			7.500	5.053	MON	204	2,399	07/30/2001	08/01/2031
31385H-TE-2	FED NATL MTG ASSOC #545149			2	1	24,140	108.1530	25,060	23,171	23,787		(126)			6.000	4.255	MON	116	1,342	09/24/2003	08/01/2016
31385H-TK-8	FED NATL MTG ASSOC #545154			2	1	6,367	107.9060	6,616	6,131	6,354		(55)			7.000	4.585	MON	36	415	04/12/2002	08/01/2016
31385H-UU-4	FED NATL MTG ASSOC #545195			2	1	701	116.6060	781	670	741		1			7.000	3.511	MON	4	46	12/10/2002	09/01/2031
31385H-VT-6	FED NATL MTG ASSOC #545226			2	1	1,142	107.9060	1,187	1,100	1,139		(10)			7.000	4.572	MON	6	74	04/12/2002	09/01/2016
31385H-V4-1	FED NATL MTG ASSOC #545235			2	1	3,570	116.5890	3,982	3,416	3,746		(54)			7.000	3.808	MON	20	235	12/05/2002	10/01/2031
31385H-YA-4	FED NATL MTG ASSOC #545305			2	1	8,629	108.1530	8,972	8,296	8,523		(60)			6.000	4.269	MON	41	480	09/11/2003	11/01/2016
31385H-2A-9	FED NATL MTG ASSOC #545369			2	1	3,774	107.9060	3,922	3,635	3,779		(34)			7.000	4.251	MON	21	246	04/12/2002	09/01/2016
31385J-B2-3	FED NATL MTG ASSOC #545557			2	1	142,790	113.8160	154,894	136,092	144,410		(228)			6.500	4.458	MON	737	8,603	02/06/2004	04/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623			2	1	7,988	108.1530	8,306	7,680	7,892		(30)			6.000	4.370	MON	38	446	09/11/2003	05/01/2017
31385J-EK-0	FED NATL MTG ASSOC #545638			2	1	6,839	113.5660	7,400	6,516	6,885		(15)			6.500	4.558	MON	35	416	02/06/2004	05/01/2032
31385J-HC-5	FED NATL MTG ASSOC #545727			2	1	175,371	108.6340	132,947	122,381	123,413		(197)			5.500	4.981	MON	561	6,524	06/10/2004	05/01/2017
31385J-JC-3	FED NATL MTG ASSOC #545759			2	1	65,588	113.5660	57,339	50,490	50,760		(71)			6.500	6.313	MON	273	3,207	07/02/2002	07/01/2032
31385J-JF-6	FED NATL MTG ASSOC #545762			2	1	13,917	113.5660	12,164	10,711	10,820		(23)			6.500	6.140	MON	58	681	02/05/2002	07/01/2032
31385J-JK-5	FED NATL MTG ASSOC #545766			2	1	79,470	108.2780	82,726	76,402	78,608		(411)			6.000	4.368	MON	382	4,432	09/11/2003	07/01/2017
31385J-K3-1	FED NATL MTG ASSOC #545814			2	1	67,065	113.5660	59,069	52,013	52,221		(54)			6.500	6.358	MON	282	3,304	07/02/2002	08/01/2032
31385J-K4-9	FED NATL MTG ASSOC #545815			2	1	16,022	115.8920	17,750	15,316	16,796		3			7.000	3.695	MON	89	1,054	12/10/2002	07/01/2032
31385J-M8-8	FED NATL MTG ASSOC #545883			2	1	144,021	108.6970	104,024	95,701	97,099		(194)			5.500	4.661	MON	439	5,075	06/10/2004	09/01/2017
31385J-PN-2	FED NATL MTG ASSOC #545929			2	1	2,813	113.5660	3,042	2,679	2,843		(3)			6.500	4.639	MON	15	168	01/12/2004	08/01/2032
31385J-UL-0	FED NATL MTG ASSOC #546087			2	1	2,492	100.2760	2,476	2,469	2,480		(3)			8.000	7.645	MON	16	194	06/29/2000	07/01/2015
31385J-VG-0	FED NATL MTG ASSOC #546115			2	1	3,340	107.9620	3,572	3,309	3,334		(7)			8.000	7.380	MON	22	259	06/29/2000	07/01/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31385K-GC-3	FED NATL MTG ASSOC #546595			2	1	22,240	110.3190	23,627	21,417	22,614		(58)			8.000	5.537	MON	143	1,710	08/08/2001	05/01/2030
31385K-K5-3	FED NATL MTG ASSOC #546716			2	1	902	111.6270	970	869	964		(6)			8.000	4.138	MON	6	70	08/08/2001	07/01/2030
31385K-YD-1	FED NATL MTG ASSOC #547108			2	1	10,292	101.8840	10,389	10,197	10,255		(14)			8.000	7.522	MON	68	793	06/29/2000	07/01/2015
31385K-ZM-0	FED NATL MTG ASSOC #547148			2	1	4,845	107.9060	5,113	4,739	4,860		(28)			7.000	5.297	MON	28	318	07/17/2001	11/01/2015
31385K-3Y-9	FED NATL MTG ASSOC #547215			2	1	6,899	116.2980	7,728	6,645	7,320		(6)			8.000	4.890	MON	44	531	08/08/2001	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512			2	1	779	120.9690	909	752	816		(9)			8.000	4.973	MON	5	60	07/06/2001	08/01/2030
31385N-LZ-0	FED NATL MTG ASSOC #547644			2	1	4,478	106.0710	4,575	4,313	4,547		(42)			8.000	6.061	MON	29	343	08/08/2001	03/01/2031
31385N-TJ-8	FED NATL MTG ASSOC #547853			2	1	7,333	107.9060	7,739	7,172	7,301		(49)			7.000	5.587	MON	42	462	07/17/2001	08/01/2015
31385P-AC-8	FED NATL MTG ASSOC #548203			2	1	2,891	107.9060	3,041	2,819	2,903		(17)			7.000	4.988	MON	16	193	08/02/2001	01/01/2016
31385P-AH-7	FED NATL MTG ASSOC #548208			2	1	20,701	107.9060	21,780	20,184	20,517		(79)			7.000	5.914	MON	118	1,382	08/02/2001	04/01/2016
31385P-H6-4	FED NATL MTG ASSOC #548453			2	1	74,771	114.3160	81,393	71,200	75,165		(141)			6.500	4.612	MON	386	4,618	01/12/2004	11/01/2029
31385R-UV-0	FED NATL MTG ASSOC #550596			2	1	801	100.2430	782	780	799		19			7.500	5.793	MON	5	58	01/05/2001	10/01/2015
31385R-WB-2	FED NATL MTG ASSOC #550642			2	1	1,495	107.3750	1,546	1,439	1,613		(4)			8.000	3.651	MON	10	105	08/08/2001	08/01/2030
31385R-4G-2	FED NATL MTG ASSOC #550823			2	1	2,528	107.9060	2,627	2,435	2,540		(31)			7.000	4.117	MON	14	168	04/12/2002	01/01/2016
31385S-K5-6	FED NATL MTG ASSOC #551216			2	1	39,446	119.4350	40,985	34,316	37,039		(672)			7.500	4.637	MON	214	2,551	02/07/2002	09/01/2030
31385U-P9-8	FED NATL MTG ASSOC #553148			2	1	2,789	107.9060	2,943	2,728	2,787		(22)			7.000	5.098	MON	16	173	07/17/2001	09/01/2015
31385W-J8-3	FED NATL MTG ASSOC #554787			2	1	53,551	104.8850	55,542	52,955	54,385		1,552			8.000	7.030	MON	353	4,220	11/07/2000	10/01/2023
31385W-LQ-0	FED NATL MTG ASSOC #554835			2	1	39,869	102.3490	39,283	38,381	41,207		(2,700)			7.500	5.285	MON	240	2,874	01/11/2002	11/01/2030
31385W-MS-5	FED NATL MTG ASSOC #554869			2	1	4,451	110.2760	4,774	4,329	4,699		(19)			7.500	4.356	MON	27	324	07/30/2001	11/01/2030
31385W-NA-3	FED NATL MTG ASSOC #554885			2	1	51,668	105.7030	53,202	50,332	51,296		960			7.500	6.042	MON	315	3,704	01/05/2001	11/01/2015
31385W-TM-1	FED NATL MTG ASSOC #555056			2	1	1,516	108.2780	1,119	1,034	1,047		(3)			6.000	5.247	MON	5	60	07/14/2006	11/01/2017
31385W-WY-1	FED NATL MTG ASSOC #555163			2	1	41,956	113.5660	45,372	39,952	42,566		(101)			6.500	4.287	MON	216	2,541	01/12/2004	01/01/2033
31385W-XJ-3	FED NATL MTG ASSOC #555181			2	1	2,812	113.8160	3,047	2,678	2,855		(8)			6.500	4.316	MON	15	170	01/12/2004	01/01/2033
31385W-XY-0	FED NATL MTG ASSOC #555195			2	1	238,370	108.2780	247,750	228,810	235,484		(1,001)			6.000	4.372	MON	1,144	13,256	09/24/2003	11/01/2017
31385W-ZT-9	FED NATL MTG ASSOC #555254			2	1	149,814	113.8160	129,331	113,632	115,287		376			6.500	5.999	MON	616	7,217	05/09/2007	01/01/2033
31385X-BZ-9	FED NATL MTG ASSOC #555456			2	1	19,816	108.6970	14,956	13,759	13,880		(28)			5.500	5.016	MON	63	732	06/10/2004	04/01/2018
31385X-2P-1	FED NATL MTG ASSOC #556182			2	1	41,790	114.3160	31,414	27,480	27,889		(174)			6.500	5.952	MON	149	1,710	06/10/2002	07/01/2030
31385X-5Y-9	FED NATL MTG ASSOC #556263			2	1	335	107.9060	354	328	334		(2)			7.000	5.633	MON	2	21	07/17/2001	12/01/2015
31386A-BN-5	FED NATL MTG ASSOC #557245			2	1	15,164	120.7390	17,631	14,603	15,676		8			8.000	5.250	MON	97	1,166	08/08/2001	08/01/2030
31386A-CV-6	FED NATL MTG ASSOC #557284			2	1	3,197	107.9060	3,363	3,116	3,158		(20)			7.000	5.838	MON	18	209	08/02/2001	09/01/2015
31386A-DZ-6	FED NATL MTG ASSOC #557320			2	1	310	107.9060	328	304	310		(2)			7.000	5.567	MON	2	21	07/17/2001	01/01/2016
31386A-4N-3	FED NATL MTG ASSOC #558029			2	1	173	107.9060	183	169	173		(1)			7.000	5.156	MON	1	11	07/17/2001	10/01/2015
31386B-UH-5	FED NATL MTG ASSOC #558684			2	1	896	119.5000	993	831	906		(13)			7.500	4.777	MON	5	62	02/07/2002	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686			2	1	3,180	111.5740	3,424	3,069	3,233		(15)			8.000	5.949	MON	20	245	07/06/2001	02/01/2031
31386B-7H-1	FED NATL MTG ASSOC #558996			2	1	27,298	107.6110	29,139	27,078	27,182		104			7.500	7.218	MON	169	1,954	10/13/2000	10/01/2015
31386C-QY-1	FED NATL MTG ASSOC #559471			2	1	19,949	107.9060	20,730	19,211	19,951		(194)			7.000	4.311	MON	112	1,286	04/12/2002	11/01/2015
31386C-R9-5	FED NATL MTG ASSOC #559512			2	1	2,271	108.2960	2,459	2,271	2,325		54			7.500	5.855	MON	14	168	01/05/2001	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535			2	1	15,864	107.2470	16,808	15,673	15,925		251			7.500	6.243	MON	98	1,118	01/05/2001	12/01/2015
31386C-WE-8	FED NATL MTG ASSOC #559645			2	1	5,380	107.9060	5,591	5,181	5,380		(46)			7.000	4.388	MON	30	353	04/12/2002	01/01/2016
31386C-5W-8	FED NATL MTG ASSOC #559861			2	1	4,071	101.2950	4,123	4,071	4,176		105			7.500	5.627	MON	25	299	01/05/2001	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387			2	1	743	107.9060	784	727	744		(3)			7.000	5.470	MON	4	50	07/17/2001	01/01/2016
31386D-TN-0	FED NATL MTG ASSOC #560457			2	1	11,744	119.4690	9,690	8,111	8,898		(132)			7.500	3.900	MON	51	588	02/07/2002	12/01/2030
31386E-PY-8	FED NATL MTG ASSOC #561239			2	1	145	100.0550	140	140	140		(2)			8.000	6.367	MON	1	7	08/08/2001	04/01/2031
31386F-BM-6	FED NATL MTG ASSOC #561744			2	1	30,836	121.8530	35,479	29,116	32,239		(67)			8.500	4.388	MON	206	2,428	10/02/2001	12/01/2030
31386F-K9-5	FED NATL MTG ASSOC #562020			2	1	12,570	107.9060	13,265	12,293	12,600		(74)			7.000	5.194	MON	72	771	07/17/2001	12/01/2015
31386F-M3-6	FED NATL MTG ASSOC #562078			2	1	7,989	109.3710	6,397	5,849	6,346		(54)			7.500	4.671	MON	37	427	02/07/2002	12/01/2030
31386F-RU-1	FED NATL MTG ASSOC #562199			2	1	3,012	116.5890	3,360	2,882	3,287		(18)			7.000	2.778	MON	17	189	12/05/2002	01/01/2031
31386F-VF-9	FED NATL MTG ASSOC #562314			2	1	15,956	108.4560	16,665	15,365	15,948		(141)			7.000	4.397	MON	90	1,041	04/12/2002	01/01/2016
31386F-X3-4	FED NATL MTG ASSOC #562398			2	1	52,209	114.3160	56,833	49,716	53,380		(1,025)			6.500	4.238	MON	269	3,159	01/12/2004	02/01/2031
31386F-3X-1	FED NATL MTG ASSOC #562514			2	1	26,693	114.3160	26,273	22,983	23,164		(21)			6.500	6.236	MON	124	1,475	07/02/2002	02/01/2031
31386G-K3-6	FED NATL MTG ASSOC #562914			2	1	442	107.8250	471	437	439		(1)			6.500	6.094	MON	2	28	06/15/2001	03/01/2016
31386G-ZL-0	FED NATL MTG ASSOC #563347			2	1	7,933	107.9060	8,372	7,759	7,895		(36)			7.000	5.708	MON	45	525	07/17/2001	12/01/2015
31386H-L2-5	FED NATL MTG ASSOC #563845			2	1	7,940	110.0400	8,517	7,740	7,928		(49)			7.000	5.315	MON	45	532	08/02/2001	02/01/2016
31386H-MR-9	FED NATL MTG ASSOC #563868			2	1	67,701	119.4500	77,851	65,175	71,853		(1,344)			7.500	3.827	MON	407	4,874	01/11/2002	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317			2	1	690	111.6640	727	651	729		(1)			8.500	3.526	MON	5	55	10/02/2001	11/01/2030
31386J-BC-0	FED NATL MTG ASSOC #564435			2	1	22,974	116.2760	25,559	21,981	24,087		(768)			7.000	3.578	MON	128	1,536	12/05/2002	06/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31386J-FQ-5	FED NATL MTG ASSOC #564575			2	1	30,036	107.7670	21,362	19,822	21,371		(229)			7.500	4.792	MON	124	1,430	02/07/2002	03/01/2031
31386J-KL-0	FED NATL MTG ASSOC #564699			2	1	3,261	107.9060	3,389	3,141	3,285		(32)			7.000	3.937	MON	18	212	04/12/2002	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010			2	1	164	107.9060	173	160	163		(1)			7.000	5.467	MON	1	11	07/17/2001	01/01/2016
31386L-S9-4	FED NATL MTG ASSOC #566744			2	1	108,530	119.5990	123,363	103,148	110,909		39			7.500	4.939	MON	645	7,723	02/07/2002	01/01/2031
31386L-YZ-9	FED NATL MTG ASSOC #566928			2	1	4,704	107.9060	4,888	4,530	4,713		(46)			7.000	4.221	MON	26	311	04/12/2002	01/01/2016
31386M-RK-8	FED NATL MTG ASSOC #567590			2	1	6,459	116.5890	7,205	6,180	6,825		(23)			7.000	3.209	MON	36	422	12/05/2002	02/01/2031
31386M-SP-6	FED NATL MTG ASSOC #567626			2	1	1,235	104.7380	1,210	1,155	1,277		(22)			7.500	3.524	MON	7	86	02/07/2002	02/01/2031
31386M-3B-4	FED NATL MTG ASSOC #567894			2	1	2,327	107.9060	2,417	2,240	2,369		(32)			7.000	3.167	MON	13	154	04/12/2002	01/01/2016
31386N-DQ-8	FED NATL MTG ASSOC #568111			2	1	2,693	100.2910	2,601	2,594	2,772		(19)			8.000	5.458	MON	17	207	08/08/2001	01/01/2031
31386N-LR-7	FED NATL MTG ASSOC #568336			2	1	2,163	100.2880	2,094	2,088	2,255		(20)			8.000	4.528	MON	14	166	07/06/2001	01/01/2031
31386N-SH-2	FED NATL MTG ASSOC #568520			2	1	2,151	107.9060	2,270	2,104	2,147		(11)			7.000	5.606	MON	12	141	07/17/2001	01/01/2016
31386N-SM-1	FED NATL MTG ASSOC #568524			2	1	1,499	107.9060	1,557	1,443	1,499		(16)			7.000	4.222	MON	8	97	04/12/2002	01/01/2016
31386N-VK-1	FED NATL MTG ASSOC #568618			2	1	411	107.9060	432	400	412		(3)			7.000	5.122	MON	2	28	08/02/2001	01/01/2016
31386N-XE-3	FED NATL MTG ASSOC #568677			2	1	31,181	119.5320	35,881	30,018	32,599		(707)			7.500	4.790	MON	188	2,245	01/11/2002	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865			2	1	40,660	114.2330	44,728	39,155	41,110		(94)			8.000	6.211	MON	261	3,113	08/08/2001	12/01/2030
31386P-NR-0	FED NATL MTG ASSOC #569300			2	1	2,054	108.1530	2,136	1,975	2,056		(14)			6.000	3.450	MON	10	93	09/11/2003	06/01/2016
31386P-N6-6	FED NATL MTG ASSOC #569313			2	1	35,986	110.0400	38,601	35,079	35,847		(114)			7.000	5.531	MON	205	2,417	08/02/2001	07/01/2016
31386Q-DC-2	FED NATL MTG ASSOC #569899			2	1	10,895	101.8420	10,685	10,492	10,987		(42)			8.000	5.815	MON	70	835	08/08/2001	02/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957			2	1	1,700	110.0400	1,824	1,657	1,712		(8)			7.000	4.751	MON	10	110	08/02/2001	02/01/2016
31386Q-XT-3	FED NATL MTG ASSOC #570490			2	1	534	107.9060	555	515	524		(2)			7.000	5.684	MON	3	36	04/12/2002	12/01/2015
31386S-BY-2	FED NATL MTG ASSOC #571655			2	1	5,435	107.9060	5,658	5,243	5,418		(55)			7.000	4.622	MON	31	358	04/12/2002	02/01/2016
31386S-N7-8	FED NATL MTG ASSOC #572014			2	1	29,229	107.9060	30,372	28,147	28,716		(129)			7.000	5.663	MON	164	1,939	04/12/2002	03/01/2016
31386S-T5-6	FED NATL MTG ASSOC #572172			2	1	4,224	119.5650	3,209	2,684	2,948		(63)			7.500	4.194	MON	17	193	02/07/2002	01/01/2031
31386T-AV-7	FED NATL MTG ASSOC #572520			2	1	2,792	109.5430	2,996	2,735	2,782		(10)			6.500	5.380	MON	15	173	12/06/2001	04/01/2016
31386T-B2-0	FED NATL MTG ASSOC #572557			2	1	9,059	110.0400	9,717	8,831	9,013		(24)			7.000	5.677	MON	52	558	08/02/2001	04/01/2016
31386T-MT-9	FED NATL MTG ASSOC #572870			2	1	21,870	110.1600	23,408	21,249	22,280		(136)			6.000	4.127	MON	106	1,265	09/26/2003	04/01/2021
31386T-M7-7	FED NATL MTG ASSOC #572882			2	1	3,992	107.8250	4,217	3,911	3,980		(19)			6.500	5.224	MON	21	237	12/06/2001	04/01/2016
31386T-PS-8	FED NATL MTG ASSOC #572933			2	1	23,142	116.2760	25,746	22,142	23,938		(933)			7.000	3.806	MON	129	1,519	12/05/2002	04/01/2031
31386T-P8-2	FED NATL MTG ASSOC #572947			2	1	16,626	107.8250	17,562	16,287	16,629		(82)			6.500	5.157	MON	88	1,026	12/06/2001	04/01/2016
31386T-QR-9	FED NATL MTG ASSOC #572964			2	1	2,228	114.1910	2,423	2,122	2,319		2			6.500	3.523	MON	11	135	01/12/2004	05/01/2031
31386U-ZX-3	FED NATL MTG ASSOC #574158			2	1	10,501	107.9060	10,912	10,112	10,333		(56)			7.000	5.256	MON	59	678	04/12/2002	04/01/2016
31386V-U3-2	FED NATL MTG ASSOC #574902			2	1	18,950	108.1530	19,672	18,189	18,623		(114)			6.000	4.376	MON	91	1,047	09/24/2003	06/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309			2	1	5,101	110.0400	5,405	4,912	5,042		(32)			7.000	5.306	MON	29	339	04/12/2002	03/01/2016
31386W-FF-0	FED NATL MTG ASSOC #575366			2	1	17,552	107.9650	18,190	16,848	17,220		(87)			6.000	4.363	MON	84	976	09/24/2003	03/01/2016
31386X-AN-6	FED NATL MTG ASSOC #576113			2	1	880	101.4660	843	831	902		2			7.500	4.653	MON	5	62	02/07/2002	05/01/2031
31386X-AR-7	FED NATL MTG ASSOC #576116			2	1	1,426	109.5430	1,531	1,397	1,418		(4)			6.500	5.512	MON	8	85	12/06/2001	05/01/2016
31386X-B6-2	FED NATL MTG ASSOC #576161			2	1	7,597	109.5430	8,152	7,442	7,571		(31)			6.500	5.291	MON	40	466	12/06/2001	03/01/2016
31386X-TB-2	FED NATL MTG ASSOC #576646			2	1	7,970	119.5230	8,378	7,010	7,546		(126)			7.500	4.705	MON	44	522	02/07/2002	02/01/2031
31386X-Z6-6	FED NATL MTG ASSOC #576865			2	1	7,108	113.8160	7,703	6,768	7,049		23			6.500	5.029	MON	37	430	01/12/2004	06/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688			2	1	24,675	102.4770	24,082	23,500	25,736		(251)			8.000	4.527	MON	157	1,875	10/16/2001	03/01/2031
31386Y-3S-1	FED NATL MTG ASSOC #577809			2	1	55,388	108.6340	37,104	34,155	34,689		(104)			5.500	4.520	MON	157	1,791	06/10/2004	04/01/2016
31386Y-5W-0	FED NATL MTG ASSOC #577861			2	1	8,200	108.6340	6,412	5,902	5,971		(22)			5.500	4.716	MON	27	315	06/10/2004	04/01/2016
31387B-S7-9	FED NATL MTG ASSOC #579342			2	1	695	109.5430	746	681	692		(2)			6.500	5.455	MON	4	44	12/06/2001	04/01/2016
31387B-T8-6	FED NATL MTG ASSOC #579375			2	1	5,053	107.9060	5,333	4,942	5,009		(25)			7.000	5.920	MON	29	294	07/17/2001	04/01/2016
31387C-D9-9	FED NATL MTG ASSOC #579828			2	1	454	107.9060	472	437	452					7.000	4.857	MON	3	30	04/12/2002	05/01/2016
31387C-LZ-2	FED NATL MTG ASSOC #580044			2	1	4,206	108.1530	4,373	4,044	4,157		(30)			6.000	4.153	MON	20	236	09/11/2003	06/01/2016
31387C-QK-0	FED NATL MTG ASSOC #580158			2	1	12,614	110.0400	13,575	12,337	12,562		(49)			7.000	5.864	MON	72	850	07/17/2001	08/01/2016
31387C-QU-8	FED NATL MTG ASSOC #580167			2	1	1,622	109.5430	1,741	1,589	1,621		(6)			6.500	5.245	MON	9	101	12/06/2001	09/01/2016
31387C-Q6-1	FED NATL MTG ASSOC #580177			2	1	5,851	108.1530	6,084	5,625	5,791		(45)			6.000	4.144	MON	28	326	09/11/2003	10/01/2016
31387C-SW-2	FED NATL MTG ASSOC #580233			2	1	105,673	114.3160	115,031	100,626	105,785		(1,236)			6.500	4.788	MON	545	6,473	01/12/2004	08/01/2031
31387D-AJ-8	FED NATL MTG ASSOC #580609			2	1	1,950	113.8160	1,328	1,167	1,173					6.500	6.324	MON	6	72	07/02/2002	05/01/2031
31387D-BR-9	FED NATL MTG ASSOC #580648			2	1	31,285	108.0030	32,548	30,136	32,072		(6)			8.000	5.625	MON	201	2,407	08/08/2001	05/01/2031
31387D-JH-3	FED NATL MTG ASSOC #580864			2	1	12,421	110.0400	13,162	11,962	12,346		(81)			7.000	4.823	MON	70	817	04/12/2002	05/01/2016
31387D-KZ-1	FED NATL MTG ASSOC #580912			2	1	737	109.5430	790	722	734		(3)			6.500	5.379	MON	4	46	12/06/2001	05/01/2016
31387D-SW-0	FED NATL MTG ASSOC #581133			2	1	58,451	110.0400	61,939	56,288	57,747		(324)			7.000	5.345	MON	328	3,842	04/12/2002	05/01/2016
31387D-TN-9	FED NATL MTG ASSOC #581157			2	1	23,392	114.3160	25,464	22,275	23,628		(425)			6.500	4.477	MON	121	1,410	01/12/2004	04/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31387D-XQ-7	FED NATL MTG ASSOC #581287			2	1	2,771	113.8160	3,004	2,639	2,793		(1)			6.500	4.498	MON	14	168	01/12/2004	05/01/2031
31387D-3T-4	FED NATL MTG ASSOC #581410			2	1	47,931	113.8160	51,994	45,682	48,382		(54)			6.500	4.541	MON	247	2,914	02/06/2004	06/01/2031
31387D-4W-6	FED NATL MTG ASSOC #581437			2	1	3,307	113.8160	3,588	3,152	3,335		(39)			6.500	4.442	MON	17	201	02/06/2004	06/01/2031
31387E-CT-2	FED NATL MTG ASSOC #581582			2	1	23,774	113.8160	25,767	22,639	23,839		(289)			6.500	4.668	MON	123	1,453	01/12/2004	06/01/2031
31387E-E2-9	FED NATL MTG ASSOC #581653			2	1	18,807	109.5430	20,182	18,424	18,660		(48)			6.500	5.625	MON	100	1,165	12/06/2001	06/01/2016
31387E-NM-5	FED NATL MTG ASSOC #581896			2	1	7,690	110.0400	8,275	7,520	7,642		(24)			7.000	5.957	MON	44	506	07/17/2001	07/01/2016
31387E-TL-1	FED NATL MTG ASSOC #582055			2	1	16,354	116.2760	18,194	15,647	17,551		(85)			7.000	2.830	MON	91	1,093	12/05/2002	05/01/2031
31387F-N2-6	FED NATL MTG ASSOC #582809			2	1	4,695	116.8720	5,181	4,433	5,040		(8)			8.500	3.262	MON	31	358	10/02/2001	04/01/2031
31387F-R9-7	FED NATL MTG ASSOC #582912			2	1	7,775	110.0400	8,239	7,487	7,728		(22)			7.000	5.011	MON	44	505	04/12/2002	06/01/2016
31387J-QM-1	FED NATL MTG ASSOC #585560			2	1	1,001	109.5430	1,074	980	993		(2)			6.500	5.702	MON	5	57	12/06/2001	06/01/2016
31387J-VW-3	FED NATL MTG ASSOC #585729			2	1	1,878	108.6340	1,311	1,207	1,223		(4)			5.500	4.609	MON	6	64	06/10/2004	05/01/2016
31387K-BV-4	FED NATL MTG ASSOC #586052			2	1	54,342	108.6340	60,374	55,575	55,109		94			5.500	6.072	MON	255	2,855	05/04/2001	06/01/2016
31387M-A6-6	FED NATL MTG ASSOC #587829			2	1	17,036	110.0400	18,273	16,606	16,900		(60)			7.000	5.915	MON	97	1,072	08/02/2001	09/01/2016
31387M-QW-2	FED NATL MTG ASSOC #588269			2	1	579	107.8250	612	568	577		(3)			6.500	5.327	MON	3	35	12/06/2001	06/01/2016
31387N-YP-6	FED NATL MTG ASSOC #589418			2	1	5,267	110.0400	5,581	5,072	5,215		(25)			7.000	5.053	MON	30	338	04/12/2002	07/01/2016
31387N-ZK-6	FED NATL MTG ASSOC #589446			2	1	768	109.5430	824	752	767		(3)			6.500	5.204	MON	4	48	12/06/2001	07/01/2016
31387N-Z9-1	FED NATL MTG ASSOC #589468			2	1	312	110.0400	331	301	314		(3)			7.000	4.382	MON	2	20	04/12/2002	07/01/2016
31387N-6D-4	FED NATL MTG ASSOC #589568			2	1	23,537	107.9060	24,839	23,019	23,338		(69)			7.000	6.059	MON	134	1,581	07/17/2001	04/01/2016
31387P-QF-2	FED NATL MTG ASSOC #590054			2	1	18,376	107.8250	19,591	18,169	18,256		(9)			6.500	6.201	MON	98	1,150	06/15/2001	06/01/2016
31387P-QZ-8	FED NATL MTG ASSOC #590072			2	1	32,405	109.5430	34,775	31,745	32,241		(95)			6.500	5.534	MON	172	1,982	12/06/2001	06/01/2016
31387P-SH-6	FED NATL MTG ASSOC #590120			2	1	6,388	109.5430	6,855	6,258	6,354		(22)			6.500	5.557	MON	34	394	12/06/2001	07/01/2016
31387Q-UH-1	FED NATL MTG ASSOC #591084			2	1	12,423	110.0400	13,325	12,110	12,425		(72)			7.000	5.410	MON	71	836	08/02/2001	08/01/2016
31387Q-6Y-1	FED NATL MTG ASSOC #591387			2	1	15,830	108.1530	16,434	15,195	15,591		(84)			6.000	4.349	MON	76	888	09/24/2003	09/01/2016
31387Q-7J-3	FED NATL MTG ASSOC #591397			2	1	3,052	116.2760	3,395	2,920	3,461		(153)			7.000	0.867	MON	17	204	12/05/2002	08/01/2031
31387R-AU-2	FED NATL MTG ASSOC #591419			2	1	87,942	109.5430	94,373	86,152	87,577		(314)			6.500	5.452	MON	467	5,373	12/06/2001	09/01/2016
31387R-B5-6	FED NATL MTG ASSOC #591460			2	1	2,458	109.5430	2,638	2,408	2,447		(10)			6.500	5.504	MON	13	153	12/06/2001	08/01/2016
31387R-5L-8	FED NATL MTG ASSOC #592251			2	1	14,065	119.6470	15,885	13,277	14,019		(114)			7.500	5.526	MON	83	994	02/07/2002	09/01/2031
31387S-2G-0	FED NATL MTG ASSOC #593075			2	1	50,721	116.2760	56,428	48,530	52,962		(273)			7.000	3.644	MON	283	3,392	12/05/2002	07/01/2031
31387S-2S-4	FED NATL MTG ASSOC #593085			2	1	16,323	111.1680	17,084	15,368	16,539		(210)			7.500	4.695	MON	96	1,150	02/07/2002	07/01/2031
31387S-3T-1	FED NATL MTG ASSOC #593110			2	1	1,058	110.0400	1,135	1,032	1,056		(5)			7.000	5.475	MON	6	71	08/02/2001	07/01/2016
31387S-5G-7	FED NATL MTG ASSOC #593147			2	1	19,053	109.5430	20,447	18,665	19,035		(86)			6.500	5.245	MON	101	1,181	12/06/2001	08/01/2016
31387S-5H-5	FED NATL MTG ASSOC #593148			2	1	22,710	110.0400	24,360	22,137	22,489		(75)			7.000	6.072	MON	129	1,529	08/02/2001	08/01/2016
31387S-5X-0	FED NATL MTG ASSOC #593162			2	1	8,765	113.8160	9,500	8,347	9,067		(185)			6.500	3.625	MON	45	541	01/12/2004	08/01/2031
31387U-B2-6	FED NATL MTG ASSOC #594157			2	1	3,507	116.2760	3,902	3,356	3,781		(29)			7.000	1.611	MON	20	233	12/05/2002	08/01/2031
31387U-CS-8	FED NATL MTG ASSOC #594181			2	1	5,790	116.5890	6,458	5,540	6,161		(126)			7.000	3.936	MON	32	367	12/05/2002	06/01/2031
31387U-SL-6	FED NATL MTG ASSOC #594623			2	1	74,351	109.5430	79,789	72,838	73,855		(164)			6.500	5.585	MON	395	4,656	12/06/2001	06/01/2016
31387U-TJ-0	FED NATL MTG ASSOC #594653			2	1	19,477	114.6530	21,085	18,390	20,782		203			8.500	3.556	MON	130	1,488	10/02/2001	06/01/2031
31387V-YQ-6	FED NATL MTG ASSOC #595719			2	1	29,470	109.5430	31,626	28,870	29,354		(94)			6.500	5.510	MON	156	1,850	12/06/2001	08/01/2016
31387W-J3-2	FED NATL MTG ASSOC #596182			2	1	80,113	116.2760	89,127	76,652	81,095		(1,217)			7.000	5.042	MON	447	5,282	12/05/2002	09/01/2031
31387W-LT-2	FED NATL MTG ASSOC #596238			2	1	1,735	113.8160	1,881	1,652	1,755		(26)			6.500	4.580	MON	9	103	01/12/2004	07/01/2031
31387W-QG-5	FED NATL MTG ASSOC #596355			2	1	20,954	109.5430	22,486	20,527	20,850		(67)			6.500	5.411	MON	111	1,260	12/06/2001	07/01/2016
31387W-QH-3	FED NATL MTG ASSOC #596356			2	1	26,086	109.5430	27,993	25,555	25,955		(101)			6.500	5.492	MON	138	1,603	12/06/2001	07/01/2016
31387W-TT-4	FED NATL MTG ASSOC #596462			2	1	3,747	113.8160	4,061	3,568	3,819		(14)			6.500	4.341	MON	19	228	01/12/2004	08/01/2031
31387W-ZK-6	FED NATL MTG ASSOC #596646			2	1	6,237	109.5430	6,693	6,110	6,250		(27)			6.500	5.099	MON	33	323	12/06/2001	08/01/2016
31387X-HX-6	FED NATL MTG ASSOC #597046			2	1	10,602	109.5430	11,378	10,387	10,569		(28)			6.500	5.441	MON	56	666	12/06/2001	09/01/2016
31387X-JE-6	FED NATL MTG ASSOC #597061			2	1	26,297	116.2760	29,256	25,161	27,354		(539)			7.000	3.927	MON	147	1,756	12/05/2002	09/01/2031
31387X-JP-1	FED NATL MTG ASSOC #597070			2	1	995	109.5430	1,068	975	992		(3)			6.500	5.381	MON	5	61	12/06/2001	09/01/2016
31387Y-MK-6	FED NATL MTG ASSOC #598062			2	1	9,712	119.4560	11,285	9,447	9,999		(130)			7.500	5.610	MON	59	707	07/30/2001	08/01/2031
31387Y-TE-3	FED NATL MTG ASSOC #598249			2	1	998	109.5430	1,071	978	1,001		(4)			6.500	4.954	MON	5	61	12/06/2001	07/01/2016
31388A-KR-4	FED NATL MTG ASSOC #598904			2	1	13,175	116.2760	14,657	12,605	13,940		22			7.000	3.264	MON	74	881	12/05/2002	10/01/2031
31388A-K9-4	FED NATL MTG ASSOC #598920			2	1	3,712	109.5430	3,983	3,636	3,710		(13)			6.500	5.318	MON	20	190	12/06/2001	11/01/2016
31388A-QT-4	FED NATL MTG ASSOC #599066			2	1	6,559	116.2760	7,297	6,276	7,201		(214)			7.000	2.614	MON	37	438	12/05/2002	08/01/2031
31388A-W2-6	FED NATL MTG ASSOC #599265			2	1	3,495	109.5430	3,751	3,424	3,484		(11)			6.500	5.426	MON	19	219	12/06/2001	08/01/2016
31388A-YS-7	FED NATL MTG ASSOC #599321			2	1	7,223	116.2760	8,035	6,911	7,857		(363)			7.000	2.958	MON	40	483	12/05/2002	07/01/2031
31388B-Q2-1	FED NATL MTG ASSOC #599973			2	1	19,197	109.5430	20,601	18,806	19,086		(59)			6.500	5.602	MON	102	1,206	12/06/2001	08/01/2016
31388B-X8-0	FED NATL MTG ASSOC #600203			2	1	4,795	122.4490	5,544	4,528	5,012					8.500	3.931	MON	32	375	10/02/2001	07/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31388B-ZY-1	FED NATL MTG ASSOC #600259			2	1	39,261	108.1530	40,758	37,686	38,627		(273)			6.000	4.342	MON	188	2,170	09/24/2003	08/01/2016
31388B-ZZ-8	FED NATL MTG ASSOC #600260			2	1	30,508	109.5430	32,739	29,887	30,474		(134)			6.500	5.299	MON	162	1,860	12/06/2001	08/01/2016
31388C-7G-9	FED NATL MTG ASSOC #601295			2	1	5,268	106.5080	5,458	5,124	5,452		(6)			7.500	4.703	MON	32	351	07/30/2001	08/01/2031
31388D-DP-0	FED NATL MTG ASSOC #601410			2	1	1,006	109.5430	1,080	985	1,001		(3)			6.500	5.466	MON	5	63	12/06/2001	10/01/2016
31388D-DW-5	FED NATL MTG ASSOC #601417			2	1	46,103	116.2760	51,290	44,111	47,508		(361)			7.000	4.604	MON	257	2,969	12/05/2002	11/01/2031
31388D-P4-4	FED NATL MTG ASSOC #601743			2	1	924	109.5430	991	905	916		(6)			6.500	5.071	MON	5	57	12/06/2001	08/01/2016
31388D-YP-7	FED NATL MTG ASSOC #602018			2	1	23,405	110.0400	25,188	22,890	23,263		(61)			7.000	6.001	MON	134	1,575	07/17/2001	08/01/2016
31388D-Y7-7	FED NATL MTG ASSOC #602034			2	1	4,920	120.9190	5,729	4,738	5,153		(2)			8.000	5.045	MON	32	378	08/08/2001	08/01/2031
31388D-ZG-6	FED NATL MTG ASSOC #602043			2	1	24,937	109.5430	26,761	24,429	24,860		(104)			6.500	5.391	MON	132	1,561	12/06/2001	08/01/2016
31388E-FY-7	FED NATL MTG ASSOC #602383			2	1	27,453	109.5430	29,460	26,894	27,321		(102)			6.500	5.476	MON	146	1,717	12/06/2001	08/01/2016
31388E-T7-1	FED NATL MTG ASSOC #602774			2	1	1,551	110.0400	1,644	1,494	1,539		(13)			7.000	4.800	MON	9	103	04/12/2002	06/01/2016
31388E-W4-4	FED NATL MTG ASSOC #602867			2	1	13,500	109.5430	14,488	13,225	13,530		(51)			6.500	5.104	MON	72	847	12/06/2001	10/01/2016
31388F-FX-6	FED NATL MTG ASSOC #603282			2	1	23,214	116.2760	25,826	22,211	24,568		(811)			7.000	3.365	MON	130	1,527	12/05/2002	09/01/2031
31388H-TY-5	FED NATL MTG ASSOC #605467			2	1	13,347	105.8470	13,339	12,602	13,825		15			8.500	4.414	MON	89	1,037	10/02/2001	08/01/2031
31388J-XL-4	FED NATL MTG ASSOC #606483			2	1	168	109.5430	181	165	168					6.500	5.218	MON	1	11	12/06/2001	09/01/2016
31388K-D9-0	FED NATL MTG ASSOC #606828			2	1	3,816	114.3160	4,154	3,634	3,816		5			6.500	4.742	MON	20	216	01/12/2004	10/01/2031
31388K-K6-8	FED NATL MTG ASSOC #607017			2	1	5,352	109.5430	5,744	5,243	5,332		(18)			6.500	5.436	MON	28	335	12/06/2001	10/01/2016
31388K-PK-2	FED NATL MTG ASSOC #607126			2	1	114,655	114.2740	130,613	114,298	114,637		(5)			6.500	6.401	MON	619	7,367	02/05/2002	11/01/2031
31388K-QF-2	FED NATL MTG ASSOC #607154			2	1	55,411	116.2760	61,646	53,017	58,700		(1,475)			7.000	3.719	MON	309	3,641	12/05/2002	11/01/2031
31388K-W4-0	FED NATL MTG ASSOC #607367			2	1	3,763	113.8160	2,986	2,624	2,634					6.500	6.360	MON	14	164	07/02/2002	11/01/2031
31388K-4F-6	FED NATL MTG ASSOC #607522			2	1	70,152	113.8160	63,013	55,364	55,583		(9)			6.500	6.364	MON	300	3,520	07/02/2002	11/01/2031
31388K-7A-4	FED NATL MTG ASSOC #607589			2	1	1,527	109.5430	1,639	1,496	1,524		(6)			6.500	5.427	MON	8	96	12/06/2001	11/01/2016
31388L-Q5-2	FED NATL MTG ASSOC #608076			2	1	1,689	113.9830	1,870	1,641	1,646		(1)			6.500	6.373	MON	9	106	07/02/2002	10/01/2031
31388L-U7-3	FED NATL MTG ASSOC #608206			2	1	78,552	113.8160	88,485	77,744	78,607		(39)			6.500	6.096	MON	421	4,965	02/07/2002	01/01/2032
31388M-JQ-2	FED NATL MTG ASSOC #608771			2	1	83,902	109.5430	90,467	82,586	83,187		(340)			6.500	6.062	MON	447	5,170	08/14/2001	09/01/2016
31388M-K4-9	FED NATL MTG ASSOC #608815			2	1	50,935	109.5430	54,921	50,136	50,501		(172)			6.500	6.026	MON	272	3,192	08/14/2001	09/01/2016
31388M-S7-4	FED NATL MTG ASSOC #609042			2	1	17,375	109.5430	18,646	17,021	17,382		(57)			6.500	5.208	MON	92	1,084	12/06/2001	09/01/2016
31388M-UA-4	FED NATL MTG ASSOC #609077			2	1	2,239	109.5430	2,403	2,193	2,231		(9)			6.500	5.428	MON	12	137	12/06/2001	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445			2	1	41,277	106.8610	41,649	38,975	42,515		4			8.500	4.553	MON	276	3,309	10/02/2001	07/01/2031
31388N-CR-5	FED NATL MTG ASSOC #609480			2	1	16,534	116.2760	18,395	15,820	17,420		(91)			7.000	3.221	MON	92	1,096	12/05/2002	10/01/2031
31388N-FK-7	FED NATL MTG ASSOC #609570			2	1	19,099	109.5430	20,496	18,710	19,045		(82)			6.500	5.443	MON	101	1,199	12/06/2001	11/01/2016
31388N-GW-0	FED NATL MTG ASSOC #609613			2	1	15,321	109.5430	16,441	15,009	15,230		(49)			6.500	5.557	MON	81	943	12/06/2001	11/01/2016
31388P-CS-8	FED NATL MTG ASSOC #610381			2	1	14,992	116.2760	16,679	14,345	15,424		(106)			7.000	4.165	MON	84	944	12/05/2002	10/01/2031
31388Q-W8-8	FED NATL MTG ASSOC #611871			2	1	16,794	109.5430	18,022	16,452	16,811		(72)			6.500	5.217	MON	89	1,056	12/06/2001	11/01/2016
31388S-AN-5	FED NATL MTG ASSOC #613013			2	1	4,841	104.3050	4,755	4,559	5,012		(53)			7.500	4.063	MON	28	341	02/07/2002	05/01/2031
31388S-2G-9	FED NATL MTG ASSOC #613775			2	1	1,088	108.1530	1,131	1,046	1,081		(8)			6.000	3.905	MON	5	61	09/11/2003	11/01/2016
31388T-MZ-3	FED NATL MTG ASSOC #614276			2	1	23,467	113.8160	25,456	22,366	23,339		70			6.500	4.780	MON	121	1,332	02/06/2004	01/01/2032
31388T-WE-9	FED NATL MTG ASSOC #614545			2	1	8,270	104.7880	8,183	7,809	8,702		158			8.500	4.481	MON	55	606	10/02/2001	07/01/2031
31388U-PG-9	FED NATL MTG ASSOC #615223			2	1	46,730	108.6340	35,308	32,501	32,945		(50)			5.500	4.647	MON	149	1,731	06/10/2004	11/01/2016
31388U-PK-0	FED NATL MTG ASSOC #615226			2	1	1,567	109.5430	1,681	1,535	1,564		(6)			6.500	5.314	MON	8	97	12/06/2001	11/01/2016
31388V-MM-7	FED NATL MTG ASSOC #616064			2	1	178,387	108.6340	127,473	117,342	118,284		(230)			5.500	4.992	MON	538	6,225	06/10/2004	11/01/2016
31388V-M2-1	FED NATL MTG ASSOC #616077			2	1	80,529	109.5430	86,418	78,889	80,086		(206)			6.500	5.590	MON	427	4,943	12/06/2001	11/01/2016
31388W-R2-4	FED NATL MTG ASSOC #617105			2	1	16,139	113.8160	18,180	15,973	16,199		(51)			6.500	6.008	MON	87	1,024	02/07/2002	12/01/2031
31388X-AD-6	FED NATL MTG ASSOC #617504			2	1	17,307	108.1530	17,996	16,639	17,080		(129)			6.000	4.443	MON	83	984	09/11/2003	01/01/2017
31388X-R9-7	FED NATL MTG ASSOC #618012			2	1	107,609	113.8160	121,217	106,503	107,872		17			6.500	6.089	MON	577	6,671	02/07/2002	02/01/2032
31388X-UC-6	FED NATL MTG ASSOC #618079			2	1	34,203	109.5430	36,704	33,506	34,035		(96)			6.500	5.568	MON	182	2,101	12/06/2001	12/01/2016
31388X-X6-6	FED NATL MTG ASSOC #618201			2	1	10,537	113.8160	11,662	10,246	10,532		3			6.500	5.696	MON	56	635	09/26/2003	11/01/2031
31388Y-FW-7	FED NATL MTG ASSOC #618581			2	1	18,032	116.2760	20,044	17,238	19,225		(119)			7.000	2.994	MON	101	1,204	12/10/2002	08/01/2031
31389A-CN-1	FED NATL MTG ASSOC #619377			2	1	1,802	115.9230	1,997	1,723	1,903		(4)			7.000	3.810	MON	10	120	12/10/2002	02/01/2032
31389A-RK-1	FED NATL MTG ASSOC #619790			2	1	44,148	114.3160	49,949	43,694	44,318		(184)			6.500	6.003	MON	237	2,800	02/07/2002	12/01/2031
31389A-5Z-2	FED NATL MTG ASSOC #620164			2	1	1,344	113.8160	1,457	1,280	1,352					6.500	4.572	MON	7	81	01/12/2004	12/01/2031
31389D-TA-5	FED NATL MTG ASSOC #622545			2	1	3,602	113.8160	4,058	3,565	3,620		(5)			6.500	5.982	MON	19	228	02/07/2002	09/01/2031
31389D-V3-8	FED NATL MTG ASSOC #622634			2	1	6,391	114.3160	6,219	5,440	5,460		(2)			6.500	6.377	MON	29	349	07/02/2002	06/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910			2	1	341,301	112.0040	382,269	341,301	341,301					6.000	6.000	MON	1,707	20,274	01/18/2002	10/01/2031
31389E-MP-7	FED NATL MTG ASSOC #623266			2	1	512	106.5140	525	493	512		(4)			7.000	4.646	MON	3	34	04/12/2002	04/01/2016
31389E-MQ-5	FED NATL MTG ASSOC #623267			2	1	69,469	110.1600	23,692	21,507	22,087		(185)			6.000	4.647	MON	108	1,165	01/08/2003	06/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31389F-FM-9	FED NATL MTG ASSOC #623972			2	1	8,073	116.2760	8,982	7,725	8,692		(194)			7.000	2.741	MON	45	540	12/05/2002	01/01/2032
31389F-Q5-4	FED NATL MTG ASSOC #624276			2	1	70,209	108.6340	55,973	51,524	52,319		(137)			5.500	4.604	MON	236	2,761	06/10/2004	01/01/2017
31389F-SU-7	FED NATL MTG ASSOC #624331			2	1	18,991	119.6320	17,553	14,673	15,963		234			7.500	4.915	MON	92	1,078	02/07/2002	02/01/2032
31389G-W5-5	FED NATL MTG ASSOC #625368			2	1	126,346	113.8160	131,273	115,338	116,249		(222)			6.500	6.262	MON	625	7,442	07/02/2002	02/01/2032
31389H-LW-6	FED NATL MTG ASSOC #625941			2	1	8,646	108.2780	5,697	5,262	5,358		(21)			6.000	4.932	MON	26	301	07/14/2006	03/01/2017
31389H-NC-8	FED NATL MTG ASSOC #625987			2	1	8,601	109.5430	9,203	8,401	8,537		(75)			6.500	5.575	MON	46	533	01/22/2002	01/01/2017
31389H-NF-1	FED NATL MTG ASSOC #625990			2	1	272,582	108.6340	182,382	167,886	170,040		(290)			5.500	4.716	MON	769	8,815	06/10/2004	12/01/2016
31389J-TH-7	FED NATL MTG ASSOC #627052			2	1	46,691	113.8160	52,522	46,147	46,786		(613)			6.500	5.997	MON	250	2,874	02/08/2002	02/01/2032
31389J-VJ-0	FED NATL MTG ASSOC #627117			2	1	45,355	113.5660	49,091	43,227	46,275		(899)			6.500	4.080	MON	234	2,797	02/06/2004	02/01/2032
31389K-XN-6	FED NATL MTG ASSOC #628085			2	1	52,696	113.5660	57,037	50,224	53,558		(247)			6.500	4.470	MON	272	3,179	02/06/2004	02/01/2032
31389K-2L-4	FED NATL MTG ASSOC #628179			2	1	7,705	115.9230	8,546	7,372	8,283		(246)			7.000	2.763	MON	43	515	12/05/2002	02/01/2032
31389L-VB-2	FED NATL MTG ASSOC #628910			2	1	1,439	113.5660	1,557	1,371	1,458		(5)			6.500	4.266	MON	7	87	01/12/2004	03/01/2032
31389L-3R-8	FED NATL MTG ASSOC #629108			2	1	10,718	108.2780	11,157	10,304	10,614		(86)			6.000	4.281	MON	52	594	09/11/2003	04/01/2017
31389M-CQ-8	FED NATL MTG ASSOC #629279			2	1	36,996	113.8160	40,132	35,260	37,437		(755)			6.500	4.265	MON	191	2,239	02/06/2004	02/01/2032
31389M-XZ-5	FED NATL MTG ASSOC #629896			2	1	24,442	113.5660	26,432	23,274	24,912		(164)			6.500	3.825	MON	126	1,418	01/12/2004	09/01/2032
31389N-HU-2	FED NATL MTG ASSOC #630343			2	1	16,207	115.9230	17,976	15,507	17,179		(132)			7.000	2.752	MON	90	1,084	12/05/2002	04/01/2032
31389N-WF-8	FED NATL MTG ASSOC #630746			2	1	47,168	115.9230	52,316	45,130	49,644		(732)			7.000	4.458	MON	263	3,154	12/05/2002	05/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264			2	1	2,937	102.6600	1,273	1,240	1,324		3			7.500	5.268	MON	8	85	02/07/2002	03/01/2032
31389Q-XF-0	FED NATL MTG ASSOC #632578			2	1	32,377	113.8160	36,420	31,999	32,417		(381)			6.500	6.024	MON	173	2,028	02/08/2002	02/01/2032
31389R-B8-8	FED NATL MTG ASSOC #632863			2	1	9,876	108.2780	10,280	9,494	9,799		(79)			6.000	4.216	MON	47	549	09/11/2003	04/01/2017
31389R-VP-8	FED NATL MTG ASSOC #633422			2	1	5,754	113.5660	6,223	5,479	5,713		(34)			6.500	4.793	MON	30	355	01/12/2004	03/01/2032
31389R-ZK-5	FED NATL MTG ASSOC #633546			2	1	137,541	108.6970	84,979	78,179	78,892		(139)			5.500	4.910	MON	358	4,048	06/10/2004	07/01/2017
31389S-DD-3	FED NATL MTG ASSOC #633800			2	1	426,107	111.4720	474,991	426,107	426,107					6.000	6.000	MON	2,131	25,114	02/20/2002	12/01/2031
31389S-6W-9	FED NATL MTG ASSOC #634585			2	1	1,990	113.8160	2,156	1,895	2,028		(7)			6.500	3.886	MON	10	120	01/12/2004	01/01/2032
31389T-E6-5	FED NATL MTG ASSOC #634757			2	1	64,160	108.6970	41,079	37,793	38,320		(101)			5.500	4.691	MON	173	1,968	06/10/2004	03/01/2017
31389T-FH-0	FED NATL MTG ASSOC #634768			2	1	91,363	108.6970	66,280	60,977	61,470		(74)			5.500	5.013	MON	279	3,226	06/10/2004	03/01/2017
31389U-KV-0	FED NATL MTG ASSOC #635808			2	1	60,681	115.9230	67,304	58,059	62,277		(1,164)			7.000	4.303	MON	339	4,058	12/05/2002	03/01/2032
31389U-RF-8	FED NATL MTG ASSOC #635986			2	1	41,180	113.5660	44,533	39,213	41,452		(126)			6.500	4.302	MON	212	2,505	01/12/2004	04/01/2032
31389U-7A-1	FED NATL MTG ASSOC #636389			2	1	15,033	113.5660	16,258	14,315	15,681		107			6.500	3.950	MON	78	774	01/12/2004	04/01/2032
31389V-N4-5	FED NATL MTG ASSOC #636811			2	1	43,698	115.9230	48,310	41,674	43,552		(462)			7.000	5.245	MON	243	2,911	02/05/2002	04/01/2032
31389V-RL-3	FED NATL MTG ASSOC #636891			2	1	85,152	104.8500	83,657	79,788	83,641		(558)			7.500	5.579	MON	499	5,971	02/07/2002	04/01/2032
31389V-TY-3	FED NATL MTG ASSOC #636967			2	1	18,510	102.4930	17,914	17,479	18,472		14			7.500	5.375	MON	109	1,309	02/07/2002	04/01/2032
31389V-6K-8	FED NATL MTG ASSOC #637274			2	1	62,575	113.9410	62,160	54,554	54,660		(28)			6.500	6.433	MON	296	3,513	07/02/2002	05/01/2032
31389V-7L-5	FED NATL MTG ASSOC #637299			2	1	38,009	106.3620	22,861	21,493	22,624		(25)			7.500	5.547	MON	134	1,605	02/07/2002	04/01/2032
31389W-AB-1	FED NATL MTG ASSOC #637302			2	1	61,354	103.6000	16,862	16,276	17,079		(55)			7.500	5.544	MON	102	1,024	02/07/2002	04/01/2032
31389W-AW-5	FED NATL MTG ASSOC #637321			2	1	53,833	113.5660	58,216	51,262	54,814		(403)			6.500	4.149	MON	278	3,327	01/12/2004	07/01/2032
31389W-EA-9	FED NATL MTG ASSOC #637429			2	1	92,292	113.5660	90,925	80,064	82,628		(710)			6.500	5.236	MON	434	5,093	01/12/2004	08/01/2032
31389X-JK-0	FED NATL MTG ASSOC #638466			2	1	102,159	111.3760	107,065	96,130	101,064		(84)			7.500	5.493	MON	601	7,198	02/07/2002	03/01/2032
31389Y-AE-1	FED NATL MTG ASSOC #639105			2	1	7,019	113.5660	6,164	5,428	5,476		(11)			6.500	6.169	MON	29	345	02/05/2002	07/01/2032
31389Y-AL-5	FED NATL MTG ASSOC #639111			2	1	48,269	113.5660	53,348	46,975	47,356		(10)			6.500	6.192	MON	254	3,048	02/05/2002	07/01/2032
31389Y-CJ-8	FED NATL MTG ASSOC #639173			2	1	54,035	113.5870	59,694	52,553	53,854		(144)			6.500	5.597	MON	285	3,300	09/26/2003	08/01/2032
31389Y-Q3-8	FED NATL MTG ASSOC #639574			2	1	74,122	115.9230	82,212	70,920	75,548		(464)			7.000	4.938	MON	414	4,940	12/05/2002	03/01/2032
31389Y-UZ-2	FED NATL MTG ASSOC #639700			2	1	28,246	114.0240	22,589	19,810	19,918		(7)			6.500	6.308	MON	107	1,246	07/02/2002	03/01/2032
31390A-BU-3	FED NATL MTG ASSOC #640051			2	1	1,380	113.5660	1,073	944	949					6.500	6.360	MON	5	59	07/02/2002	04/01/2032
31390A-B4-1	FED NATL MTG ASSOC #640059			2	1	1,720	113.5660	1,860	1,638	1,752		(30)			6.500	3.966	MON	9	100	01/12/2004	03/01/2032
31390B-D4-7	FED NATL MTG ASSOC #641023			2	1	7,796	113.5660	5,165	4,548	4,586		(19)			6.500	6.180	MON	25	285	02/05/2002	05/01/2032
31390B-ED-6	FED NATL MTG ASSOC #641032			2	1	20,470	108.7780	21,407	19,680	20,168		(133)			6.000	4.687	MON	98	1,166	09/11/2003	01/01/2018
31390B-E8-7	FED NATL MTG ASSOC #641059			2	1	113,474	113.5660	79,978	70,425	70,703		(23)			6.500	6.333	MON	381	4,347	07/02/2002	05/01/2032
31390B-KV-9	FED NATL MTG ASSOC #641208			2	1	33,940	115.9230	37,644	32,473	35,473		(294)			7.000	3.711	MON	189	2,269	12/05/2002	06/01/2032
31390B-PE-2	FED NATL MTG ASSOC #641321			2	1	35,368	113.5660	38,282	33,709	36,171		(254)			6.500	4.270	MON	183	2,187	02/06/2004	04/01/2032
31390B-PH-5	FED NATL MTG ASSOC #641324			2	1	17,179	108.2030	17,551	16,220	18,089		12			7.500	4.110	MON	101	1,215	02/07/2002	04/01/2032
31390B-PL-6	FED NATL MTG ASSOC #641327			2	1	14,834	111.4720	16,066	14,412	14,763		(76)			6.000	5.161	MON	72	816	09/26/2003	04/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605			2	1	9,033	113.5170	7,512	6,618	7,048		(30)			7.500	5.224	MON	41	484	02/07/2002	04/01/2032
31390B-3G-1	FED NATL MTG ASSOC #641699			2	1	18,949	111.4720	20,143	18,070	18,274		154			6.000	5.651	MON	90	1,082	04/07/2005	06/01/2032
31390C-NX-0	FED NATL MTG ASSOC #642206			2	1	58,901	113.5660	53,761	47,339	47,576		(20)			6.500	6.299	MON	256	3,016	07/02/2002	05/01/2032
31390C-TD-8	FED NATL MTG ASSOC #642348			2	1	458,683	113.8990	497,782	437,036	454,345		1,725			6.500	5.093	MON	2,367	27,962	01/27/2005	05/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31390D-AR-5	FED NATL MTG ASSOC #642716			2	1	26,775	113.5660	28,548	25,138	25,957		(119)			6.500	5.262	MON	136	1,631	03/01/2005	06/01/2032
31390E-HN-5	FED NATL MTG ASSOC #643837			2	1	30,553	108.2780	31,755	29,327	30,188		(170)			6.000	4.314	MON	147	1,706	09/24/2003	05/01/2017
31390E-SP-8	FED NATL MTG ASSOC #644126			2	1	4,855	113.5660	3,944	3,473	3,486		(1)			6.500	6.361	MON	19	221	07/02/2002	05/01/2032
31390F-C7-2	FED NATL MTG ASSOC #644594			2	1	2,874	114.2330	3,193	2,795	2,891		19			6.500	5.335	MON	15	178	09/17/2004	05/01/2032
31390G-GV-3	FED NATL MTG ASSOC #645612			2	1	3,030	113.5660	3,276	2,885	3,056		(11)			6.500	4.383	MON	16	181	01/12/2004	06/01/2032
31390H-FP-5	FED NATL MTG ASSOC #646474			2	1	41,800	115.9230	46,363	39,994	42,799		(566)			7.000	4.439	MON	233	2,795	12/05/2002	06/01/2032
31390H-KW-4	FED NATL MTG ASSOC #646609			2	1	39,946	113.5660	43,199	38,039	40,046		(11)			6.500	4.887	MON	206	2,418	01/12/2004	07/01/2032
31390H-QC-2	FED NATL MTG ASSOC #646751			2	1	20,228	114.3160	22,039	19,279	21,506		(616)			6.500	3.293	MON	104	1,250	02/06/2004	10/01/2032
31390H-QN-8	FED NATL MTG ASSOC #646761			2	1	1,731	113.5660	1,872	1,648	1,795		3			6.500	3.827	MON	9	107	01/12/2004	01/01/2033
31390J-CP-4	FED NATL MTG ASSOC #647278			2	1	16,603	113.5660	17,971	15,824	16,663		(212)			6.500	4.716	MON	86	1,021	02/06/2004	05/01/2032
31390J-CX-7	FED NATL MTG ASSOC #647286			2	1	13,268	115.9230	14,451	12,466	13,032		(21)			7.000	5.542	MON	73	870	02/05/2002	05/01/2032
31390J-EP-2	FED NATL MTG ASSOC #647342			2	1	62,058	113.5660	55,755	49,095	49,380		(43)			6.500	6.298	MON	266	3,185	02/05/2002	07/01/2032
31390J-J9-3	FED NATL MTG ASSOC #647488			2	1	49,668	113.5660	53,723	47,305	47,627		(23)			6.500	6.255	MON	256	3,065	02/05/2002	06/01/2032
31390J-ZL-8	FED NATL MTG ASSOC #647947			2	1	89,095	113.5660	87,293	76,865	78,094		138			6.500	5.896	MON	416	4,939	05/09/2007	06/01/2032
31390J-20-3	FED NATL MTG ASSOC #647983			2	1	23,181	116.2760	25,789	22,179	23,883		(214)			7.000	4.154	MON	129	1,475	12/05/2002	03/01/2032
31390J-3Z-2	FED NATL MTG ASSOC #648016			2	1	24,779	113.5660	23,797	20,954	21,138		(35)			6.500	6.197	MON	114	1,347	02/05/2002	07/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461			2	1	128,392	119.5950	145,374	121,555	127,406		(9,028)			7.500	5.772	MON	760	8,963	08/06/2002	07/01/2032
31390K-RX-8	FED NATL MTG ASSOC #648602			2	1	4,826	113.5660	5,339	4,701	4,740					6.500	6.208	MON	25	305	02/05/2002	07/01/2032
31390L-E4-4	FED NATL MTG ASSOC #649155			2	1	49,189	113.5660	36,541	32,176	33,465		(160)			6.500	5.024	MON	174	2,011	03/01/2005	07/01/2032
31390L-SX-5	FED NATL MTG ASSOC #649534			2	1	45,376	113.5660	48,125	42,376	43,376		339			6.500	5.667	MON	230	2,749	03/01/2005	06/01/2032
31390L-WA-0	FED NATL MTG ASSOC #649641			2	1	6,817	113.6290	7,537	6,633	6,703		(3)			6.500	6.182	MON	36	430	02/05/2002	07/01/2032
31390M-QJ-6	FED NATL MTG ASSOC #650357			2	1	90,069	113.5660	97,403	85,767	91,061		(119)			6.500	4.752	MON	465	5,565	01/12/2004	11/01/2032
31390M-YU-2	FED NATL MTG ASSOC #650623			2	1	3,941	113.5660	4,342	3,824	3,882		(3)			6.500	6.060	MON	21	248	02/05/2002	07/01/2032
31390N-QQ-8	FED NATL MTG ASSOC #651263			2	1	12,885	113.5660	13,946	12,280	13,018		(172)			6.500	4.425	MON	67	796	02/06/2004	07/01/2032
31390N-T5-1	FED NATL MTG ASSOC #651372			2	1	7,957	113.5660	7,998	7,043	7,104		(18)			6.500	6.169	MON	38	453	02/05/2002	07/01/2032
31390N-2T-8	FED NATL MTG ASSOC #651586			2	1	6,772	113.5660	5,810	5,116	5,162		(8)			6.500	6.217	MON	28	324	02/05/2002	07/01/2032
31390N-5L-2	FED NATL MTG ASSOC #651651			2	1	5,753	113.5660	6,222	5,479	5,920		(6)			6.500	3.571	MON	30	356	01/12/2004	08/01/2032
31390P-CQ-8	FED NATL MTG ASSOC #651779			2	1	91,664	113.5660	99,127	87,286	92,527		(2,615)			6.500	4.243	MON	473	5,664	01/12/2004	08/01/2032
31390P-GK-7	FED NATL MTG ASSOC #651902			2	1	39,676	113.5660	34,784	30,629	30,958		(92)			6.500	6.158	MON	166	1,947	06/10/2002	08/01/2032
31390Q-HX-6	FED NATL MTG ASSOC #652846			2	1	4,879	113.5660	5,281	4,650	5,008		(78)			6.500	4.264	MON	25	255	02/06/2004	09/01/2032
31390Q-2V-6	FED NATL MTG ASSOC #653388			2	1	57,600	114.3160	62,702	54,849	58,623		(912)			6.500	4.110	MON	297	3,555	01/12/2004	10/01/2032
31390R-BH-5	FED NATL MTG ASSOC #653540			2	1	31,892	113.5660	34,520	30,396	32,486		104			6.500	4.076	MON	165	1,680	02/06/2004	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650			2	1	5,801	113.5100	6,438	5,672	5,774		(24)			6.500	5.825	MON	31	361	09/26/2003	08/01/2032
31390R-E6-6	FED NATL MTG ASSOC #653657			2	1	8,412	115.9230	9,331	8,049	9,063		(392)			7.000	3.163	MON	47	562	12/05/2002	08/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610			2	1	46,293	113.5660	46,588	41,023	41,276		52			6.500	6.264	MON	222	2,641	03/01/2005	08/01/2032
31390T-TK-5	FED NATL MTG ASSOC #655854			2	1	4,464	113.5660	4,827	4,250	4,466		(1)			6.500	4.601	MON	23	276	01/12/2004	08/01/2032
31390T-T6-6	FED NATL MTG ASSOC #655873			2	1	45,544	113.5660	49,252	43,369	45,751		(553)			6.500	4.325	MON	235	2,792	01/12/2004	08/01/2032
31390T-UF-4	FED NATL MTG ASSOC #655882			2	1	85,076	113.5660	92,003	81,013	85,725		(1,329)			6.500	4.554	MON	439	5,086	01/12/2004	08/01/2032
31390U-AQ-9	FED NATL MTG ASSOC #656215			2	1	85,382	113.5660	94,147	82,900	83,710		33			6.500	6.149	MON	449	5,379	06/10/2002	08/01/2032
31390U-C5-3	FED NATL MTG ASSOC #656292			2	1	73,093	113.5660	79,044	69,602	72,917		(60)			6.500	4.547	MON	377	4,515	01/12/2004	09/01/2032
31390U-D9-4	FED NATL MTG ASSOC #656328			2	1	15,719	108.6970	11,995	11,035	11,221		(33)			5.500	4.621	MON	51	588	06/10/2004	10/01/2017
31390U-QB-5	FED NATL MTG ASSOC #656650			2	1	9,385	113.5660	9,680	8,524	8,613		(17)			6.500	6.152	MON	46	550	02/05/2002	05/01/2032
31390U-RZ-1	FED NATL MTG ASSOC #656704			2	1	67,854	113.7540	73,500	64,613	67,711		(816)			6.500	4.919	MON	350	4,001	01/12/2004	08/01/2032
31390V-KP-8	FED NATL MTG ASSOC #657402			2	1	1,759,837	107.8130	1,092,800	1,013,611	1,032,302		(4,158)			5.500	4.491	MON	4,646	52,765	10/05/2004	11/01/2017
31390W-4M-1	FED NATL MTG ASSOC #658828			2	1	4,755	113.5660	5,142	4,528	4,779		(34)			6.500	4.640	MON	25	294	01/12/2004	08/01/2032
31390X-UY-4	FED NATL MTG ASSOC #659499			2	1	207,271	109.3160	224,198	205,091	206,809		251			5.500	5.225	MON	940	10,854	05/03/2005	02/01/2033
31390Y-PP-7	FED NATL MTG ASSOC #660230			2	1	49,752	113.5660	53,803	47,376	50,114		(308)			6.500	4.481	MON	257	3,042	01/12/2004	09/01/2032
31391A-RJ-0	FED NATL MTG ASSOC #661189			2	1	58,311	113.9830	63,290	55,526	59,984		(461)			6.500	3.921	MON	301	3,558	01/12/2004	07/01/2032
31391A-X4-6	FED NATL MTG ASSOC #661399			2	1	111,224	111.4720	95,551	85,717	87,425		(366)			6.000	5.319	MON	429	5,040	11/09/2004	10/01/2032
31391B-DJ-3	FED NATL MTG ASSOC #661705			2	1	45,634	113.5660	50,403	44,382	45,563		(35)			6.500	5.614	MON	240	2,848	09/17/2004	08/01/2032
31391B-MR-5	FED NATL MTG ASSOC #661968			2	1	67,243	113.5660	72,783	64,088	67,711		(888)			6.500	4.509	MON	347	4,116	02/06/2004	10/01/2032
31391B-RY-5	FED NATL MTG ASSOC #662103			2	1	351,561	108.6970	249,745	229,763	232,622		(392)			5.500	4.808	MON	1,053	12,133	06/10/2004	09/01/2017
31391B-7G-6	FED NATL MTG ASSOC #662495			2	1	101,770	113.5660	110,056	96,909	101,799		(561)			6.500	4.845	MON	525	6,286	01/12/2004	09/01/2032
31391C-NF-8	FED NATL MTG ASSOC #662890			2	1	200,405	111.4720	187,840	168,508	171,818		(458)			6.000	5.314	MON	843	9,977	11/09/2004	12/01/2032
31391C-PD-1	FED NATL MTG ASSOC #662920			2	1	387,408	108.6970	328,795	302,489	309,346		(1,215)			5.500	4.337	MON	1,386	16,323	10/05/2004	11/01/2017
31391C-QA-6	FED NATL MTG ASSOC #662949			2	1	2,834	111.4720	2,757	2,473	2,524		(7)			6.000	5.284	MON	12	147	04/07/2005	02/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31391C-XS-9	FED NATL MTG ASSOC #663189			2	1	4,223	108.0090	4,453	4,123	4,178		(15)			5.000	4.267	MON	17	199	01/21/2004	09/01/2017
31391D-J6-1	FED NATL MTG ASSOC #663685			2	1	302,460	108.8840	233,064	214,047	217,084		(244)			5.500	4.751	MON	981	11,419	06/10/2004	01/01/2018
31391D-QV-8	FED NATL MTG ASSOC #663868			2	1	43,545	113.5660	47,091	41,465	44,214		(589)			6.500	4.255	MON	225	2,690	01/12/2004	10/01/2032
31391G-G2-6	FED NATL MTG ASSOC #666317			2	1	7,003	113.5660	7,736	6,811	7,171		173			6.500	5.075	MON	37	428	09/17/2004	09/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891			2	1	13,953	113.5660	15,089	13,287	13,999		(15)			6.500	4.761	MON	72	845	01/12/2004	11/01/2032
31391H-AM-6	FED NATL MTG ASSOC #667012			2	1	45,693	107.8400	37,810	35,061	35,599		(124)			5.500	4.664	MON	161	1,888	06/10/2004	11/01/2017
31391H-EQ-3	FED NATL MTG ASSOC #667143			2	1	1,559,762	108.9780	1,207,753	1,108,255	1,122,870		(3,734)			5.500	4.792	MON	5,080	59,117	04/14/2005	10/01/2017
31391H-UK-8	FED NATL MTG ASSOC #667586			2	1	46,264	113.5660	50,075	44,094	46,610		(38)			6.500	4.630	MON	239	2,753	02/06/2004	10/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799			23	1	387,619	101.2790	386,015	381,142	389,702		(180)			2.400	1.979	MON	762	9,554	10/09/2002	11/01/2032
31391M-4X-8	FED NATL MTG ASSOC #671438			2	1	2,416	116.2760	2,688	2,312	2,548		(6)			7.000	3.679	MON	13	148	12/05/2002	10/01/2032
31391M-6Y-4	FED NATL MTG ASSOC #671487			2	1	9,117	107.8660	6,444	5,974	6,023		(4)			5.500	5.053	MON	27	315	06/10/2004	11/01/2017
31391P-Z9-0	FED NATL MTG ASSOC #673168			2	1	38,743	108.6970	41,798	38,454	38,748		70			5.500	5.086	MON	176	2,005	09/21/2004	12/01/2017
31391P-2L-9	FED NATL MTG ASSOC #673179			2	1	612,619	108.2780	636,001	587,380	601,124		(2,076)			6.000	4.776	MON	2,937	34,512	09/24/2003	02/01/2018
31391P-5L-6	FED NATL MTG ASSOC #673251			2	1	14,297	108.6970	15,425	14,191	14,295		21			5.500	5.123	MON	65	769	09/21/2004	01/01/2018
31391S-RX-0	FED NATL MTG ASSOC #675602			2	1	51,636	116.2760	57,395	49,361	53,967		(434)			7.000	3.698	MON	288	3,419	12/10/2002	01/01/2032
31391S-5Y-2	FED NATL MTG ASSOC #675963			2	1	5,646	116.6190	6,294	5,397	6,044		(112)			7.000	3.238	MON	31	370	12/10/2002	02/01/2032
31391T-WE-4	FED NATL MTG ASSOC #676645			2	1	55,411	111.4720	49,283	44,211	45,201		(6)			6.000	5.308	MON	221	2,609	11/09/2004	01/01/2033
31391U-DE-2	FED NATL MTG ASSOC #677001			2	1	7,201	113.5660	7,788	6,857	7,226		(35)			6.500	4.680	MON	37	445	01/12/2004	01/01/2033
31391U-FJ-9	FED NATL MTG ASSOC #677069			2	1	478,751	109.8160	502,050	457,174	460,806		(512)			5.500	5.266	MON	2,095	25,079	01/10/2003	12/01/2032
31391U-SA-4	FED NATL MTG ASSOC #677413			23	1	1,155,880	105.0440	1,184,206	1,127,344	1,148,658		(468)			2.321	1.996	MON	2,180	25,817	02/26/2003	01/01/2033
31391V-HB-2	FED NATL MTG ASSOC #678026			2	1	11,119	108.1530	11,561	10,690	10,928		(49)			6.000	4.748	MON	53	624	09/11/2003	09/01/2017
31391X-RL-5	FED NATL MTG ASSOC #680091			2	1	8,008	108.6970	8,640	7,948	8,013		18			5.500	5.061	MON	36	420	09/21/2004	01/01/2018
31391Y-VS-3	FED NATL MTG ASSOC #681125			2	1	138,313	111.4720	100,293	89,971	91,748		(378)			6.000	5.269	MON	450	5,174	04/07/2005	02/01/2033
31400A-UN-6	FED NATL MTG ASSOC #681989			2	1	48,093	113.6910	52,066	45,796	49,072		(164)			6.500	4.361	MON	248	2,850	01/12/2004	01/01/2033
31400B-YK-6	FED NATL MTG ASSOC #683014			2	1	35,869	109.9150	39,141	35,610	36,508		694			5.500	4.250	MON	163	1,918	09/21/2004	02/01/2018
31400C-AQ-7	FED NATL MTG ASSOC #683215			2	1	4,515	113.3160	4,877	4,303	4,624		(14)			6.500	3.465	MON	23	279	02/06/2004	02/01/2033
31400D-A8-5	FED NATL MTG ASSOC #684131			2	1	9,527	108.0090	7,260	6,722	6,804		(17)			5.000	4.376	MON	28	326	12/02/2003	02/01/2018
31400E-V9-8	FED NATL MTG ASSOC #685640			23	1	1,578,056	103.9780	1,592,069	1,531,164	1,566,082		(781)			2.402	2.010	MON	3,065	36,532	02/27/2003	02/01/2033
31400F-RF-6	FED NATL MTG ASSOC #686386			2	1	5,650	111.4720	4,672	4,191	4,259		14			6.000	5.433	MON	21	245	04/07/2005	03/01/2033
31400F-R4-1	FED NATL MTG ASSOC #686407			2	1	5,011	108.0090	3,105	2,875	2,911		(9)			5.000	4.352	MON	12	136	12/02/2003	03/01/2018
31400H-TG-8	FED NATL MTG ASSOC #688251			2	1	529,604	109.3160	572,856	524,036	528,152		925			5.500	5.234	MON	2,402	27,686	05/03/2005	02/01/2033
31400J-DN-6	FED NATL MTG ASSOC #688709			2	1	1,083	113.3160	1,169	1,031	1,088		(11)			6.500	4.410	MON	6	66	01/12/2004	03/01/2033
31400K-YD-2	FED NATL MTG ASSOC #690208			2	1	2,489	113.3160	2,685	2,370	2,469		(14)			6.500	5.020	MON	13	141	01/12/2004	03/01/2033
31400P-KV-6	FED NATL MTG ASSOC #693408			2	1	19,202	108.0090	18,257	16,903	16,812		(17)			5.000	5.273	MON	70	836	07/12/2007	04/01/2018
31400Q-BV-4	FED NATL MTG ASSOC #694052			2	1	129,767	109.4410	140,525	128,402	130,007		(124)			5.500	5.080	MON	589	6,941	05/03/2005	04/01/2033
31400Q-JF-1	FED NATL MTG ASSOC #694262			2	1	8,844	111.4720	4,196	3,764	3,805		23			6.000	5.568	MON	19	201	04/07/2005	03/01/2033
31400Q-QU-0	FED NATL MTG ASSOC #694467			2	1	241,823	111.4720	257,484	230,985	235,848		(1,172)			6.000	5.245	MON	1,155	13,835	04/07/2005	03/01/2033
31400Q-SW-4	FED NATL MTG ASSOC #694533			2	1	76,153	112.0040	82,709	73,845	75,484		203			6.000	5.256	MON	369	4,390	04/20/2005	03/01/2033
31400Q-ZZ-9	FED NATL MTG ASSOC #694760			2	1	244,945	109.3160	264,949	242,370	244,442		262			5.500	5.213	MON	1,111	12,920	05/03/2005	04/01/2033
31400W-RF-9	FED NATL MTG ASSOC #699886			2	1	13,728	113.3160	5,764	5,086	5,538		15			6.500	3.534	MON	28	302	03/01/2005	04/01/2033
31400W-RX-0	FED NATL MTG ASSOC #699902			2	1	617,325	109.4410	484,647	442,839	446,255		(959)			5.500	5.222	MON	2,030	23,858	01/10/2003	04/01/2033
31400Y-GF-7	FED NATL MTG ASSOC #701398			2	1	72,047	108.6970	77,729	71,510	72,078		142			5.500	5.101	MON	328	3,892	09/21/2004	02/01/2018
31401A-HH-3	FED NATL MTG ASSOC #702332			2	1	24,761	108.0090	18,175	16,828	16,711		4			5.000	5.370	MON	70	808	07/12/2007	05/01/2018
31401B-P4-1	FED NATL MTG ASSOC #703443			2	1	26,664	108.0090	20,468	18,951	19,171		(63)			5.000	4.409	MON	79	921	12/02/2003	05/01/2018
31401C-GJ-6	FED NATL MTG ASSOC #704101			2	1	182,889	109.3160	197,825	180,967	182,380		220			5.500	5.215	MON	829	9,668	05/03/2005	05/01/2033
31401C-RN-5	FED NATL MTG ASSOC #704393			2	1	31,667	112.0040	34,394	30,708	31,420		101			6.000	5.204	MON	154	1,817	04/20/2005	05/01/2033
31401F-XJ-0	FED NATL MTG ASSOC #707281			2	1	6,754	111.4720	6,589	5,911	6,048		(8)			6.000	5.212	MON	30	351	04/07/2005	05/01/2033
31401H-KB-7	FED NATL MTG ASSOC #708690			2	1	17,856	108.6030	14,625	13,466	13,632		(34)			5.000	4.415	MON	56	657	12/02/2003	06/01/2018
31401J-S6-6	FED NATL MTG ASSOC #709841			2	1	4,600	108.2900	4,863	4,490	4,549		(11)			5.000	4.385	MON	19	216	01/21/2004	06/01/2018
31401J-3L-0	FED NATL MTG ASSOC #710103			2	1	10,431	113.3990	9,024	7,958	8,161		(8)			6.500	5.687	MON	43	505	03/01/2005	05/01/2033
31401L-RC-9	FED NATL MTG ASSOC #711583			2	1	4,296	108.6340	2,436	2,242	2,275		(6)			5.500	4.667	MON	10	115	06/10/2004	03/01/2018
31401V-3P-4	FED NATL MTG ASSOC #720006			2	1	779,146	109.3160	842,777	770,955	776,623		(682)			5.500	5.251	MON	3,534	41,086	05/03/2005	07/01/2033
31401X-YB-7	FED NATL MTG ASSOC #721706			2	1	482,637	109.3160	522,053	477,563	481,441		162			5.500	5.262	MON	2,189	25,622	05/03/2005	04/01/2033
31401X-YU-5	FED NATL MTG ASSOC #721723			2	1	265,080	111.4720	222,363	199,478	204,470		241			6.000	5.253	MON	997	11,675	04/07/2005	06/01/2033
31402A-RP-3	FED NATL MTG ASSOC #723294			2	1	152,771	108.6970	134,051	123,326	124,668		6			5.500	4.910	MON	565	6,676	06/10/2004	10/01/2017
31402B-EH-3	FED NATL MTG ASSOC #723836			2	1	334,681	109.3160	362,013	331,162	333,754		(411)			5.500	5.207	MON	1,518	17,113	05/03/2005	06/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31402C-PX-4	FED NATL MTG ASSOC #725038			2	1	491,360	108.6970	373,067	343,218	347,096		(397)			5.500	4.869	MON	1,573	18,287	06/10/2004	11/01/2018
31402C-RV-6	FED NATL MTG ASSOC #725100			2	1	485,222	108.6970	368,329	338,859	342,860		(776)			5.500	4.862	MON	1,553	18,054	06/10/2004	11/01/2018
31402C-TT-9	FED NATL MTG ASSOC #725162			2	1	15,564	111.4720	13,093	11,745	11,972		15			6.000	5.338	MON	59	688	06/02/2004	02/01/2034
31402C-5E-8	FED NATL MTG ASSOC #725445			2	1	83,082	107.0130	89,412	83,552	83,302		66			4.500	4.637	MON	313	3,648	08/26/2004	05/01/2019
31402D-F7-0	FED NATL MTG ASSOC #725690			2	1	214,564	111.1290	181,326	163,168	166,820		(486)			6.000	5.228	MON	816	9,577	04/07/2005	08/01/2034
31402E-KE-7	FED NATL MTG ASSOC #726693			2	1	766,876	109.3160	374,705	342,772	345,742		(137)			5.500	5.226	MON	1,571	17,718	01/10/2003	10/01/2033
31402G-4Q-3	FED NATL MTG ASSOC #729031			2	1	21,892	108.0090	17,307	16,024	15,906		12			5.000	5.380	MON	67	779	07/12/2007	07/01/2018
31402H-YP-0	FED NATL MTG ASSOC #729818			2	1	9,982	108.0250	8,043	7,445	7,523		(5)			5.000	4.539	MON	31	363	12/02/2003	02/01/2019
31402J-F9-3	FED NATL MTG ASSOC #730192			2	1	194,378	111.4720	214,264	192,213	193,834		(473)			6.000	5.772	MON	961	11,417	08/06/2004	08/01/2034
31402K-VV-3	FED NATL MTG ASSOC #731528			2	1	9,641	108.0090	10,293	9,530	9,600		4			5.000	4.635	MON	40	466	01/16/2008	07/01/2018
31402K-2L-7	FED NATL MTG ASSOC #731679			2	1	9,414	108.0250	6,800	6,295	6,372		(3)			5.000	4.414	MON	26	303	12/02/2003	02/01/2019
31402N-J7-4	FED NATL MTG ASSOC #733886			2	1	200,105	109.5400	145,293	132,638	133,739		(104)			5.500	5.052	MON	608	7,011	06/10/2004	12/01/2017
31402Q-BK-6	FED NATL MTG ASSOC #734542			2	1	14,205	113.5660	15,361	13,526	15,162		155			6.500	3.192	MON	73	877	01/12/2004	06/01/2033
31402Q-JS-1	FED NATL MTG ASSOC #734773			2	1	37,399	108.0090	30,254	28,011	28,287		(37)			5.000	4.495	MON	117	1,366	12/02/2003	09/01/2018
31402Q-4B-4	FED NATL MTG ASSOC #735318			2	1	275,453	107.0130	213,349	199,368	199,257		25			4.500	4.525	MON	748	8,706	04/13/2005	11/01/2019
31402S-QG-5	FED NATL MTG ASSOC #736755			2	1	264,826	113.1650	285,546	252,327	266,137		(1,110)			6.500	5.054	MON	1,367	15,918	01/27/2005	08/01/2034
31402T-M7-7	FED NATL MTG ASSOC #737582			2	1	96,335	113.7330	106,735	93,847	96,072		(199)			6.500	5.524	MON	508	5,926	09/17/2004	09/01/2033
31402U-SV-5	FED NATL MTG ASSOC #738632			2	1	5,087	108.0090	5,431	5,028	5,069		(1)			5.000	4.596	MON	21	244	01/16/2008	11/01/2018
31402V-H4-5	FED NATL MTG ASSOC #739251			2	1	2,294	113.3160	2,475	2,184	2,361		7			6.500	4.217	MON	12	137	01/12/2004	09/01/2033
31402W-F4-5	FED NATL MTG ASSOC #740087			2	1	8,412	109.0400	8,954	8,212	8,312		(10)			5.000	4.450	MON	34	404	01/21/2004	09/01/2018
31402X-PP-5	FED NATL MTG ASSOC #741230			2	1	43,675	108.0090	39,709	36,764	36,551		(13)			5.000	5.316	MON	153	1,810	07/12/2007	09/01/2018
31402X-5Z-5	FED NATL MTG ASSOC #741664			2	1	22,347	111.4720	20,465	18,359	18,661		(61)			6.000	5.353	MON	92	1,085	11/09/2004	10/01/2033
31403B-H8-9	FED NATL MTG ASSOC #743755			2	1	617,661	113.3160	681,837	601,713	631,597		14,336			6.500	4.644	MON	3,259	38,808	10/24/2003	11/01/2033
31403D-WF-2	FED NATL MTG ASSOC #745946			2	1	302,676	109.0970	332,497	304,771	303,021		713			5.500	5.691	MON	1,397	16,268	12/08/2006	11/01/2036
31403D-4H-9	FED NATL MTG ASSOC #746124			2	1	147,513	106.7000	153,494	143,855	146,920		(281)			4.500	3.510	MON	539	5,918	03/24/2009	05/01/2023
31403G-XW-7	FED NATL MTG ASSOC #748693			2	1	449,764	113.4620	490,168	432,011	455,610		(7,253)			6.500	4.640	MON	2,340	27,643	10/23/2003	10/01/2033
31403G-Z4-7	FED NATL MTG ASSOC #748763			2	1	453,563	108.5540	415,598	382,851	391,538		(1,312)			5.500	4.535	MON	1,755	20,823	10/05/2004	11/01/2018
31403G-5B-4	FED NATL MTG ASSOC #748842			2	1	96,838	108.5820	100,960	92,981	97,760		(1,192)			5.500	3.484	MON	426	4,801	03/30/2009	06/01/2022
31403H-E5-5	FED NATL MTG ASSOC #749056			2	1	176,601	110.6600	198,749	179,603	177,567		(16)			5.500	5.885	MON	823	9,604	12/05/2005	11/01/2033
31403J-ZM-1	FED NATL MTG ASSOC #750548			2	1	215,663	109.2540	239,664	219,365	216,770		(712)			5.500	5.926	MON	1,005	11,484	12/05/2005	02/01/2034
31403K-R4-7	FED NATL MTG ASSOC #751207			2	1	347,729	111.6910	340,720	305,056	311,973		(229)			6.000	5.340	MON	1,525	18,134	04/07/2005	01/01/2034
31403Q-NJ-5	FED NATL MTG ASSOC #754693			2	1	245,135	111.4720	265,057	237,778	246,048		(2,322)			6.000	4.894	MON	1,189	14,035	11/12/2003	11/01/2033
31403R-AX-6	FED NATL MTG ASSOC #755222			2	1	26,852	111.4720	29,599	26,552	27,075		232			6.000	5.388	MON	133	1,590	09/16/2004	11/01/2033
31403S-FA-9	FED NATL MTG ASSOC #756261			2	1	111,369	110.6600	125,336	113,262	111,720		267			5.500	5.957	MON	519	6,035	12/05/2005	11/01/2033
31403S-K9-6	FED NATL MTG ASSOC #756420			2	1	359,463	113.3160	242,326	213,850	221,954		1,306			6.500	5.152	MON	1,158	13,200	03/01/2005	08/01/2034
31403T-5M-2	FED NATL MTG ASSOC #757852			2	1	59,505	106.9500	65,535	61,276	60,108		(260)			4.500	5.294	MON	230	2,690	11/13/2007	08/01/2020
31403U-GR-6	FED NATL MTG ASSOC #758108			2	1	10,606	108.0090	8,698	8,053	8,102		(1)			5.000	4.713	MON	34	393	01/08/2003	12/01/2018
31403V-YT-0	FED NATL MTG ASSOC #759522			2	1	72,447	109.3160	80,555	73,690	72,748		(133)			5.500	5.976	MON	338	3,991	12/05/2005	02/01/2034
31403V-ZJ-1	FED NATL MTG ASSOC #759545			2	1	64,395	109.2540	71,561	65,500	64,631		137			5.500	5.981	MON	300	3,502	12/05/2005	02/01/2034
31403X-PA-7	FED NATL MTG ASSOC #761017			2	1	5,826	108.0090	4,943	4,576	4,607		(4)			5.000	4.690	MON	19	224	01/08/2003	12/01/2018
31403X-QD-0	FED NATL MTG ASSOC #761052			2	1	127,923	111.4720	141,010	126,498	132,129		4,252			6.000	4.808	MON	632	7,494	09/16/2004	12/01/2033
31403Y-B3-6	FED NATL MTG ASSOC #761558			2	1	132,906	110.6600	149,575	135,166	133,584		57			5.500	5.898	MON	620	7,329	12/05/2005	12/01/2033
31404A-NU-4	FED NATL MTG ASSOC #762803			2	1	11,625	108.0090	8,625	7,986	8,070		(23)			5.000	4.453	MON	33	386	12/02/2003	10/01/2018
31404A-VR-2	FED NATL MTG ASSOC #763024			2	1	179,090	108.6970	193,214	177,755	179,188		408			5.500	5.055	MON	815	9,644	09/21/2004	08/01/2018
31404A-7D-0	FED NATL MTG ASSOC #763292			2	1	100,054	108.0090	79,596	73,693	74,430		(41)			5.000	4.502	MON	307	3,588	12/02/2003	03/01/2019
31404B-QD-7	FED NATL MTG ASSOC #763752			2	1	135,114	109.3160	150,236	137,433	135,719		(447)			5.500	5.912	MON	630	7,280	12/05/2005	01/01/2034
31404B-V7-4	FED NATL MTG ASSOC #763938			2	1	288,665	109.3160	320,974	293,620	290,207		(746)			5.500	5.925	MON	1,346	15,654	12/05/2005	01/01/2034
31404C-TY-6	FED NATL MTG ASSOC #764767			2	1	139,721	109.2540	155,271	142,120	140,217		115			5.500	5.939	MON	651	7,495	12/05/2005	03/01/2034
31404D-NP-9	FED NATL MTG ASSOC #765498			2	1	130,009	111.1290	137,439	123,676	129,582		(1,158)			6.000	4.732	MON	618	7,406	04/07/2005	01/01/2034
31404D-3V-8	FED NATL MTG ASSOC #765912			2	1	227,991	109.2540	253,364	231,904	229,347		(3)			5.500	5.913	MON	1,063	12,558	12/05/2005	02/01/2034
31404E-HD-1	FED NATL MTG ASSOC #766228			2	1	162,130	109.2540	173,368	158,684	161,429		249			5.500	4.916	MON	727	8,415	02/13/2004	02/01/2034
31404E-JY-3	FED NATL MTG ASSOC #766279			2	1	191,285	109.8090	213,652	194,568	192,194		246			5.500	5.946	MON	892	10,512	12/05/2005	03/01/2034
31404E-RD-0	FED NATL MTG ASSOC #766484			2	1	25,406	109.2540	28,234	25,842	25,542		(57)			5.500	5.965	MON	118	1,354	12/05/2005	03/01/2034
31404F-DR-1	FED NATL MTG ASSOC #767012			2	1	258,797	111.1570	277,524	249,668	258,609		(312)			6.000	4.862	MON	1,248	14,607	01/27/2005	10/01/2034
31404F-VU-4	FED NATL MTG ASSOC #767527			2	1	1,221,321	109.2540	1,305,373	1,194,811	1,209,258		2,640			5.500	5.082	MON	5,476	64,120	02/19/2004	02/01/2034
31404J-CX-1	FED NATL MTG ASSOC #769686			2	1	5,341	111.1290	4,448	4,002	4,091		5			6.000	5.245	MON	20	237	04/07/2005	03/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31404J-G5-8	FED NATL MTG ASSOC #769820			2	1	39,751	112.0040	42,952	38,349	39,383		(187)			6.000	5.162	MON	192	2,285	01/27/2005	03/01/2034
31404J-Q4-0	FED NATL MTG ASSOC #770075			2	1	238,297	110.6600	268,182	242,349	239,099		(31)			5.500	5.949	MON	1,111	13,163	12/05/2005	03/01/2034
31404K-HA-3	FED NATL MTG ASSOC #770725			2	1	227,518	109.2540	252,838	231,424	228,726		(560)			5.500	5.936	MON	1,061	12,482	12/05/2005	04/01/2034
31404K-LT-7	FED NATL MTG ASSOC #770838			2	1	61,905	109.2540	68,794	62,968	62,002		235			5.500	6.018	MON	289	3,430	12/05/2005	04/01/2034
31404K-SL-7	FED NATL MTG ASSOC #771023			2	1	20,193	110.6600	22,725	20,536	20,267		(28)			5.500	5.904	MON	94	1,116	12/05/2005	04/01/2034
31404K-UM-2	FED NATL MTG ASSOC #771088			2	1	47,397	109.3160	52,702	48,210	47,507		(98)			5.500	5.982	MON	221	2,645	12/05/2005	02/01/2034
31404N-3C-8	FED NATL MTG ASSOC #773995			2	1	283,032	109.3160	314,711	287,891	284,035		593			5.500	5.957	MON	1,320	15,396	12/05/2005	03/01/2034
31404P-KD-2	FED NATL MTG ASSOC #774392			2	1	117,036	110.6600	131,714	119,026	117,633		(217)			5.500	5.865	MON	546	6,531	12/05/2005	04/01/2034
31404X-UU-6	FED NATL MTG ASSOC #781895			2	1	85,232	109.7040	93,212	84,967	85,178		91			5.500	5.422	MON	389	4,409	03/22/2005	04/01/2032
31404Y-NA-6	FED NATL MTG ASSOC #782585			2	1	168,839	109.2540	187,020	171,180	169,481		658			5.500	5.864	MON	785	9,041	05/20/2004	06/01/2034
31405D-SM-0	FED NATL MTG ASSOC #786324			2	1	777,641	113.1600	857,389	757,680	772,785		(3,378)			6.500	5.752	MON	4,104	48,720	01/27/2005	07/01/2034
31405J-J9-6	FED NATL MTG ASSOC #790588			2	1	157,018	113.0660	150,000	132,666	134,974		99			6.500	5.875	MON	719	8,507	03/01/2005	09/01/2034
31405M-RA-7	FED NATL MTG ASSOC #793481			2	1	35,431	108.0250	37,833	35,023	35,342		1			5.000	4.591	MON	146	1,675	01/16/2008	08/01/2019
31405M-Z2-6	FED NATL MTG ASSOC #793761			2	1	238,536	113.1420	262,955	232,413	236,821		(1,164)			6.500	5.834	MON	1,259	13,615	09/17/2004	09/01/2034
31405R-ER-3	FED NATL MTG ASSOC #796744			2	1	550,211	113.4410	594,709	524,245	539,404		1,679			6.500	5.312	MON	2,840	33,988	01/27/2005	10/01/2034
31405S-JS-4	FED NATL MTG ASSOC #797773			2	1	51,038	108.1030	43,463	40,205	40,600		(8)			5.000	4.582	MON	168	1,971	04/12/2005	03/01/2020
31405Y-3N-9	FED NATL MTG ASSOC #803705			2	1	683,442	112.0040	742,283	662,732	676,204		(2,187)			6.000	5.285	MON	3,314	39,674	04/20/2005	09/01/2034
31406B-3Z-1	FED NATL MTG ASSOC #805516			2	1	561,489	111.1350	629,346	566,291	563,508		1,552			5.500	5.642	MON	2,596	30,648	03/30/2005	03/01/2035
31406D-XX-9	FED NATL MTG ASSOC #807194			2	1	643,541	109.1910	694,872	636,382	645,048		1,105			5.500	5.119	MON	2,917	34,940	04/29/2005	03/01/2035
31406D-YA-8	FED NATL MTG ASSOC #807205			2	1	252,268	108.6030	217,196	199,991	202,032		(406)			5.000	4.607	MON	833	9,821	04/12/2005	01/01/2020
31406F-A9-2	FED NATL MTG ASSOC #808332			2	1	204,699	113.2850	217,592	192,075	198,829		125			6.500	5.342	MON	1,040	12,466	03/01/2005	02/01/2035
31406J-L9-2	FED NATL MTG ASSOC #811352			2	1	54,519	108.6030	44,101	40,607	40,909		(35)			5.000	4.707	MON	169	1,983	04/12/2005	02/01/2020
31406J-RG-0	FED NATL MTG ASSOC #811487			2	1	35,655	108.1030	24,683	22,833	22,623		(11)			5.000	5.391	MON	95	1,091	04/12/2005	07/01/2020
31406J-T4-5	FED NATL MTG ASSOC #811571			2	1	138,174	109.3840	145,120	132,670	138,981		(8,107)			5.500	3.509	MON	608	7,199	03/30/2009	06/01/2021
31406J-4T-7	FED NATL MTG ASSOC #811834			2	1	232,648	111.3180	251,131	225,598	233,303		(604)			6.000	5.144	MON	1,128	13,158	04/20/2005	02/01/2035
31406J-5H-2	FED NATL MTG ASSOC #811848			2	1	852,030	112.0040	925,385	826,210	848,187		(5,831)			6.000	5.204	MON	4,131	49,062	04/20/2005	02/01/2035
31406K-PH-7	FED NATL MTG ASSOC #812324			2	1	392,524	111.3790	440,926	395,881	393,939		1,090			5.500	5.650	MON	1,814	21,147	03/30/2005	03/01/2035
31406L-CK-2	FED NATL MTG ASSOC #812874			2	1	130,936	108.6340	106,882	98,387	99,024		(41)			5.500	5.063	MON	451	5,284	06/10/2004	02/01/2018
31406L-EZ-7	FED NATL MTG ASSOC #812952			2	1	339,855	110.1600	377,585	342,762	340,483		347			5.500	5.673	MON	1,571	18,123	03/30/2005	03/01/2035
31406L-E2-0	FED NATL MTG ASSOC #812953			2	1	1,052,940	111.3790	1,182,778	1,061,945	1,067,241		13,381			5.500	5.370	MON	4,867	57,760	03/30/2005	03/01/2035
31406L-FC-7	FED NATL MTG ASSOC #812963			2	1	221,928	112.0040	241,035	215,203	221,311		(2,071)			6.000	5.120	MON	1,076	12,507	04/20/2005	02/01/2035
31406L-FD-5	FED NATL MTG ASSOC #812964			2	1	488,770	111.1860	526,975	473,959	489,432		(1,450)			6.000	5.146	MON	2,370	27,201	04/20/2005	02/01/2035
31406M-HD-1	FED NATL MTG ASSOC #813928			2	1	95,199	106.3100	73,848	69,465	68,623		247			4.000	4.482	MON	232	2,692	10/14/2005	11/01/2020
31406P-BA-6	FED NATL MTG ASSOC #815533			2	1	855,704	109.1910	923,957	846,184	857,599		242			5.500	5.116	MON	3,878	43,094	04/29/2005	03/01/2035
31406R-B7-9	FED NATL MTG ASSOC #817362			2	1	5,083	106.9500	5,598	5,234	5,101		8			4.500	5.567	MON	20	223	11/13/2007	07/01/2020
31406R-SR-7	FED NATL MTG ASSOC #817828			2	1	11,888	112.3160	10,128	9,018	9,150		12			6.500	6.005	MON	49	572	05/09/2007	10/01/2036
31406S-4L-4	FED NATL MTG ASSOC #819027			2	1	693,492	111.3790	779,006	699,422	695,051		952			5.500	5.671	MON	3,206	37,250	03/30/2005	03/01/2035
31406T-MF-5	FED NATL MTG ASSOC #819458			2	1	2,760,245	108.1440	2,985,043	2,760,245	2,760,245					5.000	5.000	MON	11,501	136,684	01/10/2005	03/01/2034
31406T-PC-9	FED NATL MTG ASSOC #819519			2	1	299,993	109.1910	323,921	296,655	300,961		(81)			5.500	5.101	MON	1,360	16,294	04/29/2005	03/01/2035
31406U-R9-1	FED NATL MTG ASSOC #820512			2	1	332,002	106.9500	365,646	341,884	334,606		29			4.500	5.407	MON	1,282	14,824	11/13/2007	07/01/2020
31406U-TG-3	FED NATL MTG ASSOC #820551			2	1	869,836	111.2540	946,067	850,370	865,688		434			6.000	5.399	MON	4,252	50,949	08/30/2005	04/01/2035
31406V-NY-8	FED NATL MTG ASSOC #821307			2	1	29,087	108.6030	23,959	22,061	22,275		(28)			5.000	4.625	MON	92	1,077	04/12/2005	05/01/2020
31406W-JJ-4	FED NATL MTG ASSOC #822065			2	1	10,264	106.9500	11,357	10,619	10,313		(13)			4.500	5.645	MON	40	462	11/13/2007	07/01/2020
31406W-Y8-1	FED NATL MTG ASSOC #822535			2	1	6,346	106.9500	6,989	6,535	6,369		19			4.500	5.597	MON	25	273	11/13/2007	07/01/2020
31406W-7D-0	FED NATL MTG ASSOC #822692			2	1	48,002	108.1030	41,287	38,193	38,525		(34)			5.000	4.630	MON	159	1,837	01/16/2008	04/01/2020
31406Y-SP-6	FED NATL MTG ASSOC #824126			2	1	1,270,476	108.7380	1,381,489	1,270,476	1,270,476					5.000	5.000	MON	5,294	63,057	01/10/2005	03/01/2035
31406Y-6D-7	FED NATL MTG ASSOC #824468			2	1	12,075	108.2900	10,354	9,561	9,636		(3)			5.000	4.697	MON	40	470	04/12/2005	05/01/2020
31407B-A4-1	FED NATL MTG ASSOC #825427			2	1	11,729	108.1030	12,533	11,594	11,708		11			5.000	4.578	MON	48	543	01/16/2008	05/01/2020
31407B-RH-4	FED NATL MTG ASSOC #825888			2	1	335,849	106.9500	369,884	345,846	338,814		672			4.500	5.310	MON	1,297	15,422	11/13/2007	08/01/2020
31407B-Y5-2	FED NATL MTG ASSOC #826132			2	1	22,647	108.2900	18,451	17,039	17,182		(26)			5.000	4.660	MON	71	830	04/12/2005	07/01/2020
31407C-F3-6	FED NATL MTG ASSOC #826486			2	1	10,214	110.5970	11,016	9,960	10,188		11			6.000	5.210	MON	50	587	07/01/2005	07/01/2035
31407D-QS-7	FED NATL MTG ASSOC #827665			2	1	257,920	106.2160	241,459	227,329	224,509		30			4.000	4.388	MON	758	8,979	10/14/2005	10/01/2020
31407D-XQ-3	FED NATL MTG ASSOC #827887			2	1	205,070	111.0820	221,884	199,749	204,338		(1,250)			6.000	5.326	MON	999	11,141	07/06/2005	06/01/2035
31407E-5F-6	FED NATL MTG ASSOC #828946			2	1	12,056	106.9500	13,278	12,415	12,106		38			4.500	5.582	MON	47	507	11/13/2007	06/01/2020
31407F-BK-5	FED NATL MTG ASSOC #829042			2	1	15,386	108.1030	13,277	12,282	12,380		(4)			5.000	4.677	MON	51	604	04/12/2005	08/01/2020
31407F-CJ-7	FED NATL MTG ASSOC #829073			2	1	24,846	109.0400	21,014	19,272	19,473		(25)			5.000	4.606	MON	80	943	04/12/2005	09/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31407F-VJ-6	FED NATL MTG ASSOC #829617			2	1	914,414	108.1440	988,885	914,414	914,414					5.000	5.000	MON	3,810	45,140	01/10/2005	06/01/2035
31407G-ZF-8	FED NATL MTG ASSOC #830642			2	1	231,163	106.9500	254,589	238,044	232,723		363			4.500	5.465	MON	893	10,301	11/13/2007	08/01/2020
31407H-KS-4	FED NATL MTG ASSOC #831105			2	1	10,169	109.1910	11,181	10,240	10,190		9			5.500	5.673	MON	47	549	12/08/2006	11/01/2035
31407H-YR-1	FED NATL MTG ASSOC #831520			2	1	6,568	108.6340	6,846	6,302	6,603		(171)			5.500	3.654	MON	29	333	03/31/2009	05/01/2021
31407J-VY-5	FED NATL MTG ASSOC #832331			2	1	8,817	108.2900	7,192	6,641	6,701					5.000	4.658	MON	28	324	04/12/2005	08/01/2020
31407J-Y5-5	FED NATL MTG ASSOC #832432			2	1	29,644	108.2900	24,905	22,998	22,784		3			5.000	5.364	MON	96	1,125	04/12/2005	08/01/2020
31407L-HF-7	FED NATL MTG ASSOC #833730			2	1	24,108	106.9500	26,551	24,825	24,214		(1)			4.500	5.579	MON	93	1,073	11/13/2007	07/01/2020
31407M-4H-5	FED NATL MTG ASSOC #835224			2	1	19,202	108.6030	16,168	14,887	15,021		(14)			5.000	4.673	MON	62	729	04/12/2005	08/01/2020
31407Q-Q7-4	FED NATL MTG ASSOC #837578			2	1	12,367	106.9500	13,682	12,793	12,425		66			4.500	5.745	MON	48	553	11/13/2007	08/01/2020
31407Q-4E-3	FED NATL MTG ASSOC #837921			2	1	1,289,438	108.7380	1,402,108	1,289,438	1,289,438					5.000	5.000	MON	5,373	64,342	01/10/2005	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391			2	1	3,098,209	108.7380	3,368,927	3,098,209	3,098,209					5.000	5.000	MON	12,909	154,180	01/10/2005	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693			2	1	534,468	110.5500	590,857	534,468	534,468					5.000	5.000	MON	2,227	26,151	01/10/2005	08/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349			2	1	134,511	108.1130	149,111	137,922	135,373		1,260			5.000	5.584	MON	575	6,521	10/03/2005	11/01/2035
31407Y-EM-7	FED NATL MTG ASSOC #844440			2	1	7,229	108.8220	7,548	6,936	7,222		(55)			5.500	3.918	MON	32	369	03/31/2009	12/01/2020
31408G-WX-1	FED NATL MTG ASSOC #851262			2	1	185,875	107.9780	193,464	179,170	185,724		332			5.000	3.695	MON	747	8,575	04/02/2009	05/01/2021
31408J-D8-1	FED NATL MTG ASSOC #852527			2	1	11,590	109.0970	12,732	11,670	11,587		42			5.500	5.722	MON	53	610	12/08/2006	05/01/2036
31408J-HT-1	FED NATL MTG ASSOC #852642			2	1	4,686	109.0970	5,147	4,718	4,692		(8)			5.500	5.696	MON	22	227	12/08/2006	03/01/2036
31409B-F4-4	FED NATL MTG ASSOC #866087			2	1	100,126	109.0970	109,991	100,820	100,211		299			5.500	5.701	MON	462	5,413	12/08/2006	03/01/2036
31409C-HV-0	FED NATL MTG ASSOC #867044			2	1	10,923	108.6340	11,385	10,480	10,952		(161)			5.500	3.633	MON	48	552	03/31/2009	02/01/2021
31409C-M7-7	FED NATL MTG ASSOC #867182			2	1	14,050	108.0250	15,361	14,220	14,111		(17)			5.000	5.334	MON	59	698	12/08/2006	02/01/2021
31409E-FU-0	FED NATL MTG ASSOC #868779			2	1	202,032	108.6340	210,576	193,839	201,457		(275)			5.500	3.990	MON	888	10,370	03/31/2009	04/01/2021
31409H-PQ-1	FED NATL MTG ASSOC #871731			2	1	30,992	109.1910	34,075	31,207	31,025		47			5.500	5.677	MON	143	1,684	12/08/2006	04/01/2036
31409W-VS-7	FED NATL MTG ASSOC #880925			2	1	9,623	112.3160	8,578	7,637	7,750		8			6.500	5.969	MON	41	487	05/09/2007	05/01/2036
31409W-2J-9	FED NATL MTG ASSOC #881077			2	1	301,822	109.0970	331,559	303,911	302,378		244			5.500	5.646	MON	1,393	16,565	12/08/2006	04/01/2036
31409X-4Y-2	FED NATL MTG ASSOC #882039			2	1	51,601	109.0970	56,685	51,958	51,708		(74)			5.500	5.669	MON	238	2,795	12/08/2006	05/01/2036
31409Y-L5-4	FED NATL MTG ASSOC #882448			2	1	3,184,465	108.7380	3,462,720	3,184,465	3,184,465					5.000	5.000	MON	13,269	158,299	04/10/2006	02/01/2036
31409Y-SX-6	FED NATL MTG ASSOC #882634			2	1	6,162	108.6340	6,423	5,912	6,173		(8)			5.500	3.767	MON	27	311	03/31/2009	05/01/2021
31410C-RK-0	FED NATL MTG ASSOC #885290			2	1	44,860	108.4030	37,459	34,556	35,367		19			6.000	5.068	MON	173	2,031	07/14/2006	06/01/2021
31410C-V6-6	FED NATL MTG ASSOC #885437			2	1	140,887	107.9780	147,071	136,205	141,469		(1,123)			5.000	3.542	MON	568	6,582	03/24/2009	06/01/2021
31410C-V9-0	FED NATL MTG ASSOC #885440			2	1	185,164	109.9150	195,417	177,788	184,347		(823)			5.500	4.152	MON	815	9,589	03/30/2009	05/01/2021
31410C-WF-5	FED NATL MTG ASSOC #885446			2	1	173,216	108.1030	185,097	171,223	172,554		310			5.000	4.701	MON	713	8,465	01/16/2008	06/01/2021
31410D-VQ-0	FED NATL MTG ASSOC #886323			2	1	19,634	112.5660	18,375	16,324	16,505		40			6.500	5.981	MON	88	1,048	05/09/2007	08/01/2036
31410D-YD-6	FED NATL MTG ASSOC #886408			2	1	16,215	112.3160	13,414	11,943	12,134		14			6.500	5.950	MON	65	756	05/09/2007	08/01/2036
31410D-YN-4	FED NATL MTG ASSOC #886417			2	1	5,188	108.6340	5,407	4,978	5,231		(24)			5.500	3.515	MON	23	254	03/31/2009	08/01/2021
31410D-2U-3	FED NATL MTG ASSOC #886487			2	1	5,698	106.9500	5,943	5,557	5,721		14			4.500	3.417	MON	21	239	03/24/2009	08/01/2021
31410E-W5-3	FED NATL MTG ASSOC #887268			2	1	13,051	112.3160	3,312	2,949	3,033		28			6.500	5.774	MON	16	175	05/09/2007	07/01/2036
31410E-YJ-1	FED NATL MTG ASSOC #887313			2	1	32,613	112.3160	35,954	32,011	32,519		29			6.500	5.952	MON	173	2,079	02/16/2007	08/01/2036
31410F-GZ-2	FED NATL MTG ASSOC #887716			2	1	26,148	112.3160	18,072	16,090	16,277		99			6.500	6.058	MON	87	994	05/09/2007	05/01/2036
31410G-BC-6	FED NATL MTG ASSOC #888435			2	1	34,802	108.5820	36,256	33,390	35,015		(227)			5.500	3.788	MON	153	1,765	03/31/2009	06/01/2022
31410G-N8-2	FED NATL MTG ASSOC #888815			2	1	460,766	106.9500	480,570	449,340	460,400		(888)			4.500	3.569	MON	1,685	19,570	03/24/2009	11/01/2022
31410G-RU-9	FED NATL MTG ASSOC #888899			2	1	4,217,213	106.9500	4,338,806	4,056,840	4,213,573		2,694			4.500	3.024	MON	15,213	176,336	09/01/2009	11/01/2022
31410G-SS-3	FED NATL MTG ASSOC #888929			2	1	339,202	107.7590	352,337	326,967	341,591		(2,048)			5.000	3.493	MON	1,362	15,662	04/02/2009	12/01/2022
31410K-DV-3	FED NATL MTG ASSOC #889416			2	1	47,596	106.7000	49,316	46,219	47,703		(100)			4.500	3.353	MON	173	1,991	03/31/2009	04/01/2023
31410K-D9-2	FED NATL MTG ASSOC #889428			2	1	5,681,668	107.9780	5,870,764	5,437,003	5,700,640		3,078			5.000	3.297	MON	22,654	261,509	08/28/2009	05/01/2023
31410M-ZG-8	FED NATL MTG ASSOC #891843			2	1	136,569	108.6340	142,451	131,129	137,908		(2,353)			5.500	3.811	MON	601	6,968	03/30/2009	05/01/2021
31410N-2P-2	FED NATL MTG ASSOC #892782			2	1	15,292	112.3160	8,184	7,286	7,396		26			6.500	5.894	MON	39	432	05/09/2007	11/01/2036
31410P-VR-1	FED NATL MTG ASSOC #893524			2	1	15,013	112.3160	12,271	10,925	11,111		12			6.500	5.875	MON	59	690	05/09/2007	09/01/2036
31410Q-UJ-8	FED NATL MTG ASSOC #894385			2	1	6,854	112.3160	4,874	4,339	4,417		5			6.500	5.843	MON	24	270	05/09/2007	10/01/2036
31410Q-6L-0	FED NATL MTG ASSOC #894675			2	1	7,308	112.3160	8,057	7,173	7,303		4			6.500	5.939	MON	39	462	02/16/2007	11/01/2036
31410Q-6S-5	FED NATL MTG ASSOC #894681			2	1	55,764	109.0970	61,258	56,150	55,822		(55)			5.500	5.701	MON	257	3,012	12/08/2006	11/01/2036
31410R-U4-9	FED NATL MTG ASSOC #895303			2	1	9,952	112.3160	8,891	7,916	8,048		2			6.500	5.934	MON	43	504	05/09/2007	09/01/2036
31410R-7C-7	FED NATL MTG ASSOC #895591			2	1	1,071,398	108.1130	1,158,320	1,071,398	1,071,398					5.000	5.000	MON	4,464	53,202	04/10/2006	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152			2	1	570,900	108.7380	620,785	570,900	570,900					5.000	5.000	MON	2,379	27,910	04/10/2006	03/01/2036
31410S-4H-7	FED NATL MTG ASSOC #896424			2	1	13,532	112.3160	10,072	8,967	9,126		19			6.500	5.917	MON	49	561	05/09/2007	08/01/2036
31410T-L2-9	FED NATL MTG ASSOC #896845			2	1	5,002	107.7590	5,195	4,821	5,029		11			5.000	3.436	MON	20	228	04/02/2009	02/01/2022
31410T-SD-8	FED NATL MTG ASSOC #897016			2	1	25,094	112.3160	27,664	24,631	25,087		(10)			6.500	5.908	MON	133	1,599	02/16/2007	06/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31410T-4X-0	FED NATL MTG ASSOC #897338			2	1	503,227	108.1130	544,053	503,227	503,227					5.000	5.000	MON	2,097	25,014	01/10/2005	06/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396			2	1	1,433,792	108.0970	1,549,890	1,433,792	1,433,792					5.000	5.000	MON	5,974	69,231	04/10/2006	08/01/2036
31410U-DJ-8	FED NATL MTG ASSOC #897505			2	1	19,418	112.3160	21,408	19,060	19,373		13			6.500	5.943	MON	103	1,212	02/16/2007	12/01/2036
31410U-GX-4	FED NATL MTG ASSOC #897614			2	1	146,869	108.5820	153,120	141,018	147,155		(1,738)			5.500	3.707	MON	646	7,674	03/30/2009	03/01/2022
31410V-SA-9	FED NATL MTG ASSOC #898813			2	1	115,813	108.0970	128,673	119,035	116,376		(492)			5.000	5.715	MON	496	5,813	12/08/2006	11/01/2036
31410V-SV-3	FED NATL MTG ASSOC #898832			2	1	77,013	109.0970	84,601	77,546	77,077		(79)			5.500	5.715	MON	355	4,098	12/08/2006	11/01/2036
31410V-V6-4	FED NATL MTG ASSOC #898937			2	1	4,047	112.3160	4,461	3,972	4,044		9			6.500	5.844	MON	22	250	02/16/2007	08/01/2036
31410V-ZJ-2	FED NATL MTG ASSOC #899045			2	1	14,545	108.5820	15,153	13,955	14,665		(87)			5.500	3.701	MON	64	735	03/31/2009	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331			2	1	61,757	106.7000	63,987	59,969	62,002		(566)			4.500	3.241	MON	225	2,612	03/31/2009	05/01/2022
31410W-GH-5	FED NATL MTG ASSOC #899400			2	1	46,608	106.7000	48,497	45,452	46,650		554			4.500	3.494	MON	170	1,937	03/24/2009	04/01/2022
31410W-JU-3	FED NATL MTG ASSOC #899475			2	1	47,727	107.7590	49,575	46,005	48,065		(245)			5.000	3.542	MON	192	2,212	04/02/2009	06/01/2022
31410W-LK-2	FED NATL MTG ASSOC #899530			2	1	3,811	111.9410	4,128	3,688	3,771		(20)			6.500	5.650	MON	20	239	05/09/2007	05/01/2037
31410X-HH-2	FED NATL MTG ASSOC #900332			2	1	13,528	109.0970	14,861	13,622	13,534		(12)			5.500	5.724	MON	62	726	12/08/2006	09/01/2036
31410X-2E-5	FED NATL MTG ASSOC #900873			2	1	143,422	106.9500	149,587	139,865	144,304		435			4.500	3.213	MON	525	5,945	03/24/2009	12/01/2021
31411A-DH-5	FED NATL MTG ASSOC #902004			2	1	5,328	112.3160	5,798	5,162	5,274		(28)			6.500	5.744	MON	28	335	05/09/2007	11/01/2036
31411A-5M-3	FED NATL MTG ASSOC #902752			2	1	12,847	109.0970	14,113	12,936	12,865		(9)			5.500	5.694	MON	59	694	12/08/2006	12/01/2036
31411B-B4-4	FED NATL MTG ASSOC #902859			2	1	9,849	112.3160	6,405	5,703	5,810		2			6.500	5.819	MON	31	349	05/09/2007	12/01/2036
31411B-MD-2	FED NATL MTG ASSOC #903156			2	1	15,509	112.3160	12,525	11,152	11,338		(30)			6.500	5.938	MON	60	715	05/09/2007	10/01/2036
31411C-BK-6	FED NATL MTG ASSOC #903742			2	1	14,049	112.3160	11,717	10,432	10,590		13			6.500	5.887	MON	57	662	05/09/2007	10/01/2036
31411C-JL-6	FED NATL MTG ASSOC #903967			2	1	5,453	112.3160	5,941	5,289	5,424		(15)			6.500	5.608	MON	29	344	05/09/2007	11/01/2036
31411C-YK-1	FED NATL MTG ASSOC #904414			2	1	18,641	112.3160	20,551	18,297	18,484		53			6.500	6.093	MON	99	1,188	02/16/2007	01/01/2037
31411C-YZ-8	FED NATL MTG ASSOC #904428			2	1	363,221	106.7000	377,947	354,213	362,420		460			4.500	3.677	MON	1,328	15,602	03/24/2009	02/01/2022
31411D-B7-3	FED NATL MTG ASSOC #904662			2	1	195,875	108.6340	204,311	188,073	196,559		(1,093)			5.500	3.791	MON	862	10,046	03/30/2009	11/01/2021
31411D-E2-1	FED NATL MTG ASSOC #904753			2	1	3,492	112.3160	3,806	3,388	3,453		19			6.500	5.729	MON	18	220	05/09/2007	11/01/2036
31411E-S5-7	FED NATL MTG ASSOC #906040			2	1	362,649	107.9780	377,456	349,567	362,564		(6,914)			5.000	3.607	MON	1,457	17,109	04/02/2009	01/01/2022
31411E-4Z-7	FED NATL MTG ASSOC #906340			2	1	378,892	106.9500	392,723	367,201	377,216		(311)			4.500	3.496	MON	1,377	16,047	09/15/2009	01/01/2022
31411F-WV-2	FED NATL MTG ASSOC #907060			2	1	218,645	106.7000	227,509	213,223	219,445		(233)			4.500	3.451	MON	800	9,016	03/24/2009	08/01/2022
31411F-WX-8	FED NATL MTG ASSOC #907062			2	1	792,429	108.5820	825,541	760,295	798,158		(11,644)			5.500	3.885	MON	3,485	40,489	03/31/2009	08/01/2022
31411G-3M-2	FED NATL MTG ASSOC #908104			2	1	6,844	112.3160	7,452	6,634	6,794		(124)			6.500	5.796	MON	36	431	05/09/2007	09/01/2036
31411H-6J-4	FED NATL MTG ASSOC #909073			2	1	67,545	107.1070	70,551	65,870	67,066		138			4.500	3.964	MON	247	2,927	03/24/2009	07/01/2022
31411J-K7-0	FED NATL MTG ASSOC #909418			2	1	8,505	111.9410	9,344	8,348	8,531		14			6.500	5.700	MON	45	532	02/16/2007	02/01/2037
31411J-UY-0	FED NATL MTG ASSOC #909699			2	1	239,772	106.7000	249,493	233,826	241,849		(4,947)			4.500	3.224	MON	877	10,173	03/24/2009	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756			2	1	7,210	112.3160	7,949	7,077	7,263		15			6.500	5.533	MON	38	446	02/16/2007	02/01/2037
31411J-XF-8	FED NATL MTG ASSOC #909778			2	1	275,951	107.7590	287,481	266,781	278,474		(6,238)			5.000	3.455	MON	1,112	12,945	03/24/2009	02/01/2022
31411K-QR-7	FED NATL MTG ASSOC #910464			2	1	19,391	107.9780	20,182	18,691	19,568		266			5.000	3.029	MON	78	702	04/02/2009	01/01/2022
31411N-EK-9	FED NATL MTG ASSOC #911938			2	1	14,720	108.5820	15,346	14,134	14,716		(225)			5.500	4.075	MON	65	762	03/30/2009	06/01/2022
31411N-XA-0	FED NATL MTG ASSOC #912473			2	1	9,651	106.7000	10,043	9,412	9,625		104			4.500	3.602	MON	35	369	03/24/2009	02/01/2022
31411N-XL-6	FED NATL MTG ASSOC #912483			2	1	50,830	108.6340	52,979	48,769	50,992		(460)			5.500	4.002	MON	224	2,630	03/31/2009	03/01/2022
31411R-CQ-9	FED NATL MTG ASSOC #912779			2	1	4,409	112.3490	4,803	4,275	4,346		(6)			6.500	5.704	MON	23	277	05/09/2007	03/01/2037
31411R-ES-3	FED NATL MTG ASSOC #912845			2	1	607,439	107.9780	632,240	585,527	602,049		5,107			5.000	3.978	MON	2,440	28,660	04/02/2009	04/01/2022
31411S-YV-2	FED NATL MTG ASSOC #914324			2	1	5,179	107.7590	5,381	4,993	5,209		(82)			5.000	3.462	MON	21	240	03/31/2009	03/01/2022
31411S-5Z-5	FED NATL MTG ASSOC #914464			2	1	290,392	107.7590	302,524	280,741	290,852		856			5.000	3.733	MON	1,170	13,629	03/24/2009	03/01/2022
31411U-CX-7	FED NATL MTG ASSOC #914586			2	1	16,065	107.7590	16,687	15,485	15,971		(90)			5.000	3.824	MON	65	764	04/02/2009	03/01/2022
31411W-FM-4	FED NATL MTG ASSOC #916472			2	1	8,620	111.9410	8,587	7,671	7,798		(145)			6.500	5.902	MON	42	495	05/09/2007	05/01/2037
31411Y-ED-1	FED NATL MTG ASSOC #918232			2	1	7,354	111.9410	5,190	4,636	4,726		(116)			6.500	5.742	MON	25	287	05/09/2007	05/01/2037
31411Y-JR-5	FED NATL MTG ASSOC #918372			2	1	6,891	111.9410	5,319	4,752	4,847		(7)			6.500	5.712	MON	26	298	05/09/2007	05/01/2037
31411Y-L4-3	FED NATL MTG ASSOC #918447			2	1	10,680	108.5820	11,126	10,247	10,749		(326)			5.500	3.788	MON	47	548	03/31/2009	05/01/2022
31411Y-NP-4	FED NATL MTG ASSOC #918498			2	1	11,690	111.9410	9,620	8,594	8,771		(272)			6.500	5.676	MON	47	543	05/09/2007	05/01/2037
31411Y-3G-6	FED NATL MTG ASSOC #918899			2	1	175,103	107.7590	181,883	168,787	177,470		(11)			5.000	3.326	MON	703	7,845	04/02/2009	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900			2	1	87,541	107.7590	91,109	84,549	88,537		(407)			5.000	3.418	MON	352	3,833	03/30/2009	04/01/2022
31412A-J6-2	FED NATL MTG ASSOC #919285			2	1	11,288	111.9410	12,252	10,945	11,279		(272)			6.500	5.724	MON	59	711	05/09/2007	05/01/2037
31412B-MA-7	FED NATL MTG ASSOC #920253			2	1	13,803	112.3160	6,815	6,067	6,173		12			6.500	5.945	MON	33	362	05/09/2007	12/01/2036
31412C-B3-3	FED NATL MTG ASSOC #920858			2	1	1,211,540	108.0970	1,309,641	1,211,540	1,211,540					5.000	5.000	MON	5,048	60,492	04/10/2006	10/01/2036
31412D-VV-7	FED NATL MTG ASSOC #922328			2	1	2,318,237	108.5820	2,416,916	2,225,897	2,346,985		(35,034)			5.500	3.634	MON	10,202	117,015	03/30/2009	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092			2	1	2,742,020	107.7590	2,827,117	2,623,551	2,763,642		29,252			5.000	3.246	MON	10,931	118,738	08/28/2009	03/01/2022
31412E-Y7-5	FED NATL MTG ASSOC #923334			2	1	10,166	111.9410	11,037	9,860	9,976		(128)			6.500	5.984	MON	53	640	05/09/2007	08/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31412E-ZZ-2	FED NATL MTG ASSOC #923360			2	1	355,133	107.7590	369,970	343,331	353,998		3,208			5.000	4.018	MON	1,431	16,477	03/24/2009	05/01/2022
31412F-KP-7	FED NATL MTG ASSOC #923802			2	1	10,715	107.7590	11,130	10,329	10,708		70			5.000	3.679	MON	43	514	04/02/2009	04/01/2022
31412F-V2-6	FED NATL MTG ASSOC #924133			2	1	113,312	107.7590	118,046	109,546	113,594		(3,359)			5.000	3.266	MON	456	5,332	03/24/2009	06/01/2022
31412G-WM-9	FED NATL MTG ASSOC #925052			2	1	11,109	106.7000	11,559	10,833	11,080		108			4.500	3.669	MON	41	446	03/24/2009	07/01/2022
31412L-FE-5	FED NATL MTG ASSOC #928165			2	1	6,918	108.5820	7,208	6,638	6,994		(379)			5.500	3.571	MON	30	357	03/31/2009	02/01/2022
31412L-HR-4	FED NATL MTG ASSOC #928240			2	1	10,637	108.5820	11,082	10,206	10,683		(150)			5.500	3.831	MON	47	544	03/31/2009	04/01/2022
31412L-LU-2	FED NATL MTG ASSOC #928339			2	1	8,781	108.5820	9,148	8,425	8,820		(19)			5.500	3.774	MON	39	446	03/31/2009	04/01/2022
31412L-QC-7	FED NATL MTG ASSOC #928451			2	1	275,167	107.7590	285,897	265,311	276,847		(5,401)			5.000	3.526	MON	1,105	12,672	03/31/2009	07/01/2022
31412L-VW-7	FED NATL MTG ASSOC #928629			2	1	11,138	108.5820	11,603	10,686	11,306		(267)			5.500	3.558	MON	49	551	03/31/2009	08/01/2022
31412L-2D-1	FED NATL MTG ASSOC #928772			2	1	289,720	108.5820	302,052	278,179	291,985		(2,800)			5.500	3.835	MON	1,275	14,744	03/30/2009	10/01/2022
31412L-5H-9	FED NATL MTG ASSOC #928848			2	1	108,770	108.5820	113,400	104,437	110,644		(4,486)			5.500	3.614	MON	479	5,472	03/30/2009	10/01/2022
31412M-NB-0	FED NATL MTG ASSOC #929286			2	1	236,452	107.6340	246,045	228,594	237,338		(5,430)			5.000	3.598	MON	952	10,965	03/24/2009	04/01/2023
31412M-RT-7	FED NATL MTG ASSOC #929398			2	1	281,895	106.7000	293,324	274,904	282,340		(1,487)			4.500	3.545	MON	1,031	11,744	03/24/2009	05/01/2023
31412M-XM-5	FED NATL MTG ASSOC #929584			2	1	53,526	107.6340	55,534	51,595	53,831		(713)			5.000	3.542	MON	215	2,494	04/02/2009	06/01/2023
31412M-2Y-3	FED NATL MTG ASSOC #929691			2	1	38,861	106.7000	40,436	37,897	38,871		(17)			4.500	3.592	MON	142	1,609	03/24/2009	07/01/2023
31412N-EC-6	FED NATL MTG ASSOC #929931			2	1	3,646,898	107.6340	3,791,139	3,522,244	3,671,093		(119,734)			5.000	3.622	MON	14,676	170,269	03/30/2009	09/01/2023
31412N-FR-2	FED NATL MTG ASSOC #929976			2	1	10,882	108.5820	11,337	10,441	10,872		(308)			5.500	4.056	MON	48	560	03/31/2009	09/01/2023
31412N-LJ-3	FED NATL MTG ASSOC #930129			2	1	333,865	108.5820	348,077	320,567	337,437		(16,247)			5.500	3.810	MON	1,469	17,035	03/30/2009	11/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299			2	1	3,337,773	107.6340	3,464,287	3,218,575	3,345,422		(43,723)			5.000	3.709	MON	13,411	155,438	03/31/2009	12/01/2023
31412N-RW-8	FED NATL MTG ASSOC #930301			2	1	9,691	108.5820	10,096	9,298	9,774		(434)			5.500	3.902	MON	43	495	03/31/2009	12/01/2023
31412N-W8-5	FED NATL MTG ASSOC #930471			2	1	14,428	107.6340	15,013	13,948	14,641		(977)			5.000	3.297	MON	58	675	03/24/2009	01/01/2024
31412N-YY-6	FED NATL MTG ASSOC #930527			2	1	368,177	106.7000	383,104	359,047	369,060		(4,546)			4.500	3.499	MON	1,346	15,472	03/24/2009	02/01/2024
31412Q-CS-6	FED NATL MTG ASSOC #931681			2	1	6,129,571	106.7000	6,342,084	5,943,826	6,139,041		(41,132)			4.500	3.276	MON	22,289	256,932	09/01/2009	04/01/2023
31412S-6T-7	FED NATL MTG ASSOC #933882			2	1	3,426,605	106.7000	3,521,396	3,300,266	3,442,070		9,418			4.500	3.030	MON	12,376	142,642	09/24/2009	04/01/2023
31412S-6W-0	FED NATL MTG ASSOC #933885			2	1	72,987	106.7000	75,946	71,177	73,154		(189)			4.500	3.562	MON	267	3,082	03/24/2009	04/01/2023
31412S-7A-7	FED NATL MTG ASSOC #933889			2	1	148,046	107.6340	154,052	143,126	147,591		(559)			5.000	3.850	MON	596	6,947	03/24/2009	04/01/2023
31412S-7F-6	FED NATL MTG ASSOC #933894			2	1	1,197,810	106.7000	1,243,226	1,165,157	1,196,618		(1,194)			4.500	3.539	MON	4,369	50,570	03/31/2009	04/01/2023
31412T-BU-6	FED NATL MTG ASSOC #933951			2	1	29,082	106.7000	30,133	28,241	29,010		(40)			4.500	3.510	MON	106	1,225	03/31/2009	06/01/2023
31412T-C4-3	FED NATL MTG ASSOC #933991			2	1	114,495	108.5820	119,369	109,935	115,797		(3,057)			5.500	3.545	MON	504	5,772	03/30/2009	08/01/2023
31412T-JD-6	FED NATL MTG ASSOC #934160			2	1	32,015	106.7000	33,171	31,088	32,077		(99)			4.500	3.298	MON	117	1,354	03/31/2009	11/01/2023
31412T-J3-8	FED NATL MTG ASSOC #934182			2	1	159,046	108.5820	165,692	152,597	160,359		(3,458)			5.500	3.457	MON	699	8,042	03/31/2009	12/01/2023
31412T-TV-5	FED NATL MTG ASSOC #934464			2	1	43,718	106.7000	45,297	42,453	43,717		(1)			4.500	3.527	MON	159	1,857	03/31/2009	09/01/2023
31412T-UA-9	FED NATL MTG ASSOC #934477			2	1	154,778	107.6340	161,058	149,634	155,771		(771)			5.000	3.485	MON	623	6,882	03/24/2009	09/01/2023
31412T-UY-7	FED NATL MTG ASSOC #934499			2	1	257,185	106.7000	266,475	249,741	258,157		3,805			4.500	3.348	MON	937	9,782	03/31/2009	10/01/2023
31412T-6D-0	FED NATL MTG ASSOC #934768			2	1	7,877	106.7000	8,196	7,682	7,931		(85)			4.500	3.313	MON	29	325	03/24/2009	01/01/2024
31412T-6E-8	FED NATL MTG ASSOC #934769			2	1	643,770	107.6340	669,847	622,337	649,028		(12,509)			5.000	3.336	MON	2,593	29,369	03/30/2009	01/01/2024
31412U-ED-8	FED NATL MTG ASSOC #934932			2	1	323,843	106.6380	334,684	313,851	322,165		275			4.500	3.467	MON	1,177	13,852	09/15/2009	09/01/2024
31412U-L6-5	FED NATL MTG ASSOC #935149			2	1	2,510,368	107.8190	2,612,563	2,423,098	2,497,867		4,274			4.500	3.383	MON	9,087	104,637	09/23/2009	04/01/2024
31412V-QX-9	FED NATL MTG ASSOC #936170			2	1	44,884	106.9500	46,813	43,771	44,937		(728)			4.500	3.498	MON	164	1,950	03/24/2009	01/01/2022
31412V-RS-9	FED NATL MTG ASSOC #936197			2	1	403,345	106.7000	419,697	393,342	401,523		2,438			4.500	3.820	MON	1,475	17,437	03/24/2009	05/01/2022
31412W-J2-3	FED NATL MTG ASSOC #936881			2	1	45,151	108.5820	47,037	43,320	45,217		(417)			5.500	4.011	MON	199	2,337	03/31/2009	07/01/2022
31412X-7D-0	FED NATL MTG ASSOC #938392			2	1	186,927	106.7000	194,505	182,291	186,746		1,339			4.500	3.603	MON	684	7,865	03/24/2009	07/01/2022
31412Y-BN-1	FED NATL MTG ASSOC #938445			2	1	139,458	107.7590	145,285	134,824	140,063		(945)			5.000	3.733	MON	562	6,570	03/24/2009	07/01/2022
31412Y-BP-6	FED NATL MTG ASSOC #938446			2	1	34,093	108.5820	35,518	32,711	34,426		(680)			5.500	3.722	MON	150	1,758	03/31/2009	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602			2	1	44,895	106.7000	46,517	43,596	45,582		(367)			4.500	3.032	MON	163	1,886	03/31/2009	05/01/2022
31413A-JQ-7	FED NATL MTG ASSOC #939571			2	1	135,071	107.7590	140,714	130,582	135,103		(543)			5.000	3.756	MON	544	6,390	03/24/2009	07/01/2022
31413A-JV-6	FED NATL MTG ASSOC #939576			2	1	58,322	108.5820	60,805	55,999	58,245		(51)			5.500	3.852	MON	257	2,975	03/30/2009	07/01/2022
31413B-SJ-1	FED NATL MTG ASSOC #940721			2	1	17,999	106.7000	18,650	17,478	17,918		(41)			4.500	3.248	MON	66	743	03/31/2009	10/01/2022
31413B-UC-3	FED NATL MTG ASSOC #940779			2	1	8,985	107.7590	9,333	8,661	9,017		(74)			5.000	3.582	MON	36	415	04/02/2009	06/01/2022
31413B-VK-4	FED NATL MTG ASSOC #940818			2	1	17,318	108.5820	18,042	16,616	17,571		(55)			5.500	3.433	MON	76	853	03/31/2009	07/01/2022
31413B-WU-1	FED NATL MTG ASSOC #940859			2	1	536,573	108.5820	558,994	514,814	548,509		(11,232)			5.500	3.085	MON	2,360	26,008	03/31/2009	08/01/2022
31413B-5C-1	FED NATL MTG ASSOC #941043			2	1	204,440	107.6690	214,660	199,370	206,963		320			4.500	3.228	MON	748	8,162	03/24/2009	07/01/2022
31413D-DE-4	FED NATL MTG ASSOC #942101			2	1	444,661	106.7000	462,689	433,634	443,881		1,191			4.500	3.637	MON	1,626	18,922	03/24/2009	07/01/2022
31413D-UQ-8	FED NATL MTG ASSOC #942591			2	1	608,911	108.5820	634,830	584,657	615,533		(7,322)			5.500	3.565	MON	2,680	30,495	03/30/2009	08/01/2022
31413G-GD-6	FED NATL MTG ASSOC #944896			2	1	15,831	106.7000	16,473	15,438	15,755		154			4.500	3.710	MON	58	660	03/24/2009	07/01/2022
31413G-GH-7	FED NATL MTG ASSOC #944900			2	1	117,891	108.5820	122,817	113,111	119,705		(2,235)			5.500	3.271	MON	518	5,922	03/31/2009	07/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31413G-JB-7	FED NATL MTG ASSOC #944958			2	1	80,675	106.7000	83,946	78,675	81,056		179			4.500	3.350	MON	295	3,212	03/24/2009	07/01/2022
31413G-JH-4	FED NATL MTG ASSOC #944964			2	1	3,378	108.5820	3,519	3,241	3,469		(84)			5.500	2.645	MON	15	157	03/31/2009	07/01/2022
31413G-JZ-4	FED NATL MTG ASSOC #944980			2	1	9,819	108.5820	10,229	9,421	10,027		(202)			5.500	3.122	MON	43	485	03/31/2009	07/01/2022
31413G-KP-4	FED NATL MTG ASSOC #945002			2	1	22,200	111.9410	21,653	19,343	19,608		16			6.500	5.965	MON	105	1,244	05/09/2007	07/01/2037
31413K-ZF-1	FED NATL MTG ASSOC #948142			2	1	226,900	107.3570	237,551	221,273	226,464		(1,148)			4.500	3.619	MON	830	9,750	03/24/2009	11/01/2022
31413K-4L-2	FED NATL MTG ASSOC #948227			2	1	60,976	111.9410	28,886	25,804	26,394		155			6.500	5.895	MON	140	1,493	05/09/2007	08/01/2037
31413M-G6-8	FED NATL MTG ASSOC #949421			2	1	326,164	106.7000	339,388	318,076	326,157		181			4.500	3.646	MON	1,193	13,943	03/24/2009	03/01/2023
31413M-HA-8	FED NATL MTG ASSOC #949425			2	1	2,333,130	107.6340	2,420,660	2,248,970	2,339,040		(24,332)			5.000	3.624	MON	9,371	109,678	04/02/2009	03/01/2023
31413M-HK-6	FED NATL MTG ASSOC #949434			2	1	503,354	106.7000	523,761	490,871	502,567		(652)			4.500	3.626	MON	1,841	21,434	03/24/2009	05/01/2023
31413M-HV-2	FED NATL MTG ASSOC #949444			2	1	696,693	106.7000	721,859	676,529	698,008		(1,159)			4.500	3.396	MON	2,537	29,366	03/31/2009	05/01/2023
31413M-HW-0	FED NATL MTG ASSOC #949445			2	1	11,339	107.6340	11,799	10,962	11,326		(20)			5.000	3.822	MON	46	529	03/24/2009	06/01/2023
31413M-QQ-3	FED NATL MTG ASSOC #949663			2	1	10,798	108.5820	11,249	10,360	10,835		(80)			5.500	3.896	MON	47	555	03/31/2009	08/01/2022
31413U-XU-8	FED NATL MTG ASSOC #956191			2	1	2,771	108.5820	2,886	2,658	2,866		(157)			5.500	2.574	MON	12	138	03/31/2009	10/01/2022
31413Y-4W-8	FED NATL MTG ASSOC #959937			2	1	221,177	106.7000	230,145	215,692	223,775		(380)			4.500	3.111	MON	809	8,580	03/24/2009	11/01/2022
31414A-CL-4	FED NATL MTG ASSOC #960075			2	1	130,050	106.7000	135,323	126,825	129,197		158			4.500	3.756	MON	476	5,673	03/24/2009	10/01/2023
31414B-GD-6	FED NATL MTG ASSOC #961096			2	1	87,442	106.7000	90,601	84,911	87,163		357			4.500	3.616	MON	318	3,688	03/31/2009	04/01/2023
31414B-SJ-0	FED NATL MTG ASSOC #961421			2	1	288,149	107.6340	299,840	278,573	288,125		(3,529)			5.000	3.796	MON	1,161	13,730	03/24/2009	01/01/2023
31414B-WY-2	FED NATL MTG ASSOC #961563			2	1	150,380	107.6340	156,481	145,383	150,878		(2,144)			5.000	3.679	MON	606	7,073	03/24/2009	02/01/2023
31414B-2V-1	FED NATL MTG ASSOC #961688			2	1	7,495	107.6340	7,778	7,226	7,556		(150)			5.000	3.476	MON	30	350	03/31/2009	02/01/2023
31414C-FT-0	FED NATL MTG ASSOC #961978			2	1	214,055	106.7000	222,733	208,747	213,907		(655)			4.500	3.619	MON	783	9,152	03/24/2009	03/01/2023
31414C-JX-7	FED NATL MTG ASSOC #962078			2	1	14,034	106.7000	14,541	13,628	14,055		(88)			4.500	3.429	MON	51	597	03/31/2009	03/01/2023
31414C-2S-6	FED NATL MTG ASSOC #962585			2	1	882,621	106.7000	914,503	857,076	884,258		(4,144)			4.500	3.386	MON	3,214	37,082	03/31/2009	04/01/2023
31414D-ET-9	FED NATL MTG ASSOC #962846			2	1	140,477	107.6340	146,176	135,809	140,629		(1,386)			5.000	3.815	MON	566	6,560	03/24/2009	05/01/2023
31414D-FL-5	FED NATL MTG ASSOC #962871			2	1	412,133	106.7000	428,842	401,913	411,879		(1,113)			4.500	3.646	MON	1,507	17,576	03/24/2009	05/01/2023
31414D-J8-0	FED NATL MTG ASSOC #962987			2	1	436,898	106.7000	452,679	424,253	435,964		(641)			4.500	3.529	MON	1,591	18,602	03/31/2009	05/01/2023
31414D-P7-5	FED NATL MTG ASSOC #963146			2	1	89,928	106.7000	93,574	87,697	89,760		89			4.500	3.658	MON	329	3,813	03/24/2009	05/01/2023
31414D-SC-1	FED NATL MTG ASSOC #963215			2	1	39,199	106.7000	40,615	38,064	39,141		141			4.500	3.548	MON	143	1,651	03/31/2009	05/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302			2	1	4,204,258	109.0400	4,217,325	3,867,670	4,195,144		(9,114)			5.000	2.309	MON	16,115	31,913	10/07/2011	05/01/2023
31414D-WX-0	FED NATL MTG ASSOC #963362			2	1	16,358	106.7000	17,022	15,953	16,357		(32)			4.500	3.610	MON	60	692	03/24/2009	05/01/2023
31414D-2X-3	FED NATL MTG ASSOC #963490			2	1	196,872	108.5820	205,252	189,030	196,698		(2,295)			5.500	3.992	MON	866	10,164	03/30/2009	06/01/2023
31414E-EG-5	FED NATL MTG ASSOC #963735			2	1	23,375	106.7000	24,323	22,796	23,339		(31)			4.500	3.629	MON	85	993	03/24/2009	06/01/2023
31414E-JC-9	FED NATL MTG ASSOC #963859			2	1	437,618	107.6340	454,156	421,944	437,318		(4,641)			5.000	3.682	MON	1,758	20,537	03/31/2009	06/01/2023
31414E-WT-7	FED NATL MTG ASSOC #964258			2	1	340,449	107.6340	354,261	329,135	341,489		(2,100)			5.000	3.681	MON	1,371	15,728	03/24/2009	07/01/2023
31414E-ZV-9	FED NATL MTG ASSOC #964356			2	1	34,096	106.7000	35,479	33,251	33,937		75			4.500	3.737	MON	125	1,444	03/24/2009	07/01/2023
31414E-3Q-5	FED NATL MTG ASSOC #964407			2	1	38,067	106.7000	39,442	36,966	38,039		(188)			4.500	3.446	MON	139	1,609	03/31/2009	07/01/2023
31414F-K9-1	FED NATL MTG ASSOC #964820			2	1	34,951	107.6340	36,369	33,790	35,002		(431)			5.000	3.752	MON	141	1,640	03/24/2009	08/01/2023
31414F-UA-7	FED NATL MTG ASSOC #965077			2	1	38,767	107.6340	40,221	37,369	38,923		(666)			5.000	3.445	MON	156	1,809	04/02/2009	09/01/2023
31414G-BS-7	FED NATL MTG ASSOC #965449			2	1	36,259	108.5820	37,799	34,811	36,837		(1,151)			5.500	3.189	MON	160	1,825	03/31/2009	11/01/2022
31414H-F6-9	FED NATL MTG ASSOC #966489			2	1	184,664	107.7590	191,865	178,049	185,386		(1,282)			5.000	3.531	MON	742	8,552	03/31/2009	01/01/2023
31414H-M8-7	FED NATL MTG ASSOC #966683			2	1	14,670	106.7000	15,265	14,306	14,672		(22)			4.500	3.539	MON	54	612	03/24/2009	03/01/2023
31414H-M9-5	FED NATL MTG ASSOC #966684			2	1	88,897	107.6340	92,504	85,943	89,027		68			5.000	3.723	MON	358	4,105	03/24/2009	03/01/2023
31414J-CD-3	FED NATL MTG ASSOC #967268			2	1	195,721	108.5820	204,052	187,925	195,716		(3,633)			5.500	3.955	MON	861	9,997	03/30/2009	11/01/2022
31414K-CJ-7	FED NATL MTG ASSOC #968173			2	1	281,865	107.6340	292,439	271,698	282,250		(1,280)			5.000	3.651	MON	1,132	13,193	04/02/2009	01/01/2023
31414K-D4-9	FED NATL MTG ASSOC #968223			2	1	8,003	108.5820	8,338	7,679	8,024		76			5.500	3.950	MON	35	391	03/31/2009	02/01/2023
31414K-TF-7	FED NATL MTG ASSOC #968650			2	1	11,336	108.5820	11,810	10,876	11,486		(141)			5.500	3.522	MON	50	568	03/31/2009	01/01/2023
31414L-BZ-0	FED NATL MTG ASSOC #969056			2	1	107,923	107.6340	112,302	104,337	107,583		377			5.000	3.904	MON	435	5,022	03/24/2009	03/01/2023
31414L-J5-8	FED NATL MTG ASSOC #969284			2	1	14,388	107.6340	14,928	13,869	14,608		(292)			5.000	2.460	MON	58	583	04/02/2009	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481			2	1	197,171	107.7590	204,806	190,059	200,932		(6,130)			5.000	3.068	MON	792	9,144	04/02/2009	01/01/2023
31414M-B3-9	FED NATL MTG ASSOC #969958			2	1	156,532	107.6340	162,883	151,330	156,171		(1,022)			5.000	3.825	MON	631	7,353	03/24/2009	04/01/2023
31414M-CJ-3	FED NATL MTG ASSOC #969973			2	1	80,899	106.7000	84,178	78,892	80,556		190			4.500	3.788	MON	296	3,461	03/24/2009	04/01/2023
31414M-CU-8	FED NATL MTG ASSOC #969983			2	1	182,291	106.7000	188,503	176,666	182,178		(78)			4.500	3.370	MON	663	7,693	09/15/2009	05/01/2023
31414M-JW-7	FED NATL MTG ASSOC #970177			2	1	337,635	106.7000	351,323	329,262	337,314		349			4.500	3.582	MON	1,235	14,070	03/24/2009	04/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747			2	1	2,216,906	108.5820	2,309,539	2,127,006	2,228,542		(21,441)			5.500	3.739	MON	9,749	109,877	03/31/2009	11/01/2023
31414N-US-1	FED NATL MTG ASSOC #971393			2	1	87,848	106.9970	91,275	85,305	86,965		146			4.500	3.843	MON	320	3,812	03/31/2009	05/01/2023
31414P-JN-0	FED NATL MTG ASSOC #971969			2	1	116,914	108.5820	121,891	112,257	117,452		(1,156)			5.500	3.678	MON	515	5,929	03/30/2009	02/01/2023
31414Q-X2-8	FED NATL MTG ASSOC #973297			2	1	266,933	106.7000	277,755	260,313	267,038		(512)			4.500	3.586	MON	976	11,289	03/24/2009	03/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31414R-QC-2	FED NATL MTG ASSOC #973951			2	1	46,182	107.6340	48,009	44,603	46,425		(465)			5.000	3.584	MON	186	2,147	03/30/2009	04/01/2023
31414R-VA-0	FED NATL MTG ASSOC #974109			2	1	10,241	107.6340	10,625	9,872	10,696		(751)			5.000	2.191	MON	41	466	04/02/2009	02/01/2023
31414R-7J-8	FED NATL MTG ASSOC #974397			2	1	7,788	106.7000	8,069	7,563	7,885		(11)			4.500	2.960	MON	28	310	03/31/2009	04/01/2023
31414S-H8-9	FED NATL MTG ASSOC #974655			2	1	6,672,581	106.7000	6,856,136	6,425,597	6,695,044		(36,255)			4.500	3.026	MON	24,096	279,113	09/25/2009	03/01/2023
31414S-LS-0	FED NATL MTG ASSOC #974737			2	1	10,024	106.7000	10,431	9,776	10,050		(63)			4.500	3.480	MON	37	425	03/24/2009	04/01/2023
31414S-NB-5	FED NATL MTG ASSOC #974786			2	1	106,534	106.7000	110,854	103,892	106,562		(221)			4.500	3.584	MON	390	4,469	03/24/2009	04/01/2023
31414S-NF-6	FED NATL MTG ASSOC #974790			2	1	1,022,845	106.7000	1,064,314	997,479	1,024,699		(5,044)			4.500	3.531	MON	3,741	43,347	03/24/2009	04/01/2023
31414S-Q2-2	FED NATL MTG ASSOC #974873			2	1	316,576	106.7000	329,411	308,725	318,872		(890)			4.500	3.586	MON	1,158	13,345	03/24/2009	04/01/2023
31414S-XL-2	FED NATL MTG ASSOC #975083			2	1	687,096	106.7030	711,932	667,210	690,608		(3,943)			4.500	3.319	MON	2,502	28,696	03/31/2009	05/01/2023
31414S-4K-6	FED NATL MTG ASSOC #975226			2	1	255,902	106.7000	266,277	249,556	256,045		(90)			4.500	3.528	MON	936	10,739	03/24/2009	03/01/2023
31414S-5U-3	FED NATL MTG ASSOC #975259			2	1	94,809	106.7000	98,652	92,457	95,073		92			4.500	3.508	MON	347	3,884	03/24/2009	04/01/2023
31414T-GD-7	FED NATL MTG ASSOC #975496			2	1	23,261	106.7000	24,101	22,587	23,088		152			4.500	3.712	MON	85	980	03/31/2009	03/01/2023
31414T-QK-0	FED NATL MTG ASSOC #975758			2	1	21,755	106.7000	22,541	21,126	21,736		133			4.500	3.597	MON	79	925	03/31/2009	09/01/2023
31414T-TN-1	FED NATL MTG ASSOC #975857			2	1	456,292	107.6340	474,805	441,128	456,687		(7,636)			5.000	3.790	MON	1,838	21,511	03/24/2009	05/01/2023
31414T-TP-6	FED NATL MTG ASSOC #975858			2	1	3,211,346	106.7000	3,299,687	3,092,479	3,246,522		26,003			4.500	2.745	MON	11,597	129,571	09/25/2009	05/01/2023
31414T-Z8-7	FED NATL MTG ASSOC #976067			2	1	2,459,193	107.1530	2,549,465	2,379,264	2,459,324		8,846			4.500	3.321	MON	8,922	102,105	09/23/2009	03/01/2023
31414U-BL-1	FED NATL MTG ASSOC #976243			2	1	191,720	107.6340	198,913	184,804	194,101		(21)			5.000	3.382	MON	770	8,205	04/02/2009	08/01/2023
31414U-G2-8	FED NATL MTG ASSOC #976417			2	1	3,104,475	108.2320	3,248,361	3,001,305	3,103,461		(2,272)			4.500	3.377	MON	11,255	130,661	09/23/2009	03/01/2023
31414U-JJ-8	FED NATL MTG ASSOC #976465			2	1	96,724	106.7000	100,218	93,924	96,204		133			4.500	3.627	MON	352	4,105	03/31/2009	04/01/2023
31414U-MT-2	FED NATL MTG ASSOC #976570			2	1	2,776,214	106.7000	2,883,059	2,702,014	2,797,825		7,974			4.500	3.221	MON	10,133	111,184	03/30/2009	03/01/2023
31414U-TC-2	FED NATL MTG ASSOC #976747			2	1	7,960,864	106.7000	8,179,973	7,666,302	7,960,500		46,174			4.500	3.176	MON	28,749	333,159	09/25/2009	04/01/2023
31414Y-FV-7	FED NATL MTG ASSOC #979980			2	1	14,402	106.7000	14,922	13,985	14,318		67			4.500	3.588	MON	52	626	03/31/2009	06/01/2023
31415A-TM-3	FED NATL MTG ASSOC #981256			2	1	124,037	106.7000	129,066	120,961	124,499		(182)			4.500	3.479	MON	454	5,159	03/24/2009	05/01/2023
31415A-WT-4	FED NATL MTG ASSOC #981358			2	1	30,799	106.7000	31,912	29,908	31,062		(91)			4.500	3.083	MON	112	1,251	03/31/2009	04/01/2023
31415A-5J-6	FED NATL MTG ASSOC #981549			2	1	8,674	106.7000	9,026	8,459	8,679		(32)			4.500	3.509	MON	32	366	03/24/2009	05/01/2023
31415A-6H-9	FED NATL MTG ASSOC #981572			2	1	4,665,308	106.7000	4,844,857	4,540,619	4,671,162		(12,463)			4.500	3.461	MON	17,027	197,035	03/30/2009	06/01/2023
31415A-7D-7	FED NATL MTG ASSOC #981592			2	1	9,482	106.7000	9,824	9,207	9,493		(6)			4.500	3.391	MON	35	395	03/31/2009	06/01/2023
31415B-BG-3	FED NATL MTG ASSOC #981639			2	1	345,025	107.6340	359,024	333,559	346,539		(1,558)			5.000	3.719	MON	1,390	16,003	03/24/2009	06/01/2023
31415B-B2-4	FED NATL MTG ASSOC #981657			2	1	11,619	106.7000	12,090	11,331	11,659		(40)			4.500	3.429	MON	42	477	03/24/2009	06/01/2023
31415B-DU-0	FED NATL MTG ASSOC #981715			2	1	777,197	107.6340	806,567	749,359	777,160		(4,479)			5.000	3.725	MON	3,122	35,822	03/31/2009	07/01/2023
31415B-FY-0	FED NATL MTG ASSOC #981783			2	1	148,675	106.7000	154,703	144,988	147,963		1,188			4.500	3.705	MON	544	6,141	03/24/2009	04/01/2023
31415B-K5-7	FED NATL MTG ASSOC #981916			2	1	11,857	106.7000	12,285	11,514	11,824		46			4.500	3.544	MON	43	495	03/31/2009	06/01/2023
31415B-WR-6	FED NATL MTG ASSOC #982256			2	1	52,462	106.7000	54,357	50,943	52,826		(65)			4.500	3.371	MON	191	2,154	03/31/2009	06/01/2023
31415B-W9-6	FED NATL MTG ASSOC #982272			2	1	438,060	107.6340	454,494	422,258	437,570		(9,498)			5.000	3.851	MON	1,759	20,993	04/02/2009	11/01/2023
31415C-FA-0	FED NATL MTG ASSOC #982661			2	1	27,262	107.6340	28,340	26,330	27,347		(94)			5.000	3.663	MON	110	1,252	03/30/2009	06/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104			2	1	131,803	107.6340	136,747	127,048	131,689		(484)			5.000	3.840	MON	529	6,173	04/02/2009	05/01/2023
31415L-LE-5	FED NATL MTG ASSOC #983325			2	1	27,825	106.7000	28,830	27,020	27,913		49			4.500	3.301	MON	101	1,116	03/31/2009	07/01/2023
31415L-LF-2	FED NATL MTG ASSOC #983326			2	1	130,230	107.6340	135,513	125,902	131,806		(1,844)			5.000	3.478	MON	525	5,809	03/24/2009	07/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355			2	1	855,175	107.6340	888,998	825,944	861,086		(17,629)			5.000	3.538	MON	3,441	40,020	03/30/2009	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538			2	1	438,973	108.0970	465,284	430,431	438,780		1,527			5.000	4.439	MON	1,793	20,085	02/23/2009	04/01/2038
31415L-U7-0	FED NATL MTG ASSOC #983606			2	1	67,443	107.6340	69,973	65,010	68,419		(2,588)			5.000	3.122	MON	271	3,050	04/02/2009	05/01/2023
31415L-VW-4	FED NATL MTG ASSOC #983629			2	1	298,276	106.7000	310,369	290,879	300,142		(142)			4.500	3.397	MON	1,091	12,135	03/24/2009	05/01/2023
31415L-VX-2	FED NATL MTG ASSOC #983630			2	1	230,536	106.7000	238,864	223,864	232,774		(4,365)			4.500	3.126	MON	839	9,458	03/31/2009	05/01/2023
31415M-FQ-3	FED NATL MTG ASSOC #984075			2	1	230,942	106.7000	239,284	224,258	232,758		79			4.500	3.216	MON	841	9,289	03/31/2009	06/01/2023
31415M-FS-9	FED NATL MTG ASSOC #984077			2	1	35,668	107.6340	37,006	34,382	35,819		(262)			5.000	3.490	MON	143	1,633	04/02/2009	06/01/2023
31415M-RN-7	FED NATL MTG ASSOC #984393			2	1	80,231	106.7000	83,130	77,909	80,083		440			4.500	3.530	MON	292	3,340	03/31/2009	05/01/2023
31415M-ZS-7	FED NATL MTG ASSOC #984653			2	1	359,173	106.7000	373,735	350,266	357,713		1,860			4.500	3.664	MON	1,314	15,161	03/24/2009	07/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804			2	1	76,926	107.6340	80,047	74,370	77,861		(1,844)			5.000	3.356	MON	310	3,447	03/24/2009	06/01/2023
31415P-AE-8	FED NATL MTG ASSOC #984805			2	1	2,139,964	106.7000	2,199,162	2,061,064	2,172,926		13,160			4.500	2.618	MON	7,729	85,560	09/24/2009	06/01/2023
31415P-VK-1	FED NATL MTG ASSOC #985418			2	1	27,334	106.7000	28,321	26,543	27,581		(827)			4.500	3.085	MON	100	1,151	03/31/2009	07/01/2023
31415Q-AQ-9	FED NATL MTG ASSOC #985715			2	1	114,205	106.7000	118,744	111,287	114,883		(1,264)			4.500	3.373	MON	417	4,713	03/31/2009	06/01/2023
31415Q-CG-9	FED NATL MTG ASSOC #985771			2	1	198,527	108.5820	206,977	190,619	201,584		(601)			5.500	3.290	MON	874	10,136	03/30/2009	11/01/2022
31415Q-PS-9	FED NATL MTG ASSOC #986133			2	1	187,582	108.5820	195,567	180,110	187,347		(1,078)			5.500	4.123	MON	826	9,655	03/30/2009	11/01/2023
31415Q-RS-7	FED NATL MTG ASSOC #986197			2	1	265,487	106.7000	276,251	258,904	267,752		109			4.500	3.393	MON	971	10,826	03/24/2009	07/01/2023
31415Q-SC-1	FED NATL MTG ASSOC #986215			2	1	268,719	107.6340	279,621	259,789	270,792		(640)			5.000	3.610	MON	1,082	12,031	03/24/2009	07/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072			2	1	14,329	106.7000	14,847	13,914	14,238		83			4.500	3.453	MON	52	623	03/31/2009	08/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31415R-4B-7	FED NATL MTG ASSOC #987418			2	1	7,300	106.7000	7,563	7,088	7,297		76			4.500	3.492	MON	27	281	03/31/2009	06/01/2023
31415R-6F-6	FED NATL MTG ASSOC #987470			2	1	93,657	107.6340	97,196	90,303	93,507		(354)			5.000	3.756	MON	376	4,410	03/31/2009	07/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741			2	1	56,941	107.6340	59,078	54,887	57,031		(114)			5.000	3.540	MON	229	2,606	04/02/2009	08/01/2023
31415S-JB-9	FED NATL MTG ASSOC #987758			2	1	270,483	107.6340	281,045	261,111	270,905		(1,006)			5.000	3.582	MON	1,088	12,219	03/31/2009	08/01/2023
31415S-MP-4	FED NATL MTG ASSOC #987866			2	1	96,985	107.6340	100,920	93,762	97,512		(718)			5.000	3.524	MON	391	4,378	03/24/2009	08/01/2023
31415S-NH-1	FED NATL MTG ASSOC #987892			2	1	25,887	107.6340	26,858	24,953	26,478		(356)			5.000	2.796	MON	104	1,011	04/02/2009	09/01/2023
31415S-PP-1	FED NATL MTG ASSOC #987930			2	1	514,548	107.6340	534,900	496,961	517,771		(4,621)			5.000	3.510	MON	2,071	23,212	03/30/2009	11/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388			2	1	859,997	107.6340	893,104	829,758	858,188		(5,344)			5.000	3.918	MON	3,457	40,502	04/02/2009	09/01/2023
31415T-H7-8	FED NATL MTG ASSOC #988654			2	1	43,661	108.5820	45,519	41,921	44,032		(1,195)			5.500	3.774	MON	192	2,217	03/30/2009	09/01/2023
31415T-SN-1	FED NATL MTG ASSOC #988925			2	1	769,529	107.6340	798,399	741,771	784,271		(17,080)			5.000	3.000	MON	3,091	34,565	04/02/2009	08/01/2023
31415T-TK-6	FED NATL MTG ASSOC #988954			2	1	183,979	106.7000	190,624	178,654	184,838		678			4.500	3.261	MON	670	7,492	03/31/2009	08/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957			2	1	650,336	107.6340	675,669	627,746	660,736		(12,285)			5.000	3.049	MON	2,616	28,727	04/02/2009	09/01/2023
31415V-ZY-4	FED NATL MTG ASSOC #990959			2	1	170,805	107.6340	177,508	164,918	174,912		(5,159)			5.000	2.731	MON	687	7,479	03/31/2009	09/01/2023
31415V-6A-8	FED NATL MTG ASSOC #991065			2	1	132,789	106.7000	138,172	129,496	133,708		1,108			4.500	3.323	MON	486	4,825	03/24/2009	10/01/2023
31415Y-BA-6	FED NATL MTG ASSOC #992933			2	1	236,330	108.5820	246,389	226,916	234,534		666			5.500	4.427	MON	1,040	12,226	03/30/2009	11/01/2023
31416A-L5-7	FED NATL MTG ASSOC #994148			2	1	883,594	107.6340	918,368	853,231	903,718		(26,594)			5.000	3.028	MON	3,555	39,582	03/31/2009	12/01/2023
31416A-L7-3	FED NATL MTG ASSOC #994150			2	1	4,264,957	106.7000	4,391,532	4,115,761	4,345,832		601			4.500	2.456	MON	15,434	166,853	09/24/2009	12/01/2023
31416B-Y4-4	FED NATL MTG ASSOC #995431			2	1	1,995,863	108.6340	2,081,827	1,916,364	2,008,500		(47,742)			5.500	3.813	MON	8,783	101,638	03/30/2009	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461			2	1	1,723,110	108.5820	1,795,111	1,653,235	1,736,496		(15,464)			5.500	3.679	MON	7,577	87,175	03/31/2009	12/01/2023
31416B-Z7-6	FED NATL MTG ASSOC #995466			2	1	321,538	106.9500	335,358	313,564	321,622		(3,905)			4.500	3.531	MON	1,176	13,645	03/24/2009	12/01/2022
31416B-7J-1	FED NATL MTG ASSOC #995597			2	1	15,532	108.5820	16,181	14,902	15,648		(138)			5.500	3.766	MON	68	789	03/31/2009	03/01/2024
31416H-YD-1	FED NATL MTG ASSOC #AA0707			2	1	94,504	107.6340	98,338	91,363	95,399		(3,033)			5.000	3.484	MON	381	4,306	03/24/2009	01/01/2024
31416J-FS-5	FED NATL MTG ASSOC #AA1076			2	1	159,297	106.7000	164,726	154,382	159,856		(645)			4.500	3.285	MON	579	6,721	09/15/2009	01/01/2024
31416K-MT-2	FED NATL MTG ASSOC #AA2169			2	1	281,232	108.2900	294,156	271,636	282,358		(2,437)			5.000	3.453	MON	1,132	13,460	03/30/2009	02/01/2024
31416T-FD-6	FED NATL MTG ASSOC #AA9163			2	1	3,149,854	106.7000	3,257,209	3,052,669	3,135,594		11,556			4.500	3.564	MON	11,448	134,559	09/15/2009	08/01/2024
31417J-SM-3	FED NATL MTG ASSOC #AC0523			2	1	243,914	106.6380	252,080	236,389	241,941		(210)			4.500	3.627	MON	886	10,468	09/15/2009	07/01/2024
31417Y-JM-0	FED NATL MTG ASSOC #MA0267			2	1	13,557,964	105.5910	13,585,824	12,866,461	13,527,361		(30,603)			4.000	1.854	MON	42,888	83,795	10/07/2011	12/01/2019
31417Y-KL-0	FED NATL MTG ASSOC #MA0298			2	1	6,684,559	105.5910	6,698,295	6,343,623	6,669,209		(15,350)			4.000	1.855	MON	21,145	41,374	10/07/2011	01/01/2020
31393V-P9-6	FHR 2628 LE			2	1	110,697	103.2180	121,896	118,096	114,948		(2,310)			3.250	5.222	MON	320	2,483	12/30/2003	06/15/2033
31394T-TV-7	FHR 2764 JA			2	1	7,616,642	105.2050	8,451,501	8,033,373	7,851,407		47,725			4.500	5.661	MON	30,125	356,002	12/21/2006	03/15/2019
31398Q-CF-2	FHR 3665 GP			2	1	12,111,165	104.5450	12,030,140	11,507,157	12,094,526		(16,639)			3.500	1.715	MON	33,563	66,007	10/07/2011	05/15/2025
3137AB-BT-7	FHR 3864 AJ			2	1	3,400,820	105.0330	3,389,064	3,226,671	3,395,252		(5,568)			3.500	2.021	MON	9,411	18,703	10/07/2011	06/15/2039
31392F-ES-2	FNR 2002-71 AP			2	1	2,338,410	109.5730	2,518,963	2,298,897	2,350,688		38,425			5.000	4.184	MON	9,579	112,414	11/21/2003	11/25/2032
31393U-K3-6	FNR 2003-129 JB			2	1	773,998	100.9070	840,938	833,376	819,656		14,016			4.500	7.543	MON	3,125	24,665	05/26/2004	09/25/2018
31396Y-T5-1	FNR 2008-21 HA			2	1	6,059,472	106.7130	6,084,014	5,701,267	6,042,183		(17,289)			4.500	1.818	MON	21,380	41,778	10/07/2011	04/25/2018
31398S-JH-7	FNR 2010-128 LA			2	1	7,050,882	102.0020	7,154,160	7,013,756	7,049,041		(1,840)			2.000	1.803	MON	11,690	22,862	10/07/2011	11/25/2020
31398S-UR-2	FNR 2010-145 MA			2	1	15,306,921	101.9380	15,636,493	15,339,189	15,308,528		1,607			2.000	2.076	MON	25,565	50,318	10/07/2011	12/25/2020
31398R-3W-3	FNR 2010-53 MV			2	1	1,755,874	108.0400	1,733,051	1,604,080	1,746,527		(9,347)			4.500	1.905	MON	6,015	11,989	10/07/2011	08/25/2021
31397Q-ZP-6	FNR 2011-17 KA			2	1	5,244,966	106.5870	5,231,712	4,908,386	5,238,587		(6,379)			4.000	2.198	MON	16,361	32,500	10/07/2011	03/25/2041
31397S-MH-4	FNR 2011-30 MK			2	1	1,166,991	102.5150	1,145,497	1,117,396	1,162,713		(4,278)			3.000	0.739	MON	2,793	5,559	10/07/2011	10/25/2030
38377W-EP-5	GNR 1175G GA			2	1	1,273,457	106.5730	1,270,007	1,191,681	1,271,010		(2,447)			4.000	2.019	MON	3,972	7,887	10/07/2011	05/20/2040
38375J-DU-6	GNR 2007-2 PB			2	1	4,762,159	105.5020	4,721,204	4,475,000	4,722,297		(39,862)			5.500	1.585	MON	20,510	41,021	10/07/2011	06/20/2035
383742-WB-2	GNR 2008-35 NA			2	1	3,028,332	104.3330	3,018,376	2,893,014	3,019,611		(8,720)			4.250	1.712	MON	10,246	20,127	10/07/2011	02/20/2037
383742-BE-6	GNR 2008-54 DC			2	1	992,125	103.6860	987,619	952,513	988,849		(3,276)			4.500	1.853	MON	3,572	7,075	10/07/2011	01/16/2035
38375D-F2-9	GNR 2008-94 JB			2	1	1,514,494	110.0870	1,491,539	1,354,873	1,511,689		(2,805)			5.000	1.863	MON	5,645	11,155	10/07/2011	12/20/2038
38376P-R5-1	GNR 2009-116 KC			2	1	4,981,396	102.9800	4,971,252	4,827,415	4,973,565		(7,831)			3.000	1.769	MON	12,069	23,990	10/07/2011	08/20/2037
38376P-XL-9	GNR 2009-117 KE			2	1	6,441,212	102.7460	6,425,058	6,253,318	6,430,800		(10,412)			3.000	1.727	MON	15,633	31,074	10/07/2011	04/20/2037
38374V-H7-7	GNR 2009-59 P			2	1	1,331,940	105.1350	1,319,957	1,255,488	1,328,220		(3,721)			4.250	1.861	MON	4,447	8,832	10/07/2011	09/20/2033
38377D-NE-2	GNR 2010-101 GM			2	1	6,265,863	104.8430	6,180,266	5,894,759	6,248,364		(17,499)			3.500	1.425	MON	17,193	34,241	10/07/2011	02/20/2038
38377J-UQ-4	GNR 2010-108 PA			2	1	1,813,068	104.4130	1,799,449	1,723,399	1,808,817		(4,251)			3.000	1.289	MON	4,309	8,580	10/07/2011	02/20/2038
38377J-CU-5	GNR 2010109 MH			2	1	6,228,179	104.0360	6,189,816	5,949,695	6,214,402		(13,777)			3.000	1.434	MON	14,874	29,630	10/07/2011	10/20/2037
38376X-SK-0	GNR 2010-29 AG			2	1	1,758,781	107.3980	1,753,979	1,633,158	1,756,309		(2,472)			4.000	1.908	MON	5,444	10,775	10/07/2011	10/20/2039
38377F-Z3-8	GNR 2010-73 LA			2	1	2,727,322	107.3390	2,723,805	2,537,578	2,722,792		(4,530)			4.250	1.990	MON	8,987	17,714	10/07/2011	03/20/2038
38374Y-GV-9	GNR 2010-86 PJ			2	1	18,950,178	104.4060	18,701,556	17,912,368	18,884,434		(65,744)			3.500	1.146	MON	52,244	103,891	10/07/2011	01/20/2036
38377V-HF-6	GNR 2011-52 NK			2	1	6,934,507	107.0280	6,899,130	6,446,120	6,917,663		(16,844)			3.500	1.859	MON	18,801	37,368	10/07/2011	04/16/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
38377V-W9-3	GNR 2011-68 EC			2	1	4,133,524	106.8200	4,110,458	3,848,022	4,127,832		(5,692)			3.500	1.788	MON	11,223	22,302	10/07/2011	04/20/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						501,795,019	XXX	511,497,395	477,943,829	494,684,698		(1,864,629)			XXX	XXX	XXX	1,831,281	17,039,322	XXX	XXX
207743-KM-6	CONNECTICUT HIGHER ED FAM ED LN 03B SR			1	1FE	1,109,684	102.6490	1,124,007	1,095,000	1,097,441		(1,692)			4.500	4.332	MN	6,296	49,275	07/16/2003	11/15/2014
207743-KQ-7	CONNECTICUT HIGHER ED FAM ED LN 03B SR			1	1FE	364,865	102.6850	359,398	350,000	352,483		(1,719)			5.000	4.462	MN	2,236	17,500	07/01/2003	11/15/2017
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR			1	1FE	1,086,686	104.0750	1,290,530	1,240,000	1,131,208		14,958			4.375	4.467	MN	6,932	53,922	10/28/2008	11/15/2017
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR			1	1FE	1,577,505	107.0250	1,680,293	1,570,000	1,574,008		(718)			4.700	4.642	MN	9,429	72,733	08/08/2006	11/15/2017
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR				1FE	2,462,800	107.1150	2,677,875	2,500,000	2,476,469		3,393			4.625	4.656	MN	14,774	115,625	08/14/2007	11/15/2017
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR			1	1FE	2,218,335	106.4560	2,416,551	2,270,000	2,235,137		4,176			4.625	4.753	MN	13,415	104,988	08/14/2007	11/15/2018
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR			1	1FE	14,054,656	102.0630	14,554,184	14,260,000	14,101,318		11,623			4.875	4.893	MN	88,828	677,503	08/10/2007	11/15/2024
207784-AK-5	CONNECTICUT STUD LN FOUND - 2004 TRUST -			3	1FE	4,125,713	92.0000	4,278,000	4,650,000	4,179,873		17,230			1.618	2.438	4WK	5,359	59,235	10/28/2008	06/01/2034
207784-AL-3	CONNECTICUT STUD LN FOUND - 2004 TRUST -			3	1FE	2,344,853	91.9900	2,437,735	2,650,000	2,376,348		10,086			1.622	2.106	4WK	2,944	33,612	10/28/2008	06/01/2034
207784-AT-6	CONNECTICUT STUD LN FOUND - 2004 TRUST -			3	1FE	3,980,250	91.9700	4,138,650	4,500,000	4,014,255		10,686			1.620	1.948	4WK	4,594	57,004	10/28/2008	06/01/2046
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I			3	1FE	17,300,000	85.9200	14,864,160	17,300,000	17,300,000					1.643	5.448	4WK	7,106	288,224	11/30/2007	12/01/2034
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP -			3	1FE	10,702,230	95.5550	10,797,715	11,300,000	10,773,863		22,949			1.785	4.444	4WK	7,284	197,743	10/28/2008	09/01/2030
605354-ER-6	MISSISSIPPI HIGHER ED ASSISTANCE CORP -			3	1FE	5,168,260	95.5100	4,966,520	5,200,000	5,171,416		1,017			1.794	4.447	4WK	1,291	90,967	10/28/2008	09/01/2034
605354-EU-9	MISSISSIPPI HIGHER ED ASSISTANCE CORP -			3	1FE	5,100,000	95.5000	4,870,500	5,100,000	5,100,000					1.794	6.109	4WK	1,017	89,281	12/20/2007	09/01/2035
612130-GY-4	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	10,550,000	90.0850	9,503,968	10,550,000	10,550,000					1.070	2.964	4WK	5,331	136,786	10/28/2008	12/01/2034
612130-HC-1	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	4,250,000	89.9900	3,824,575	4,250,000	4,250,000					1.060	0.000	4WK	1,377	54,111	10/28/2008	12/01/2035
612130-HG-2	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	1,450,000	89.7800	1,301,810	1,450,000	1,450,000					1.020	5.227	4WK	82	18,734	11/09/2007	12/01/2037
679110-CT-1	OKLAHOMA STUDENT LOAN AUTH - 1995 TRUST			3	1FE	1,390,050	91.4700	1,372,050	1,500,000	1,403,665		4,312			1.110	1.504	4WK	211	13,563	10/28/2008	12/01/2031
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M			3	1FE	1,400,000	88.4600	1,238,440	1,400,000	1,400,000					1.471	5.466	4WK	1,430	31,584	03/07/2007	05/01/2046
28148N-AV-5	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	11,750,000	97.5600	11,463,300	11,750,000	11,750,000					3.135	6.994	4WK	17,395	379,245	01/10/2008	12/01/2035
28148N-BM-4	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	4,800,000	97.5850	4,684,080	4,800,000	4,800,000					3.156	6.171	4WK	10,941	155,431	01/08/2008	06/01/2038
28148N-AF-0	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	3,500,000	97.5800	3,415,300	3,500,000	3,500,000					3.130	4.100	4WK	7,608	113,174	08/22/2007	06/01/2032
28148N-AL-7	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	15,280,020	97.6250	15,571,188	15,950,000	15,341,875		19,616			3.130	5.222	4WK	15,254	514,426	10/28/2008	06/01/2032
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -			3	1FE	10,600,000	97.4000	10,324,400	10,600,000	10,600,000					1.795	5.930	4WK	1,057	179,814	01/04/2008	03/01/2040
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	5,639,210	88.8100	5,506,220	6,200,000	5,685,419		14,669			1.794	4.604	4WK	1,545	108,472	10/28/2008	07/01/2038
10623P-CM-0	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	5,000,000	89.4750	4,473,750	5,000,000	5,000,000					1.792	6.423	4WK	2,489	87,502	09/06/2007	07/01/2038
840555-CK-0	SOUTH TEXAS HIGHER EDUCATION AUTHORITY -			3	1FE	1,000,000	95.0500	950,500	1,000,000	1,000,000					1.794	5.295	4WK	449	18,321	03/15/2007	12/01/2041
92428C-EW-0	VERMONT STUD ASST CORP ED LN SR 04 00			3	1FE	16,650,000	82.4150	13,722,098	16,650,000	16,650,000					0.000	5.357	4WK		335,817	06/07/2007	12/15/2038
92428C-FA-7	VERMONT STUD ASST CORP ED LN SR 05 SS			3	1FE	13,660,438	82.4000	12,524,800	15,200,000	13,790,442		42,036			0.000	2.061	4WK		304,776	10/28/2008	12/15/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						178,515,553	XXX	170,332,594	183,785,000	179,055,219		172,622			XXX	XXX	XXX	236,672	4,359,369	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						5,586,432,373	XXX	5,806,500,090	5,687,581,935	5,548,954,277	3,688,079	(2,278,504)	19,667,467		XXX	XXX	XXX	72,834,622	247,420,972	XXX	XXX
002819-AB-6	ABBOTT LABORATORIES				1FE	4,670,551	119.4150	4,824,378	4,040,000	4,639,796		(30,756)			5.600	2.863	MN	19,482	114,240	12/06/2011	11/30/2017
002819-AB-6	ABBOTT LABORATORIES	0			1FE	11,246,135	119.4150	11,893,764	9,960,000	11,115,493		(130,642)			5.600	3.416	MN	48,029	557,760	03/29/2011	11/30/2017
002824-AU-4	ABBOTT LABORATORIES				1FE	8,701,360	116.1140	9,289,112	8,000,000	8,641,200		(60,160)			5.125	3.847	AO	102,500	410,000	03/10/2011	04/01/2019
002824-AU-4	ABBOTT LABORATORIES	0			1FE	16,531,517	116.1140	17,463,531	15,040,000	16,405,630		(125,887)			5.125	3.686	AO	192,700	770,800	03/17/2011	04/01/2019
002824-AW-0	ABBOTT LABORATORIES				1FE	10,085,100	110.8550	11,085,450	10,000,000	10,078,100		(7,000)			4.125	4.014	MN	38,958	412,500	01/31/2011	05/27/2020
00440E-AN-7	ACE INA HOLDINGS				1FE	12,100,656	101.7880	12,591,151	12,370,000	12,147,817		47,160			2.600	3.093	MN	33,949	321,620	03/01/2011	11/23/2015
007708-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B				1Z		1.0000		1						18.241	0.000				03/01/2007	02/28/2013
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A	@			1	121,541	77.3220	139,811	180,817	159,854		9,972			0.000	2.710	NA			04/18/2002	03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B	@			1	334,216	77.3200	384,447	497,215	439,564		27,421			0.000	5.433	NA			04/18/2002	03/01/2017
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F			2	4FE	1,757,940	98.2500	1,708,265	1,738,692	1,708,265	(48,181)	(1,494)			5.250	5.210	MJSD	23,572	37,634	05/31/2011	12/17/2017
007924-AF-0	AEGON NV		F		1FE	5,257,000	102.3220	5,116,105	5,000,000	5,159,063		(97,937)			4.750	2.450	JD	19,792	237,500	02/03/2011	06/01/2013
00817Y-AE-8	AETNA INC				2FE	1,923,812	115.0610	2,301,228	2,000,000	1,951,059		9,161			6.000	6.644	JD	5,333	120,000	08/21/2007	06/15/2016
00828D-AN-1	AFFINION GROUP INC			1	4FE	5,780,050	84.5000	5,070,000	6,000,000	5,070,000	(710,455)	17,955			7.875	10.041	JD	21,000	506,625	02/15/2011	12/15/2018
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN			2	3FE	4,891,984	89.0830	4,332,737	4,863,708	4,332,737	(545,317)	(1,535)			5.000	5.250	MJSD	63,951	16,988	07/08/2011	10/09/2016
009158-AP-1	AIR PRODUCTS & CHEMICALS				1FE	3,032,580	112.7790	3,383,373	3,000,000	3,029,634		(2,946)			4.375	4.222	FA	47,396	131,250	01/31/2011	08/21/2019
009158-AQ-9	AIR PRODUCTS & CHEMICALS				1FE	18,945,290	102.7050	19,513,931	19,000,000	18,949,677		4,387			2.000	2.061	FA	157,278		08/05/2011	08/02/2016
009158-AR-7	AIR PRODUCTS & CHEMICALS				1FE	9,994,000	101.5080	10,150,790	10,000,000	9,994,084		84			3.000	3.007	MN	48,333		10/31/2011	11/03/2021
009363-AG-7	AIRGAS INC				2FE	4,994,000	105.9560	5,297,795	5,000,000	4,996,596		1,158			4.500	4.538	MS	66,250	225,000	09/08/2009	09/15/2014
009363-AH-5	AIRGAS INC				2FE	4,996,450	101.8760	5,093,780	5,000,000	4,998,203		988			2.850	2.909	AO	35,625	142,500	03/10/2010	10/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
009363-AJ-1	AIRGAS INC				2FE	4,742,828	102.8850	4,887,014	4,750,000	4,744,517		1,353			3.250	3.285	AO	38,594	154,804	09/27/2010	10/01/2015
009363-AL-6	AIRGAS INC				2FE	14,979,000	102.1450	15,321,705	15,000,000	14,981,255		2,255			2.950	3.001	JD	19,667	236,000	05/31/2011	06/15/2016
011903-CL-3	ALASKA INDL DEV & EXPT LK DOROTHY 06			1	2	1,819,361	85.2460	1,555,740	1,825,000	1,819,980		123			5.000	5.064	JD	7,604	91,250	05/11/2006	12/01/2035
012725-AA-5	ALBEMARLE CORP			1	2FE	13,126,777	107.0440	14,204,726	13,270,000	13,138,213		11,104			4.500	4.647	JD	26,540	605,444	02/01/2011	12/15/2020
013817-AQ-4	ALCOA INC				2FE	5,165,933	100.7280	6,043,692	6,000,000	5,301,921		44,551			5.870	7.531	FA	125,227	352,200	02/20/2007	02/23/2022
018802-AA-6	ALLIANT ENERGY CORP				2FE	1,993,020	104.7940	2,095,870	2,000,000	1,995,962		1,341			4.000	4.110	AO	16,889	80,000	09/30/2009	10/15/2014
018804-AL-8	ALLIANT TECHSYSTEMS INC			1	3FE	8,263,750	102.5000	8,200,000	8,000,000	8,196,313	(1,519)	(65,917)			6.750	6.913	AO	135,000	438,750	04/15/2011	04/01/2016
018804-AP-9	ALLIANT TECHSYSTEMS INC			1	3FE	12,828,813	102.0000	12,571,500	12,325,000	12,571,500	(205,368)	(47,475)			6.875	6.486	MS	249,496	852,051	02/15/2011	09/15/2020
01958X-BR-7	ALLIED WASTE NORTH AMER			1	2Z		103.5630								7.125	0.000	MN		1,979	01/21/2010	05/15/2016
471109-AB-4	ALLTRISTA CORP				4FE	4,027,500	106.0000	4,240,000	4,000,000	4,021,165		(4,527)			7.500	9.041	MN	50,000	300,000	08/24/2010	05/01/2017
02005N-AD-2	ALLY FINANCIAL INC				4FE	5,262,500	96.4600	4,823,000	5,000,000	4,823,000	(412,472)	(27,028)			6.250	5.325	JD	26,042	323,785	03/03/2011	12/01/2017
02005N-AJ-9	ALLY FINANCIAL INC				4FE	11,497,500	101.0000	10,605,000	10,500,000	10,605,000	(821,909)	(70,591)			7.500	6.187	MS	231,875	859,688	02/03/2011	09/15/2020
37042G-4F-0	ALLY FINANCIAL INC			1	4FE	1,150,004	87.8280	1,026,708	1,169,000	1,026,708	(124,604)	1,309			6.600	10.345	FMAN	9,859	38,577	05/19/2011	05/15/2018
37042G-4M-5	ALLY FINANCIAL INC			1	4FE	789,951	87.1390	699,724	803,000	699,724	(91,113)	885			6.650	34.060	JD	2,373	53,400	05/19/2011	06/15/2018
37042G-4T-0	ALLY FINANCIAL INC			1	4FE	1,017,198	86.1810	891,112	1,034,000	891,112	(127,224)	1,138			6.700	34.102	JD	3,079	69,278	05/19/2011	06/15/2018
37042G-4Z-6	ALLY FINANCIAL INC			1	4FE	466,298	87.1810	413,237	474,000	413,237	(53,582)	522			6.700	34.102	JD	1,411	31,758	05/19/2011	06/15/2018
37042G-5F-9	ALLY FINANCIAL INC			1	4FE	696,495	87.1610	617,098	708,000	617,098	(80,179)	782			6.500	11.216	MON	2,045	26,845	05/19/2011	06/15/2018
3704A0-BC-5	ALLY FINANCIAL INC			1	4FE	1,019,165	85.3870	884,609	1,036,000	884,609	(135,635)	1,079			6.650	12.408	AO	14,544	34,447	05/19/2011	10/15/2018
02076X-AB-8	ALPHA NATURAL RESOURCES			1	3FE	4,992,500	97.0000	4,850,000	5,000,000	4,850,000	(141,334)	(1,166)			6.000	7.061	JD	25,000	150,000	09/23/2011	06/01/2019
0258M0-CZ-0	AMER EXPRESS CREDIT CO				1FE	11,988,480	107.4320	12,891,828	12,000,000	11,993,534		2,224			5.125	5.147	FA	215,250	615,000	08/20/2009	08/25/2014
0258M0-DA-4	AMER EXPRESS CREDIT CO				1FE	20,450,460	100.5300	21,111,384	21,000,000	20,550,861		100,401			2.750	3.369	MS	170,042	580,708	02/04/2011	09/15/2015
02364W-AH-8	AMERICA MOVIL SAB DE CV		F		1FE	6,615,920	110.6990	6,513,541	5,884,000	6,464,821		(151,099)			5.750	2.279	JJ	156,008	119,355	03/03/2011	01/15/2015
02364W-AV-7	AMERICA MOVIL SAB DE CV		F		1FE	4,967,800	110.4770	5,523,860	5,000,000	4,972,347		2,641			5.000	5.083	MS	63,194	250,000	03/23/2010	03/30/2020
02364W-AX-3	AMERICA MOVIL SAB DE CV		F		1FE	10,363,100	110.6900	11,069,040	10,000,000	10,338,108		(24,992)			5.000	4.481	AO	104,167	250,000	04/15/2011	10/16/2019
02364W-BC-8	AMERICA MOVIL SAB DE CV		F		1FE	14,878,200	99.7210	14,958,210	15,000,000	14,885,418		7,218			2.375	2.549	MS	111,823		08/31/2011	09/08/2016
02369A-AG-3	AMERICAN ACHIEVEMENT COR			1	4FE	5,075,000	77.0000	3,850,000	5,000,000	3,850,000	(1,213,668)	(11,332)			10.875	11.915	AO	114,792	519,583	02/16/2011	04/15/2016
02580E-CN-1	AMERICAN EXPRESS BK FSB				1FE	914,108	104.5250	1,045,253	1,000,000	972,886		19,273			5.500	7.750	AO	11,458	55,000	04/11/2008	04/16/2013
0258M0-DC-0	AMERICAN EXPRESS CREDIT				1FE	9,791,866	100.4900	9,848,020	9,800,000	9,792,298		432			2.800	2.818	MS	77,747		09/14/2011	09/19/2016
02666Q-F4-0	AMERICAN HONDA FINANCE		R		1FE	1,995,640	104.8850	2,097,710	2,000,000	1,997,116		835			3.500	3.548	MS	20,417	70,000	03/09/2010	03/16/2015
02666Q-G6-4	AMERICAN HONDA FINANCE				1FE	15,913,561	101.7510	16,229,253	15,950,000	15,918,854		5,889			2.500	2.556	MS	110,764	398,750	03/03/2011	09/21/2015
02666Q-J6-1	AMERICAN HONDA FINANCE				1FE	9,999,500	100.4490	10,044,870	10,000,000	9,999,526		26			2.600	2.601	MS	72,944		09/13/2011	09/20/2016
026874-BV-8	AMERICAN INTL GROUP				2FE	4,998,450	97.1190	4,855,950	5,000,000	4,998,972		484			3.650	3.703	JJ	84,153	112,542	11/30/2010	01/15/2014
029912-BB-7	AMERICAN TOWER CORP				2FE	6,990,480	104.2310	7,296,184	7,000,000	6,994,038		1,663			4.625	4.604	AO	80,938	323,750	10/13/2009	04/01/2015
029912-BD-3	AMERICAN TOWER CORP				2FE	2,997,630	101.7260	3,051,789	3,000,000	2,997,940		291			4.500	4.592	JJ	62,250	81,750	12/02/2010	01/15/2018
030981-AF-1	AMERIGAS PART/FIN CORP			1	3FE	13,624,200	98.2500	13,106,550	13,340,000	13,106,550	(493,255)	(24,395)			6.500	6.333	MN	98,753	722,583	02/15/2011	05/20/2021
03076C-AB-2	AMERIPRISE FINANCIAL INC				1FE	5,248,660	112.9550	6,777,318	6,000,000	5,545,459		96,761			5.650	7.963	MN	43,317	339,000	11/18/2005	11/15/2015
03076C-AE-6	AMERIPRISE FINANCIAL INC	D			1FE	4,988,050	107.6060	5,380,300	5,000,000	4,989,769		971			5.300	5.339	MS	78,028	265,000	03/08/2010	03/15/2020
03073E-AF-2	AMERISOURCEBERGEN CORP				1FE	11,084,500	113.9780	11,397,810	10,000,000	10,750,729		(185,831)			5.875	3.688	MS	172,986	587,500	03/02/2010	09/15/2015
03073E-AG-0	AMERISOURCEBERGEN CORP				1FE	12,402,578	112.1290	13,578,822	12,110,000	12,377,654		(24,924)			4.875	4.537	MN	75,435	590,363	02/03/2011	11/15/2019
03073E-AJ-4	AMERISOURCEBERGEN CORP			1	1FE	9,985,800	102.6910	10,269,100	10,000,000	9,985,956		156			3.500	3.519	MN	45,694		11/08/2011	11/15/2021
031162-AV-2	AMGEN INC				2FE	3,562,302	115.0000	3,450,000	3,000,000	3,540,502		(21,800)			5.850	2.293	JD	14,625	87,750	10/07/2011	06/01/2017
031162-AZ-3	AMGEN INC				2FE	3,282,750	112.4590	3,373,773	3,000,000	3,233,885		(27,582)			5.700	4.406	FA	71,250	171,000	03/09/2010	02/01/2019
031162-BG-4	AMGEN INC			1	2FE	5,275,250	102.5770	5,128,835	5,000,000	5,266,494		(8,756)			4.100	3.408	JD	9,111	93,958	08/15/2011	06/15/2021
031652-BC-3	AMKOR TECHNOLOGIES INC			1	3FE	4,436,135	102.2500	4,459,123	4,361,000	4,417,526	(12,954)	(5,656)			7.375	7.917	MN	53,604	160,812	09/06/2011	05/01/2018
031652-BC-3	AMKOR TECHNOLOGIES INC	M		1	3FE	8,661,115	102.2500	8,577,753	8,389,000	8,544,496	(84,253)	(29,658)			7.375	7.220	MN	103,115	493,719	07/06/2011	05/01/2018
031652-BE-9	AMKOR TECHNOLOGIES INC			1	3FE	953,750	96.2500	962,500	1,000,000	954,185		435			6.625	9.409	JD	5,521	35,149	11/09/2011	06/01/2021
03235E-AK-6	AMVESCAP PLC		E		1FE	2,060,000	103.9330	2,078,658	2,000,000	2,024,167		(19,998)			5.375	4.291	FA	37,028	107,500	03/02/2010	02/27/2013
032511-BH-9	ANADARKO PETROLEUM CORP				2FE	5,000,000	115.9130	5,795,670	5,000,000	5,000,000					6.375	6.375	MS	93,854	347,969	08/09/2010	09/15/2017
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (			3	3	4,731,057	100.2930	4,750,638	4,736,738	4,728,600		3,042			3.349	4.917	MJSD	46,108	135,239	07/15/2009	06/30/2014
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)			3	3	4,032,341	110.7550	4,466,001	4,032,341	4,032,341					8.200	7.092	MN	42,250	348,797	07/15/2009	05/15/2016
034863-AC-4	ANGLO AMERICAN CAPITAL		F		2FE	6,994,120	100.1660	7,011,627	7,000,000	6,996,547		1,929			2.150	2.179	MS	39,297	150,500	09/20/2010	09/27/2013
037389-AV-5	AON CORP				2FE	14,550,718	102.6160	14,962,424	14,581,000	14,557,669		5,596			3.500	3.568	MS	129,001	538,687	02/03/2011	09/30/2015
037411-AX-3	APACHE CORP			1	1FE	98,970	107.6250	107,625	100,000	99,062		85			3.625	3.824	FA	1,510	2,397	11/30/2010	02/01/2021
037411-AX-3	APACHE CORP	LS		1	1FE	3,859,830	107.6250	4,197,371	3,900,000	3,863,408		3,325			3.625	3.824	FA	58,906	93,465	11/30/2010	02/01/2021
03746A-AC-4	APACHE FINANCE CANADA				1FE	5,335,000	109.7820	5,489,115	5,000,000	5,268,242		(66,758)			4.375	2.699	MN	27,951	218,750	02/08/2011	05/15/2015
037735-CH-8	APPALACHIAN POWER CO				2FE	3,913,403	102.8050	4,112,220	4,000,000	3,984,941		23,075			5.650	6.278	FA	85,378	226,000	08/14/2007	08/15/2012

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
03938L-AF-1	ARCELORMITTAL		F		2FE	4,006,948	98.7560	3,752,736	3,800,000	3,968,992		(21,598)			6.125	5.297	JD	19,396	232,750	03/10/2010	06/01/2018
03938L-AF-1	ARCELORMITTAL	LS	F		2FE	1,265,352	98.7560	1,185,074	1,200,000	1,253,366		(6,821)			6.125	5.297	JD	6,125	73,500	03/10/2010	06/01/2018
03938L-AR-5	ARCELORMITTAL		F		2FE	11,894,760	95.5980	11,471,724	12,000,000	11,922,313		19,747			3.750	3.945	FA	182,500	450,000	08/02/2010	08/05/2015
03938L-AT-1	ARCELORMITTAL		F		2FE	7,009,939	94.9290	6,682,988	7,040,000	7,014,488		4,549			3.750	3.831	MS	88,000	127,600	02/28/2011	03/01/2016
03938L-AT-1	ARCELORMITTAL	LS	F		2FE	2,947,361	94.9290	2,809,892	2,960,000	2,949,274		1,913			3.750	3.831	MS	37,000	53,650	02/28/2011	03/01/2016
039380-AC-4	ARCH COAL INC			1	4FE	4,325,500	102.2500	4,192,250	4,100,000	4,192,250	(111,711)	(21,539)			7.250	6.596	AO	74,313	340,186	01/31/2011	10/01/2020
039483-BB-7	ARCHER-DANIELS-MIDLAND C			3	1FE	6,362,044	113.2790	7,154,695	6,316,000	6,359,243		(2,801)			4.479	4.607	MS	94,298	142,726	03/30/2011	03/01/2021
039483-BB-7	ARCHER-DANIELS-MIDLAND C	LS		3	1FE	1,696,276	113.2790	1,907,617	1,684,000	1,695,530		(747)			4.479	4.607	MS	25,142	38,054	03/30/2011	03/01/2021
039686-AA-8	ARDAGH PACKAGING FINANCE		F	1	3FE	1,379,000	101.0000	1,414,000	1,400,000	1,379,856		856			7.375	8.993	AO	21,797	51,625	09/06/2011	10/15/2017
04044T-AC-0	ARISTOTLE HOLDING INC				2FE	18,994,870	101.8450	19,350,645	19,000,000	18,994,976		106			3.500	3.493	MN	73,889		11/14/2011	11/15/2016
040507-FG-5	ARIZONA HLTH FAC BLOOD SYS INC 2004			1	1FE	1,659,674	100.1610	1,727,777	1,725,000	1,677,362		2,914			4.750	5.272	AO	20,484	81,938	12/17/2004	04/01/2025
040555-CJ-1	ARIZONA PUBLIC SERVICE				2FE	2,770,688	117.3520	3,520,566	3,000,000	2,853,833		25,838			6.250	7.527	FA	78,125	187,500	07/31/2006	08/01/2016
04273W-AA-9	ARROW ELECTRONICS INC				2FE	14,808,800	100.1290	15,019,305	15,000,000	14,842,075		32,753			3.375	3.669	MN	84,375	503,438	02/17/2011	11/01/2015
04363U-AA-4	ASCIANO FINANCE		F		2FE	12,777,990	96.7040	12,571,559	13,000,000	12,819,159		40,553			3.125	3.531	MS	110,590	406,250	01/28/2011	09/23/2015
045086-AB-1	ASHTON WOODS USA/FINANCE			1	6Z		19.0000								9.500	0.000	AO		4,302	02/05/2008	10/01/2015
046353-AC-2	ASTRAZENECA PLC		F		1FE	21,270,400	103.4540	20,690,840	20,000,000	20,270,103		(372,399)			5.400	3.443	MS	318,000	1,080,000	03/20/2009	09/15/2012
00206R-AR-3	AT&T INC				1FE	5,597,300	118.0030	5,900,145	5,000,000	5,545,642		(51,658)			5.800	4.022	FA	109,556	145,000	03/11/2011	02/15/2019
00206R-AW-2	AT&T INC				1FE	45,185,870	104.2140	45,072,425	43,250,000	45,040,413		(145,457)			2.950	1.966	MN	163,028	694,643	08/12/2011	05/15/2016
991334-9A-3	AUTO PARTS HOLDINGS LTD 1ST LIEN TLB			2	4Z		98.0000								0.000	0.000	FMAN			08/10/2011	07/29/2017
05329W-AJ-1	AUTONATION INC				3FE	13,729,835	105.0000	13,800,150	13,143,000	13,690,554		(39,410)			6.750	5.946	AO	187,288	487,451	11/08/2011	04/15/2018
053332-AC-6	AUTOZONE INC				2FE	3,343,070	103.4860	3,264,993	3,155,000	3,204,423		(60,647)			5.875	3.836	AO	39,131	185,356	08/24/2009	10/15/2012
053332-AD-4	AUTOZONE INC				2FE	1,000,000	104.1780	1,041,781	1,000,000	1,000,000					4.375	4.373	JD	3,646	43,750	08/25/2009	06/01/2013
053332-AH-5	AUTOZONE INC				2FE	5,547,300	109.8540	5,492,715	5,000,000	5,301,388		(140,409)			6.500	3.413	JJ	149,861	325,000	03/17/2010	01/15/2014
053332-AK-8	AUTOZONE INC				2FE	5,172,500	110.6990	5,534,960	5,000,000	5,101,618		(30,232)			5.750	5.053	JJ	132,569	287,500	07/22/2009	01/15/2015
053332-AL-6	AUTOZONE INC			1	2FE	5,012,960	102.4510	5,122,565	5,000,000	5,013,257		158			4.000	3.963	MN	25,556	160,000	08/03/2011	11/15/2020
053499-AG-4	AVAYA INC			1	4FE	9,018,000	97.0000	8,747,460	9,018,000	8,747,460	(270,540)				7.000	8.037	AO	157,815	403,305	02/08/2011	04/01/2019
053499-AG-4	AVAYA INC	LS		1	4FE	982,000	97.0000	952,540	982,000	952,540	(29,460)				7.000	8.037	AO	17,185	43,917	02/08/2011	04/01/2019
053807-AN-3	AVNET INC				2FE	2,919,591	111.8680	3,356,034	3,000,000	2,948,613		8,926			6.625	7.059	MS	58,521	198,750	09/07/2006	09/15/2016
002447-AA-8	AWAS AVIATION CAPITAL LT		F	1	3FE	4,096,431	100.0000	4,004,720	4,004,720	4,004,720	(79,736)	(11,975)			7.000	6.883	AO	59,181	267,787	02/17/2011	10/15/2016
05523U-AG-5	BAE SYSTEMS HOLDINGS INC		R		2FE	13,700,400	105.6770	13,738,062	13,000,000	13,387,588		(150,780)			4.950	3.648	JD	53,625	643,500	01/06/2010	06/01/2014
057224-BA-4	BAKER HUGHES INC				1FE	12,064,090	103.3240	12,398,820	12,000,000	12,062,039		(2,051)			3.200	3.135	FA	142,933		08/12/2011	08/15/2021
058498-AL-0	BALL CORP			1	3FE	9,820,625	102.5000	9,737,500	9,500,000	9,731,623		(89,002)			6.625	4.611	MS	185,316	629,375	02/25/2011	03/15/2018
058498-AN-6	BALL CORP			1	3FE	11,837,500	109.5000	12,045,000	11,000,000	11,725,379		(108,087)			7.375	5.927	MS	270,417	811,250	02/01/2011	09/01/2019
058498-AP-1	BALL CORP			1	3FE	1,948,800	108.7500	2,088,000	1,920,000	1,943,603		(3,002)			6.750	6.936	MS	38,160	129,600	03/18/2010	09/15/2020
058498-AQ-9	BALL CORP			1	3FE	2,065,875	104.7500	2,199,750	2,100,000	2,068,136		2,261			5.750	6.662	MN	15,429	119,744	01/31/2011	05/15/2021
059165-ED-8	BALTIMORE GAS & ELECTRIC			1	2FE	6,961,430	101.8980	7,132,846	7,000,000	6,961,836		406			3.500	3.567	MN	30,625		11/10/2011	11/15/2021
060505-BD-5	BANK OF AMERICA CORP				2FE	1,001,090	99.5190	995,186	1,000,000	1,001,047		(43)			4.750	4.678	FA	17,944		12/06/2011	08/15/2013
06051G-EC-9	BANK OF AMERICA CORP				1FE	4,982,100	92.3730	4,618,670	5,000,000	4,984,219		1,410			5.625	5.691	JJ	140,625	288,281	06/17/2010	07/01/2020
06050T-KW-1	BANK OF AMERICA NA				1FE	2,648,209	94.0910	2,822,721	3,000,000	2,754,126		34,757			6.100	7.983	JD	8,133	183,000	06/14/2007	06/15/2017
063679-CG-7	BANK OF MONTREAL		A		1FE	9,994,200	101.6210	10,162,109	10,000,000	9,997,070		1,913			2.125	2.145	JD	1,771	212,500	06/21/2010	06/28/2013
063679-JJ-4	BANK OF MONTREAL		A		1FE	55,582,700	103.2270	55,742,364	54,000,000	55,441,673		(141,027)			2.625	1.947	JJ	614,250	380,625	08/12/2011	01/25/2016
063679-JJ-4	BANK OF MONTREAL	LS	A		1FE	8,061,470	103.2270	8,258,128	8,000,000	8,052,115		(9,355)			2.625	2.455	JJ	91,000	105,000	03/17/2011	01/25/2016
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB		F	1	2	5,000,000	89.9010	4,495,072	5,000,000	5,000,000					1.467	4.810	JAJO	17,931	68,941	06/27/2005	07/02/2015
06406J-HB-4	BANK OF NEW YORK CO INC				1FE	2,673,820	107.9020	2,697,550	2,500,000	2,662,523		(11,297)			4.950	2.814	MS	36,438		10/07/2011	03/15/2015
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	5,794,510	113.9990	6,269,929	5,500,000	5,787,348		(7,665)			5.450	4.639	MN	38,301	231,625	10/07/2011	05/15/2019
06406H-BS-7	BANK OF NEW YORK MELLON				1FE	21,993,400	101.2740	22,280,368	22,000,000	21,994,705		1,231			2.500	2.559	JJ	253,611	330,000	12/02/2010	01/15/2016
06406H-BY-4	BANK OF NEW YORK MELLON			1	1FE	19,986,600	101.4440	20,288,740	20,000,000	19,986,907		307			3.550	3.558	MS	193,278		09/16/2011	09/23/2021
064149-A6-4	BANK OF NOVA SCOTIA		A		1FE	5,032,000	105.0380	5,251,875	5,000,000	5,020,993		(6,427)			3.400	3.254	JJ	75,083	170,000	03/31/2010	01/22/2015
064149-D8-7	BANK OF NOVA SCOTIA		A		1FE	14,975,100	103.5210	15,528,120	15,000,000	14,978,638		3,538			2.900	2.936	MS	111,167	217,500	03/22/2011	03/29/2016
06415A-AA-1	BANK OF NOVA SCOTIA		A		1FE	12,507,066	99.8790	12,884,327	12,900,000	12,570,324		63,258			1.650	2.352	AO	36,658	212,850	03/17/2011	10/29/2015
06415A-AA-1	BANK OF NOVA SCOTIA	LS	A		1FE	2,036,034	99.8790	2,097,449	2,100,000	2,046,332		10,298			1.650	2.352	AO	5,968	34,650	03/17/2011	10/29/2015
06415C-AA-7	BANK OF NOVA SCOTIA		A		1FE	16,992,010	100.7050	17,119,884	17,000,000	16,992,636		626			2.150	2.160	FA	150,261		07/26/2011	08/03/2016
06739G-BP-3	BARCLAYS BANK PLC		F		2FE	1,987,500	84.6490	1,692,974	2,000,000	1,988,662		995			5.140	5.221	AO	21,988	102,800	10/26/2010	10/14/2020
067901-AF-5	BARRICK GOLD CORP		A		1FE	5,104,300	102.6340	5,131,715	5,000,000	5,095,625		(8,675)			2.900	2.439	MN	12,486	72,097	07/25/2011	05/30/2016
06849V-AB-9	BARRICK GOLD FINANCE INC		A		1FE	7,143,373	108.9190	7,624,295	7,000,000	7,192,951		(60,219)			4.875	3.918	MN	43,604	341,250	01/21/2011	11/15/2014
071813-BA-6	BAXTER INTERNATIONAL INC				1FE	26,010,500	113.2450	28,311,175	25,000,000	25,918,863		(91,637)			4.500	3.937	FA	425,000	1,125,000	02/02/2011	08/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
071813-BC-2	BAXTER INTERNATIONAL INC				1FE	6,972,840	110.5280	7,736,981	7,000,000	6,976,937		2,300			4.250	4.307	MS	87,597	297,500	03/04/2010	03/15/2020
071813-BD-0	BAXTER INTERNATIONAL INC				1FE	9,994,100	100.7770	10,077,720	10,000,000	9,994,137		37			1.850	1.890	JJ	6,167		12/14/2011	01/15/2017
059457-A*-2	BBVA 5.76% 09/29/2016			1	2	5,000,000	64.0000	3,200,000	5,000,000	5,000,000					2.126	5.760	MJSD	590	312,269	09/29/2006	09/29/2016
055381-AQ-0	BE AEROSPACE INC			1	3FE	9,330,695	109.5000	9,689,655	8,849,000	9,270,085		(44,767)			8.500	7.637	JJ	376,083	327,165	10/04/2011	07/01/2018
055381-AR-8	BE AEROSPACE INC			1	3FE	16,125,330	109.0000	16,679,180	15,302,000	16,047,464	90,595	(74,712)			6.875	6.198	AO	263,003	1,010,121	09/09/2011	10/01/2020
075887-BA-6	BECTON DICKINSON				1FE	13,971,300	103.4490	14,482,818	14,000,000	13,971,663		363			3.125	3.149	MN	64,410		11/03/2011	11/08/2021
079860-AJ-1	BELLSOUTH CORP				1FE	2,790,277	103.3480	3,100,437	3,000,000	2,964,752		38,248			4.750	6.156	MN	18,208	142,500	08/01/2006	11/15/2012
080555-AJ-4	BELO CORP			1	3FE	9,577,200	108.5000	9,721,600	8,960,000	9,536,897		(40,303)			8.000	6.302	MN	91,591	358,400	09/12/2011	11/15/2016
081437-AG-0	BEMIS COMPANY INC				2FE	2,994,930	108.2180	3,246,528	3,000,000	2,997,210		976			5.650	5.704	FA	70,625	169,500	07/20/2009	08/01/2014
081437-AH-8	BEMIS COMPANY INC			1	2FE	4,967,650	105.9360	5,296,805	5,000,000	4,968,272		622			4.500	4.601	AO	54,375		09/27/2011	10/15/2021
084664-AD-3	BERKSHIRE HATHAWAY INC				1FE	1,069,085	106.3970	1,063,967	1,000,000	1,066,521		(2,564)			4.625	0.869	AO	9,764		12/06/2011	10/15/2013
084670-AV-0	BERKSHIRE HATHAWAY INC				1FE	49,964,521	106.0160	51,009,695	48,115,000	49,604,343		(360,178)			3.200	2.166	FA	598,764	769,840	03/17/2011	02/11/2015
085790-AQ-6	BERRY PLASTICS CORP			1	4FE	9,900,420	106.5000	9,768,180	9,172,000	9,732,641		(167,779)			8.250	5.641	MN	96,688	756,690	02/24/2011	11/15/2015
085790-AQ-6	BERRY PLASTICS CORP	LS		1	4FE	1,701,205	106.5000	1,680,570	1,578,000	1,673,145		(28,060)			8.250	5.734	MN	16,635	130,185	02/22/2011	11/15/2015
05541V-AA-4	BG ENERGY CAPITAL PLC		F		1FE	5,930,820	103.0840	6,185,022	6,000,000	5,936,893		5,727			4.000	4.142	JD	14,667	240,000	12/02/2010	12/09/2020
05541V-AC-0	BG ENERGY CAPITAL PLC		F		1FE	32,733,125	101.7360	34,005,191	33,425,000	32,845,218		111,863			2.500	2.970	JD	51,066	835,625	03/29/2011	12/09/2015
05541V-AC-0	BG ENERGY CAPITAL PLC	LS	F		1FE	3,479,945	101.7360	3,560,753	3,500,000	3,483,987		3,811			2.500	2.623	JD	5,347	87,500	12/02/2010	12/09/2015
05541V-AD-8	BG ENERGY CAPITAL PLC		F		1FE	11,979,960	102.1860	12,262,272	12,000,000	11,980,782		822			2.875	2.916	AO	75,708		10/06/2011	10/15/2016
055451-AG-3	BHP BILLITON FIN USA LTD		F		1FE	8,891,680	109.9210	8,793,664	8,000,000	8,518,642		(221,573)			5.500	2.519	AO	110,000	440,000	06/30/2010	04/01/2014
055451-AL-2	BHP BILLITON FIN USA LTD		F		1FE	13,873,580	102.9600	14,414,400	14,000,000	13,874,774		1,194			3.250	3.357	MN	50,556		11/16/2011	11/21/2021
055451-AD-0	BHP BILLITON FINANCE		F		1FE	5,915,710	101.1030	6,066,162	6,000,000	5,993,715		25,029			5.125	5.565	MS	78,583	307,500	03/26/2007	03/29/2012
055451-AB-4	BHP BILLITON FINANCE USA		F		1FE	11,162,900	114.9080	11,490,810	10,000,000	10,958,607		(204,293)			5.250	2.679	JD	23,333	525,000	02/02/2011	12/15/2015
064255-AE-2	BK TOKYO-MITSUBISHI UFJ		F		1FE	4,999,550	101.8200	5,091,015	5,000,000	4,999,675		125			2.250	2.253	FA	39,688	56,250	02/15/2011	02/24/2014
091797-AN-0	BLACK & DECKER				1FE	2,717,324	116.6490	3,499,470	3,000,000	2,814,455		30,733			5.750	7.281	MN	22,042	172,500	11/13/2006	11/15/2016
091797-AM-2	BLACK & DECKER CORP				1FE	5,406,050	108.6590	5,432,940	5,000,000	5,272,171		(91,185)			4.750	2.739	MN	39,583	237,500	07/06/2010	11/01/2014
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	3,249,720	109.0390	3,271,155	3,000,000	3,202,090		(35,169)			5.500	4.021	FA	68,750	165,000	08/17/2010	02/01/2017
096630-AA-6	BOARDWALK PIPELINES LLC				2FE	4,626,720	112.4930	4,780,957	4,250,000	4,575,196		(51,524)			5.875	4.124	MN	31,905	249,688	02/15/2011	11/15/2016
097014-AH-7	BOEING CAPITAL CORP				1FE	2,114,400	105.3590	2,107,172	2,000,000	2,107,262		(7,138)			5.800	0.613	JJ	53,489		12/06/2011	01/15/2013
097014-AM-6	BOEING CAPITAL CORP			1	1FE	5,041,450	104.0930	5,204,670	5,000,000	5,039,253		(2,197)			2.900	2.785	FA	60,417		08/01/2011	08/15/2018
097014-AN-4	BOEING CAPITAL CORP			1	1FE	11,993,040	102.1550	12,258,576	12,000,000	11,993,588		548			2.125	2.155	FA	106,250		07/28/2011	08/15/2016
097023-AV-7	BOEING CO				1FE	274,119	109.4460	273,615	250,000	271,834		(2,284)			5.000	0.987	MS	3,681		10/07/2011	03/15/2014
09950M-AC-6	BORALEX INC 6.750000% 06/30/2017		C	1	6*	33	101.1040	33	33		(33)				6.750	6.978	JD	1	2	11/04/2010	06/30/2017
101137-AJ-6	BOSTON SCIENTIFIC CORP				2FE	16,546,440	104.9410	16,790,608	16,000,000	16,541,492		(40,950)			4.500	3.387	JJ	332,000	270,000	08/02/2011	01/15/2015
10138M-AF-2	BOTTLING GROUP LLC				1FE	1,629,647	108.3360	1,625,034	1,500,000	1,625,028		(4,618)			5.000	0.520	MN	9,583		12/06/2011	11/15/2013
05565Q-BH-0	BP CAPITAL MARKETS PLC		F		1FE	15,497,200	106.7810	16,017,105	15,000,000	15,327,525		(96,106)			3.875	3.150	MS	179,219	581,250	05/05/2010	03/10/2015
05565Q-BQ-0	BP CAPITAL MARKETS PLC		F		1FE	19,981,600	104.8020	20,960,440	20,000,000	19,984,373		2,773			3.200	3.220	MS	195,556	320,000	03/08/2011	03/11/2016
05565Q-BR-8	BP CAPITAL MARKETS PLC		F		1FE	7,517,090	113.2650	7,928,578	7,000,000	7,498,455		(18,635)			4.742	3.816	MS	101,426	165,970	07/28/2011	03/11/2021
05565Q-BU-1	BP CAPITAL MARKETS PLC		F		1FE	5,000,000	104.1080	5,205,420	5,000,000	5,000,000					3.561	3.561	MN	29,675		10/27/2011	11/01/2021
05565Q-BU-1	BP CAPITAL MARKETS PLC	D	F		1FE	5,031,450	104.1080	5,205,420	5,000,000	5,031,007		(443)			3.561	3.486	MN	29,675		10/27/2011	11/01/2021
10510K-AA-5	BRAMBLES USA INC	D	R		2FE	4,998,450	106.6930	5,334,645	5,000,000	4,998,666		126			5.350	5.356	AO	66,875	267,500	03/24/2010	04/01/2020
10510K-AB-3	BRAMBLES USA INC		R		2FE	12,988,820	103.4170	13,444,249	13,000,000	12,992,488		2,126			3.950	3.972	AO	128,375	513,500	03/24/2010	04/01/2015
10801Q-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B			2	4FE	2,032,105	99.9170	1,983,315	1,984,962	1,983,315	(44,960)	(3,830)			7.250	6.936	FMAN	800	35,251	05/31/2011	10/14/2016
110122-AL-2	BRISTOL-MEYERS SQUIBB				1FE	3,276,120	107.5390	3,226,173	3,000,000	3,120,796		(71,919)			5.250	2.695	FA	59,500	157,500	10/16/2009	08/15/2013
111013-AG-3	BRITISH SKY BROADCASTING		F		2FE	4,180,548	112.0160	4,228,593	3,775,000	4,142,439		(38,110)			6.100	4.275	FA	86,993	115,138	04/01/2011	02/15/2018
11102A-AA-9	BRITISH TELECOM PLC		F		2FE	8,837,495	110.5080	8,807,480	7,970,000	8,750,783		(86,713)			5.950	4.101	JJ	218,666	237,108	03/25/2011	01/15/2018
111320-AD-9	BROADCOM CORP				1FE	2,983,320	102.3650	3,070,941	3,000,000	2,987,031		3,186			2.375	2.494	MN	11,875	71,250	10/27/2010	11/01/2015
120111-BH-1	BUILDING MATERIALS CORP			1	3FE	4,359,534	107.5000	4,458,025	4,147,000	4,336,823		(22,711)			7.000	6.315	FA	109,665	290,290	02/01/2011	02/15/2020
120111-BK-4	BUILDING MATERIALS CORP			1	3FE	7,433,610	105.0000	7,875,000	7,500,000	7,442,312	13,395	6,704			6.875	7.939	FA	194,792	485,260	09/07/2011	08/15/2018
120568-AU-4	BUNGE LIMITED FINANCE CO				2FE	8,499,235	103.5530	8,801,963	8,500,000	8,499,348		113			4.100	4.112	MS	102,614	178,122	03/08/2011	03/15/2016
12189T-AY-0	BURLINGTON NORTH SANTA F				2FE	1,914,949	115.4050	2,308,104	2,000,000	1,942,717		8,792			5.650	6.291	MN	18,833	113,000	04/10/2007	05/01/2017
12189T-AZ-7	BURLINGTON NORTH SANTA F				2FE	1,824,934	126.3040	2,526,088	2,000,000	1,832,605		2,419			6.150	6.851	MN	20,500	123,000	04/10/2007	05/01/2037
12800U-AE-0	CAISSE CENTRALE DESJARDN		A		1FE	5,017,850	102.8900	5,144,510	5,000,000	5,015,719		(2,131)			2.650	2.560	MS	38,646	66,250	06/15/2011	09/16/2015
12800U-AK-6	CAISSE CENTRALE DESJARDN		A		1FE	11,982,600	102.6830	12,322,008	12,000,000	11,985,137		2,537			2.550	2.581	MS	82,450	153,000	03/17/2011	03/24/2016
13134Y-AD-9	CALPINE CONSTRUCTION FIN			1	3FE	9,617,780	108.0000	9,761,040	9,038,000	9,574,582		(43,198)			8.000	6.244	JD	60,253	361,520	09/09/2011	06/01/2016
131347-BP-0	CALPINE CORP			1	3FE	1,042,500	105.0000	1,050,000	1,000,000	1,041,125		(1,375)			7.250	6.654	AO	15,306		11/07/2011	10/15/2017
134429-AT-6	CAMPBELL SOUP CO				1FE	16,317,200	112.4520	16,867,755	15,000,000	16,196,690		(111,451)			4.500	3.239	FA	255,000	450,000	06/07/2011	02/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
134429-AW-9	CAMPBELL SOUP CO				1FE	9,949,000	111.5760	11,157,560	10,000,000	9,952,063		3,063			4.250	4.328	AO	89,722	224,306	03/31/2011	04/15/2021
136069-DM-0	CANADIAN IMPERIAL BANK		A		1FE	25,028,250	103.4250	25,856,275	25,000,000	25,020,192		(5,457)			2.600	2.576	JJ	323,194	650,000	06/30/2010	07/02/2015
136069-DS-7	CANADIAN IMPERIAL BANK		A		1FE	9,989,700	100.6070	10,060,710	10,000,000	9,991,766		1,969			2.350	2.369	JD	13,056	233,694	12/06/2010	12/11/2015
136069-DT-5	CANADIAN IMPERIAL BANK		A		1FE	5,021,350	103.4540	5,172,700	5,000,000	5,017,634		(3,716)			2.750	2.658	JJ	58,819	68,750	01/26/2011	01/27/2016
136375-BM-3	CANADIAN NATL RAILWAY		A		1FE	2,990,550	116.2400	3,487,206	3,000,000	2,995,153		937			5.800	5.844	JD	14,500	174,000	05/23/2006	06/01/2016
136375-BP-6	CANADIAN NATL RAILWAY		A		1FE	1,195,237	120.1690	1,201,693	1,000,000	1,193,098		(2,139)			5.850	2.314	MN	7,475		12/06/2011	11/15/2017
136375-BR-2	CANADIAN NATL RAILWAY		A		1FE	8,692,000	118.9850	9,518,808	8,000,000	8,559,145		(74,844)			5.550	4.284	MN	56,733	444,000	03/08/2010	05/15/2018
136385-AF-8	CANADIAN NATL RESOURCES		A		2FE	10,932,900	109.9330	10,993,340	10,000,000	10,718,333		(214,567)			4.900	2.337	JD	40,833	490,000	01/31/2011	12/01/2014
136385-AR-2	CANADIAN NATL RESOURCES		A		2FE	3,984,240	104.2240	4,168,948	4,000,000	3,984,406		166			3.450	3.496	MN	17,250		11/10/2011	11/15/2021
13645R-AF-1	CANADIAN PACIFIC RR CO		A		2FE	2,453,667	105.9090	3,177,273	3,000,000	2,476,067		6,794			5.950	7.499	MN	22,808	178,500	05/03/2007	05/15/2037
14040H-AX-3	CAPITAL ONE FINANCIAL CO				2FE	9,974,900	100.4280	10,042,790	10,000,000	9,977,005		2,105			3.150	3.197	JJ	141,750		07/14/2011	07/15/2016
14149Y-AQ-1	CARDINAL HEALTH INC				2FE	1,404,475	115.8530	1,737,795	1,500,000	1,434,139		9,621			6.000	6.982	JD	4,000	90,000	06/05/2007	06/15/2017
14149Y-AT-5	CARDINAL HEALTH INC				2FE	12,437,625	107.2020	13,400,250	12,500,000	12,442,900		5,027			4.625	4.691	JD	25,694	581,337	12/08/2010	12/15/2020
14170T-AB-7	CAREFUSION CORP				2FE	5,554,150	118.0850	5,904,245	5,000,000	5,505,542		(48,608)			6.375	4.770	FA	132,813	159,375	02/04/2011	08/01/2019
141781-AX-2	CARGILL INC				1FE	2,355,336	117.8880	2,357,762	2,000,000	2,342,927		(12,409)			6.000	2.826	MN	11,333	60,000	10/07/2011	11/27/2017
141781-AY-0	CARGILL INC				1FE	4,163,758	108.6960	4,266,330	3,925,000	4,155,408		(8,349)			4.307	3.563	MN	22,070	83,587	08/02/2011	05/14/2021
141784-DE-5	CARGILL INC				1FE	1,077,602	106.9550	1,069,549	1,000,000	1,069,100		(8,502)			5.000	1.253	MN	6,389	25,000	10/07/2011	11/15/2013
147528-E@-8	CASEY'S GENERAL STORES, INC. 2010 SERIES				2	7,000,000	102.3750	7,166,272	7,000,000	7,000,000					5.220	5.220	FA	144,130	365,400	08/09/2010	08/09/2020
14912L-3U-3	CATERPILLAR FIN SERV CRP				1FE	4,072,992	116.8980	4,442,135	3,800,000	4,019,977		(29,779)			5.450	4.386	AO	43,721	207,100	03/04/2010	04/15/2018
14912L-4S-7	CATERPILLAR FINANCIAL SE				1FE	19,964,600	104.1290	20,825,840	20,000,000	19,969,619		5,019			2.650	2.688	AO	132,500	265,000	03/23/2011	04/01/2016
14912L-4X-6	CATERPILLAR FINANCIAL SE				1FE	3,990,920	102.6550	4,106,204	4,000,000	3,991,650		730			2.050	2.100	FA	34,622		07/26/2011	08/01/2016
124857-AD-5	CBS CORP				2FE	4,993,850	112.4280	5,621,405	5,000,000	4,994,682		488			5.750	5.787	AO	60,694	287,500	03/30/2010	04/15/2020
1248EP-AL-7	CCO HLDGS LLC/CAP CORP			1	3FE	9,949,000	106.6250	10,076,063	9,450,000	9,876,433	(5,468)	(63,954)			7.875	7.420	AO	126,098	704,813	09/12/2011	04/30/2018
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP			1	3FE	16,587,300	105.3750	16,860,000	16,000,000	16,530,825		(56,475)			7.250	7.695	AO	196,556	758,229	11/07/2011	10/30/2017
125094-AD-4	CDP FINANCIAL		A		1FE	15,017,550	108.5040	16,275,555	15,000,000	15,016,118		(1,432)			4.400	4.383	MN	66,000	660,000	02/18/2011	11/25/2019
151020-AD-6	CELGENE CORP				2FE	23,815,987	101.3080	24,288,545	23,975,000	23,846,019		29,455			2.450	2.607	AO	124,004	472,816	06/01/2011	10/15/2015
15135U-AB-5	CENOVUS ENERGY INC		A		2FE	4,995,150	107.7280	5,386,410	5,000,000	4,997,239		939			4.500	4.514	MS	66,250	225,000	09/15/2009	09/15/2014
15234Q-AL-2	CENT ELET BRASILEIRAS SA	D	F		2FE	5,000,000	103.9000	5,195,000	5,000,000	5,000,000					5.750	5.750	AO	51,111		10/20/2011	10/27/2021
15189T-AG-2	CENTERPOINT ENERGY				2FE	17,607,100	113.4650	17,019,810	15,000,000	17,221,962		(353,162)			6.850	2.317	JD	85,625	685,000	08/08/2011	06/01/2015
15189T-AQ-0	CENTERPOINT ENERGY INC				2FE	16,654,068	116.7410	17,803,064	15,250,000	16,422,877		(153,572)			6.500	5.064	MN	165,208	991,250	06/17/2010	05/01/2018
15189W-AC-4	CENTERPOINT ENERGY RESOU				2FE	1,142,399	114.6370	1,146,373	1,000,000	1,140,879		(1,520)			6.125	3.438	MN	10,208		12/06/2011	11/01/2017
153527-AG-1	CENTRAL GARDEN & PET CO			1	4FE	7,677,093	98.0000	7,115,780	7,261,000	7,115,780	(508,389)	(52,924)			8.250	7.314	MS	199,678	378,139	05/19/2011	03/01/2018
156700-AQ-9	CENTURYLINK INC				2FE	9,975,000	99.1180	9,911,820	10,000,000	9,976,957		1,957			5.150	5.196	JD	22,889	256,069	06/09/2011	06/15/2017
156700-AL-0	CENTURYTEL INC				2FE	10,682,200	101.3870	10,138,670	10,000,000	10,612,975		(69,225)			6.000	4.669	AO	150,000	300,000	04/20/2011	04/01/2017
15672W-AA-2	CEQUEL COM HLDG I/CAP CP			1	4FE	15,824,872	106.0000	15,968,900	15,065,000	15,705,962		(117,752)			8.625	8.791	MN	166,029	1,299,356	04/15/2011	11/15/2017
16117L-AX-7	CHARTER COMMUNICATIONS OPERATING, LLC TE			2	3FE	2,990,747	97.6090	3,329,794	3,411,360	3,008,397		69,484			3.830	6.955	JAJO	32,021	31,255	04/30/2010	09/06/2016
165167-BS-5	CHESAPEAKE ENERGY CORP				3FE	5,345,000	106.5000	5,325,000	5,000,000	5,306,486		(38,514)			6.500	5.227	FA	122,778	162,500	02/24/2011	08/15/2017
165167-BS-5	CHESAPEAKE ENERGY CORP	D			3FE	533,750	106.5000	532,500	500,000	529,965		(3,785)			6.500	5.254	FA	12,278	16,250	02/23/2011	08/15/2017
165167-CC-9	CHESAPEAKE ENERGY CORP				3FE	362,040	110.5000	371,280	336,000	361,117		(923)			7.250	5.921	JD	1,083	12,180	08/31/2011	12/15/2018
165167-CD-7	CHESAPEAKE ENERGY CORP				3FE	5,612,500	114.5000	5,725,000	5,000,000	5,436,806		(122,829)			9.500	6.367	FA	179,444	475,000	07/14/2010	02/15/2015
165167-CE-5	CHESAPEAKE ENERGY CORP			1	3FE	2,500,000	107.0000	2,675,000	2,500,000	2,500,000					6.875	8.408	FA	64,931	170,920	08/09/2010	08/15/2018
165167-CF-2	CHESAPEAKE ENERGY CORP				3FE	3,135,000	107.2500	3,217,500	3,000,000	3,131,387		(3,613)			6.625	5.967	FA	75,083		09/06/2011	08/15/2020
165167-CG-0	CHESAPEAKE ENERGY CORP				3FE	3,035,000	102.7500	3,082,500	3,000,000	3,034,177		(823)			6.125	5.961	FA	69,417	31,306	09/13/2011	02/15/2021
16524R-AA-1	CHESAPEAKE MIDSTREAM PT/			1	3FE	7,466,250	100.0000	7,500,000	7,500,000	7,467,488		1,238			5.875	7.040	AO	93,021	215,417	07/07/2011	04/15/2021
166751-AH-0	CHEVRON CORP				1FE	22,108,650	106.9400	22,457,379	21,000,000	21,601,320		(265,857)			3.950	2.585	MS	271,892	829,500	01/27/2010	03/03/2014
171232-AR-2	CHUBB CORP				1FE	926,026	117.5100	1,175,097	1,000,000	946,414		6,526			5.750	6.800	MN	7,347	57,500	05/01/2008	05/15/2018
171340-AG-7	CHURCH & DWIGHT CO INC				2FE	16,066,720	104.1780	16,668,448	16,000,000	16,054,892		(11,914)			3.350	3.257	JD	23,822	536,000	01/19/2011	12/15/2015
125509-BN-8	CIGNA CORP				2FE	2,989,620	102.1680	3,065,046	3,000,000	2,990,519		846			4.375	4.429	JD	5,833	133,802	12/01/2010	12/15/2020
125509-BR-9	CIGNA CORP				2FE	11,990,520	99.7810	11,973,708	12,000,000	11,990,771		251			2.750	2.775	MN	46,750		11/03/2011	11/15/2016
17275R-AE-2	CISCO SYSTEMS INC				1FE	16,263,300	115.9230	17,388,510	15,000,000	16,138,046		(125,254)			4.950	3.727	FA	280,500	742,500	01/31/2011	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC				1FE	3,122,910	113.6940	3,410,832	3,000,000	3,112,252		(10,658)			4.450	3.903	JJ	61,558	66,750	01/31/2011	01/15/2020
17275R-AK-8	CISCO SYSTEMS INC				1FE	14,965,050	108.5380	16,280,700	15,000,000	14,969,299		4,249			3.150	3.190	MS	140,438	233,625	03/09/2011	03/14/2017
172967-EH-0	CITIGROUP INC	D			1FE	5,024,350	104.7960	5,239,810	5,000,000	5,019,274		(2,815)			6.000	5.918	FA	113,333	300,000	02/23/2010	08/15/2017
172967-ES-6	CITIGROUP INC	D			1FE	4,935,950	106.4360	5,321,785	5,000,000	4,947,741		6,479			6.125	6.325	MN	39,132	306,250	02/12/2010	05/15/2018
172967-FD-8	CITIGROUP INC				1FE	15,215,450	101.2760	15,191,385	15,000,000	15,157,622		(42,606)			4.750	4.413	MN	83,125	712,500	08/02/2010	05/19/2015
172967-FH-9	CITIGROUP INC				1FE	15,296,640	100.6400	15,095,955	15,000,000	15,239,577		(54,663)			4.587	4.145	JD	30,580	688,050	12/01/2010	12/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
172967-FS-5	CITIGROUP INC				1FE	25,509,600	99.6550	24,913,825	25,000,000	25,458,274		(51,326)			3.953	3.505	JD	43,922	494,125	06/08/2011	06/15/2016
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE			1	4FE	3,930,000	108.0000	4,050,000	3,750,000	3,889,588		(29,055)			9.250	9.485	JD	15,417	346,875	07/28/2010	12/15/2017
186108-CE-4	CLEVELAND ELECTRIC ILLUM				2FE	4,766,884	106.5730	6,394,380	6,000,000	4,815,766		15,296			5.950	7.749	JD	15,867	357,000	12/04/2006	12/15/2036
18683K-AD-3	CLIFFS NATURAL RESOURCES				2FE	9,989,700	99.6400	9,963,960	10,000,000	9,990,330		630			4.875	4.902	AO	121,875	254,583	03/16/2011	04/01/2021
189054-AN-9	CLOROX				2FE	1,158,040	115.6130	1,156,129	1,000,000	1,156,319		(1,721)			5.950	2.988	AO	12,561		12/06/2011	10/15/2017
189054-AQ-2	CLOROX				2FE	5,073,656	104.2960	5,256,534	5,040,000	5,057,508		(15,065)			5.000	4.704	MS	84,000	252,000	08/27/2009	03/01/2013
189054-AR-0	CLOROX COMPANY				2FE	8,198,760	105.5350	8,442,768	8,000,000	8,170,618		(28,142)			3.550	2.957	MN	47,333	195,250	07/20/2011	11/01/2015
12572X-AA-8	CME GROUP INDEX SERVICES				1FE	3,116,460	106.2480	3,187,440	3,000,000	3,106,605		(9,855)			4.400	3.752	MS	38,867	66,000	05/03/2011	03/15/2018
12572X-AA-8	CME GROUP INDEX SERVICES	D			1FE	9,980,000	106.2480	10,624,800	10,000,000	9,983,886		2,211			4.400	4.425	MS	129,556	440,000	03/08/2010	03/15/2018
125896-BC-3	CMS ENERGY CORP				3FE	4,719,825	118.4740	4,774,518	4,030,000	4,643,699		(61,398)			8.750	6.170	JD	15,672	352,625	02/03/2011	06/15/2019
125896-BE-9	CMS ENERGY CORP				3FE	11,341,250	105.0120	11,551,276	11,000,000	11,314,979		(26,271)			6.250	5.801	FA	286,458	343,750	02/15/2011	02/01/2020
459284-AA-3	COCA COLA ENTERPRISES				2FE	11,259,772	101.7390	11,801,747	11,600,000	11,326,906		67,134			2.125	2.799	MS	72,581	247,185	01/06/2011	09/15/2015
191085-AA-7	COCA-COLA AMATIL LTD		F		1FE	11,014,430	104.9340	11,542,740	11,000,000	11,012,864		(3,775)			3.250	3.207	MN	58,590	357,500	02/01/2011	11/02/2014
191216-AR-1	COCA-COLA CO/THE				1FE	18,020,888	104.9500	19,520,756	18,600,000	18,066,572		45,349			3.150	3.535	MN	74,865	585,900	01/31/2011	11/15/2020
191216-AU-4	COCA-COLA CO/THE				1FE	36,826,014	101.7150	37,878,740	37,240,000	36,855,298		29,284			1.800	2.071	MS	262,542		08/12/2011	09/01/2016
19122T-AD-1	COCA-COLA ENTERPRISES				2FE	14,983,650	99.3940	14,909,160	15,000,000	14,984,795		1,145			2.000	2.023	FA	110,000		08/16/2011	08/19/2016
21987B-AN-8	CODELCO INC		F		1FE	4,672,780	101.5550	5,077,730	5,000,000	4,696,338		22,408	239,170		3.750	4.594	MN	29,688	187,500	10/28/2010	11/04/2020
194162-DN-7	COLGATE-PALMOLIVE CO				1FE	3,194,674	107.2320	3,324,201	3,100,000	3,176,700		(17,974)			3.150	2.427	FA	39,603	48,825	02/08/2011	08/05/2015
194162-DR-8	COLGATE-PALMOLIVE CO				1FE	7,357,931	104.3250	7,991,257	7,660,000	7,383,681		25,750			2.950	3.438	MN	37,662	185,916	08/08/2011	11/01/2020
194162-DU-1	COLGATE-PALMOLIVE CO				1FE	19,912,000	105.7990	21,159,820	20,000,000	19,921,000		9,000			2.625	2.701	MN	87,500	258,125	04/29/2011	05/01/2017
194162-DY-3	COLGATE-PALMOLIVE CO				1FE	15,768,640	99.5370	15,925,984	16,000,000	15,771,632		2,992			2.450	2.621	MN	57,711		11/03/2011	11/15/2021
20030N-AG-6	COMCAST CORP				2FE	5,252,150	110.7480	5,537,375	5,000,000	5,185,293		(37,253)			4.950	4.032	JD	11,000	247,500	03/01/2010	06/15/2016
20030N-AG-6	COMCAST CORP	D			2FE	1,575,645	110.7480	1,661,213	1,500,000	1,555,588		(11,176)			4.950	4.032	JD	3,300	74,250	03/01/2010	06/15/2016
200340-AN-7	COMERICA INC				1FE	4,993,800	102.1530	5,107,640	5,000,000	4,995,315		1,177			3.000	3.027	MS	43,750	150,000	09/13/2010	09/16/2015
201723-AJ-2	COMMERCIAL METALS CO				3FE	3,993,120	94.5000	3,780,000	4,000,000	3,780,000	(214,925)	576			7.350	7.406	FA	111,067	294,000	07/30/2008	08/15/2018
202795-HN-3	COMMONWEALTH EDISON				2FE	3,783,823	116.6610	4,666,444	4,000,000	3,855,416		25,776			5.950	6.876	FA	89,911	238,000	11/13/2006	08/15/2016
202795-HS-2	COMMONWEALTH EDISON				2FE	1,890,957	118.7510	2,375,024	2,000,000	1,923,404		10,607			6.150	6.975	MS	36,217	123,000	09/04/2007	09/15/2017
202795-HU-7	COMMONWEALTH EDISON				2FE	5,422,500	118.0580	5,902,915	5,000,000	5,340,675		(46,585)			5.800	4.528	MS	85,389	290,000	03/15/2010	03/15/2018
202795-HV-5	COMMONWEALTH EDISON				2FE	9,247,780	107.7210	9,964,230	9,250,000	9,248,043		188			4.000	4.002	FA	154,167	368,972	07/26/2010	08/01/2020
202795-HX-1	COMMONWEALTH EDISON			1	2FE	15,000,000	99.8310	14,974,620	15,000,000	15,000,000					1.950	1.950	MS	92,625		08/30/2011	09/01/2016
202795-HX-1	COMMONWEALTH EDISON	D		1	2FE	4,975,250	99.8310	4,991,540	5,000,000	4,975,596		346			1.950	2.058	MS	30,875		12/01/2011	09/01/2016
202795-HZ-6	COMMONWEALTH EDISON			1	2FE	9,996,700	103.5600	10,355,960	10,000,000	9,996,789		89			3.400	3.398	MS	107,667		08/30/2011	09/01/2021
12543D-AF-7	COMMUNITY HEALTH SYSTEMS			1	4FE	913,093	103.2500	922,023	893,000	902,262		(5,439)			8.875	9.954	JJ	36,545	79,254	11/30/2009	07/15/2015
12543D-AF-7	COMMUNITY HEALTH SYSTEMS	M		1	4FE	620,658	103.2500	626,728	607,000	613,296		(3,697)			8.875	9.954	JJ	24,841	53,871	11/30/2009	07/15/2015
205768-AG-9	COMSTOCK RESOURCES INC			1	4FE	9,933,938	96.7500	9,118,688	9,425,000	9,118,688	(744,187)	(71,063)			8.375	7.513	AO	166,639	527,625	05/04/2011	10/15/2017
207900-CB-5	CONNECTICUT DEV WTR AQUARION WTR 07			1	1	8,981,923	90.7070	8,272,478	9,120,000	8,990,864		2,363			5.100	5.252	MS	155,040	465,120	11/26/2007	09/01/2037
20825C-AR-5	CONOCOPHILLIPS				1FE	11,192,350	120.5000	12,049,990	10,000,000	11,077,171		(115,179)			5.750	3.989	FA	239,583	287,500	02/08/2011	02/01/2019
20825T-AA-5	CONOCOPHILLIPS				1FE	6,590,610	116.7530	6,830,074	5,850,000	6,482,351		(108,259)			5.625	3.173	AO	69,469	329,063	02/03/2011	10/15/2016
209615-CA-9	CONSOLIDATED NATURAL GAS				2FE	5,512,195	109.5870	6,575,208	6,000,000	5,752,795		74,603			5.000	6.576	JD	25,000	300,000	11/15/2004	12/01/2014
210518-CF-1	CONSUMERS ENERGY CO				2FE	5,300,304	110.1000	5,284,786	4,800,000	5,194,615		(105,689)			5.000	2.323	MS	70,667	240,000	02/02/2011	03/15/2015
210518-BV-7	CONSUMERS ENERGY COMPANY				2FE	7,448,140	105.2210	7,365,449	7,000,000	7,170,986		(127,712)			5.375	3.420	AO	79,431	376,250	10/08/2009	04/15/2013
210518-CQ-7	CONSUMERS ENERGY COMPANY				2FE	1,602,449	118.1400	2,067,450	1,750,000	1,640,828		12,473			5.650	6.825	MS	29,113	98,875	03/10/2008	09/15/2018
210518-CD-6	CONSUMERS ENERGY-ITC				2FE	2,380,532	100.4660	2,511,648	2,500,000	2,496,206		30,343			5.000	6.281	FA	47,222	125,000	02/21/2006	02/15/2012
212015-AB-7	CONTINENTAL RESOURCES			1	4FE	3,471,413	110.0000	3,451,800	3,138,000	3,425,193		(46,219)			8.250	5.989	AO	64,721	258,885	02/03/2011	10/01/2019
216871-AC-7	COOPER US INC				1FE	4,183,448	117.0340	4,271,734	3,650,000	4,125,221		(58,227)			6.100	3.478	JJ	111,325	111,325	03/25/2011	07/01/2017
216871-AE-3	COOPER US INC			1	1FE	9,952,300	105.8290	10,582,930	10,000,000	9,956,538		3,978			5.375	3.945	JD	17,222	396,111	12/02/2010	12/15/2020
216871-AF-0	COOPER US INC				1FE	13,374,642	101.8810	13,753,962	13,500,000	13,396,237		21,595			2.375	2.600	JJ	147,844	143,819	10/07/2011	01/15/2016
219023-AE-8	CORN PRODUCTS INTL INC				2FE	3,992,920	103.3200	4,132,796	4,000,000	3,994,594		1,305			3.200	3.323	MN	21,333	143,644	09/14/2010	11/01/2015
22160K-AC-9	COSTCO WHOLESALE CORP				1FE	2,394,176	119.4390	2,388,772	2,000,000	2,389,198		(4,978)			5.500	1.590	MS	32,389		12/06/2011	03/15/2017
223032-AK-6	COVIDIEN INTL FINANCE SA		F		1FE	23,191,542	103.8100	23,949,082	23,070,000	23,167,525		(24,920)			2.800	2.666	JD	28,709	645,960	01/26/2011	06/15/2015
223032-AL-4	COVIDIEN INTL FINANCE SA		F		1FE	2,996,400	109.4960	3,284,883	3,000,000	2,996,854		304			4.200	4.196	JD	5,600	126,000	06/21/2010	06/15/2020
224044-BF-3	COX COMMUNICATIONS INC				2FE	7,057,859	105.4160	7,906,230	7,500,000	7,401,291		63,917			4.625	5.620	JD	28,906	346,875	08/21/2009	06/01/2013
224044-BM-8	COX COMMUNICATIONS INC				2FE	5,168,680	111.0030	5,550,135	5,000,000	5,097,708		(30,121)			5.450	4.733	JD	12,111	272,500	07/21/2009	12/15/2014
067383-AB-5	CR BARD INC				1FE	1,499,625	104.6060	1,569,090	1,500,000	1,499,697		70			2.875	2.923	JJ	19,885	24,557	12/15/2010	01/15/2016
067383-AB-5	CR BARD INC	D			1FE	8,497,875	104.6060	8,891,510	8,500,000	8,498,282		396			2.875	2.923	JJ	112,684	139,158	12/15/2010	01/15/2016
067383-AC-3	CR BARD INC				1FE	9,934,000	112.0690	11,206,930	10,000,000	9,938,742		4,742			4.400	4.511	JJ	202,889	250,556	02/10/2011	01/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
22546Q-AA-5	CREDIT SUISSE NEW YORK		F		1FE	4,994,850	103.9420	5,197,100	5,000,000	4,997,420		1,010			5.500	5.514	MN	45,833	275,000	04/28/2009	05/01/2014
22546Q-AF-4	CREDIT SUISSE NEW YORK		F		1FE	5,992,320	98.0470	5,882,820	6,000,000	5,993,209		638			4.375	4.391	FA	106,458	262,500	08/02/2010	08/05/2020
2254C0-TC-1	CREDIT SUISSE NEW YORK		F		1FE	1,851,022	102.5810	2,051,614	2,000,000	1,951,637		32,562			5.000	6.879	MN	12,778	100,000	05/12/2008	05/15/2013
22541L-AR-4	CREDIT SUISSE USA INC				1FE	8,341,560	104.4820	8,358,584	8,000,000	8,318,529		(23,031)			4.875	3.481	JJ	179,833		10/07/2011	01/15/2015
12626P-AK-9	CRH AMERICA INC				2FE	6,985,930	99.8410	6,988,849	7,000,000	6,988,629		2,535			4.125	4.266	JJ	133,146	174,854	11/30/2010	01/15/2016
12626P-AL-7	CRH AMERICA INC				2FE	4,997,200	101.9510	5,097,545	5,000,000	4,997,425		212			5.750	5.836	JJ	132,569	174,097	11/30/2010	01/15/2021
22818V-AB-3	CROWN AMER/CAP CORP III			1	3FE	13,468,125	104.5000	13,846,250	13,250,000	13,453,228		(14,897)			6.250	6.355	FA	345,052	243,533	09/12/2011	02/01/2021
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC			1	4FE	4,634,750	109.2500	4,588,500	4,200,000	4,568,998		(65,752)			8.875	6.365	FA	140,817	186,375	02/25/2011	02/15/2018
126304-AK-0	CSC HOLDINGS INC				3FE	4,642,500	110.0000	4,950,000	4,500,000	4,621,925		(14,293)			7.625	7.101	JJ	158,219	343,125	07/26/2010	07/15/2018
126307-AB-3	CSC HOLDINGS INC			1	3FE	11,996,250	106.5000	12,247,500	11,500,000	11,835,765		(103,706)			8.500	8.075	JD	43,444	913,750	08/29/2011	06/15/2015
126304-AG-9	CSC HOLDINGS LLC				3FE	140,700	110.7500	139,545	126,000	139,325	(110)	(1,265)			7.875	5.780	FA	3,749	4,961	04/20/2011	02/15/2018
126304-AG-9	CSC HOLDINGS LLC	LS			3FE	8,053,550	110.7500	8,117,975	7,330,000	7,968,077	(10,146)	(71,478)			7.875	6.131	FA	218,068	367,369	04/20/2011	02/15/2018
126307-AA-5	CSC HOLDINGS LLC				3FE	2,593,750	110.6250	2,765,625	2,500,000	2,559,044		(22,908)			8.500	7.354	AO	44,861	212,500	06/10/2010	04/15/2014
126408-GJ-6	CSX CORP				2FE	3,476,769	114.3540	4,574,156	4,000,000	3,641,492		52,631			5.600	7.680	MN	37,333	224,000	04/20/2007	05/01/2017
126408-GL-1	CSX CORP				2FE	2,857,014	105.2660	3,157,980	3,000,000	2,958,102		32,277			5.750	6.980	MS	50,792	172,500	09/04/2007	03/15/2013
126408-GM-9	CSX CORP				2FE	905,089	119.0410	1,190,407	1,000,000	930,453		8,471			6.250	7.680	MS	18,403	62,500	10/29/2007	03/15/2018
126408-GN-7	CSX CORP				2FE	5,696,350	114.2610	5,713,050	5,000,000	5,476,821		(137,306)			6.250	3.139	AO	78,125	312,500	05/17/2010	04/01/2015
126408-GT-4	CSX CORP			1	2FE	4,650,850	101.9380	5,096,875	5,000,000	4,676,838		25,988			3.700	4.624	AO	31,347	189,625	02/07/2011	10/30/2020
126650-BH-2	CVS CAREMARK CORP				2FE	6,864,758	116.6840	7,001,052	6,000,000	6,835,963		(28,795)			5.750	2.948	JD	28,750	143,750	12/06/2011	06/01/2017
126650-BJ-8	CVS CAREMARK CORP				2FE	2,699,814	120.9910	3,629,727	3,000,000	2,729,108		9,338			6.250	7.231	JD	15,625	187,500	05/22/2007	06/01/2027
126650-BT-6	CVS CAREMARK CORP				2FE	9,985,400	105.4350	10,543,500	10,000,000	9,989,873		2,789			3.250	3.282	MN	38,819	325,000	05/13/2010	05/18/2015
126650-BW-9	CVS CAREMARK CORP			1	2FE	5,133,550	107.6570	5,382,840	5,000,000	5,129,025		(4,525)			4.125	3.790	MN	26,354	104,844	08/03/2011	05/15/2021
233851-AD-6	DAIMLER FINANCE NA LLC				1FE	19,977,000	101.1580	20,231,600	20,000,000	19,980,274		3,274			3.000	3.025	MS	155,000	300,000	03/21/2011	03/28/2016
233851-AH-7	DAIMLER FINANCE NA LLC				1FE	34,772,500	99.4160	34,795,460	35,000,000	34,785,195		12,695			2.625	2.767	MS	273,073		09/07/2011	09/15/2016
235851-AG-7	DANAHER CORP				1FE	2,965,417	117.5570	3,526,722	3,000,000	2,976,514		3,167			5.625	5.780	JJ	77,813	168,750	12/06/2007	01/15/2018
235851-AM-4	DANAHER CORP			1	1FE	5,253,450	110.4000	5,519,975	5,000,000	5,244,592		(8,858)			3.900	3.282	JD	4,333	97,500	08/02/2011	06/23/2021
23636A-AA-9	DANSKE BANK A/S		F		1FE	19,939,600	95.9720	19,194,480	20,000,000	19,959,770		11,421			3.750	3.851	AO	187,500	750,000	03/09/2010	04/01/2015
23636A-AB-7	DANSKE BANK A/S		F		1FE	9,995,500	92.8290	9,282,890	10,000,000	9,996,092		592			3.875	3.885	AO	82,882	193,750	04/07/2011	04/14/2016
237194-AG-0	DARDEN RESTAURANTS INC				2FE	2,532,831	114.6440	3,439,314	3,000,000	2,664,628		42,991			6.200	8.700	AO	39,267	186,000	10/10/2007	10/15/2017
23918K-AL-2	DAVITA INC			1	4FE	3,392,250	102.3750	3,434,681	3,355,000	3,387,231	1,875	(5,019)			6.375	7.548	MN	35,647	220,417	02/03/2011	11/01/2018
23918K-AM-0	DAVITA INC			1	4FE	10,730,838	102.7500	10,855,538	10,565,000	10,708,047	237,655	(19,507)			6.625	7.317	MN	116,655	721,318	02/03/2011	11/01/2020
23311R-AD-8	DCP MIDSTREAM LLC				2FE	7,991,360	107.0190	8,561,496	8,000,000	7,992,601		701			5.350	5.372	MS	126,022	428,000	03/08/2010	03/15/2020
23314#-AF-6	DCT INDUSTRIAL TRUST INC 2011 5'S				2	20,000,000	96.9420	19,388,410	20,000,000	20,000,000					4.020	4.248	FA	335,000		08/01/2011	08/01/2016
241627-AS-7	DE SOTO PARISH LA PCR CLECO UTIL 99 REF			1	2FE	2,340,309	100.0760	2,366,797	2,365,000	2,345,760		603			5.875	5.915	MS	46,315	138,944	08/20/1999	09/01/2029
24702R-AK-7	DELL INC				1FE	1,005,928	100.6640	1,006,640	1,000,000	1,005,696		(232)			1.400	1.059	MS	4,317		12/06/2011	09/10/2013
24702R-AL-5	DELL INC				1FE	2,917,020	102.1750	3,065,265	3,000,000	2,934,280		16,624			2.300	2.930	MS	21,275	69,000	12/14/2010	09/10/2015
24702R-AP-6	DELL INC				1FE	25,024,700	105.7550	26,491,577	25,050,000	25,028,254		3,554			3.100	3.124	AO	194,138	390,429	03/28/2011	04/01/2016
24702R-AP-6	DELL INC	LS			1FE	949,041	105.7550	1,004,671	950,000	949,175		135			3.100	3.124	AO	7,363	14,807	03/28/2011	04/01/2016
247916-AC-3	DENBURY RESOURCES INC			1	4FE	400,000	104.5000	418,000	400,000	400,000					6.375	6.854	FA	9,633	12,608	02/03/2011	08/15/2021
24823U-AG-3	DENBURY RESOURCES INC			1	4FE	14,230,000	111.7500	14,527,500	13,000,000	14,075,948		(146,256)			8.250	6.477	FA	405,167	1,072,500	02/01/2011	02/15/2020
249030-AB-3	DENTSPLY INTERNATIONAL				2FE	9,985,700	100.9600	10,095,970	10,000,000	9,986,659		959			2.750	2.768	FA	97,778		08/16/2011	08/15/2016
249030-AC-1	DENTSPLY INTERNATIONAL				2FE	10,224,300	103.1540	10,315,410	10,000,000	10,223,344		(956)			4.125	3.841	FA	146,667		12/08/2011	08/15/2021
25156P-AH-6	DEUTSCHE TELEKOM INT FIN		F		2FE	5,547,600	111.2880	5,564,385	5,000,000	5,459,074		(88,526)			5.750	3.399	MS	78,264	287,500	02/08/2011	03/23/2016
25156P-AP-8	DEUTSCHE TELEKOM INT FIN		F		2FE	39,959,600	100.7420	40,296,960	40,000,000	39,965,060		5,460			3.125	3.147	AO	277,778	625,000	04/04/2011	04/11/2016
251591-AM-5	DEVELOPERS DIVERS REALTY				3FE	2,872,500	100.8620	3,025,869	3,000,000	2,906,351		24,401			5.500	6.555	MN	27,500	165,000	08/02/2010	05/01/2015
251591-AY-9	DEVELOPERS DIVERSIFIED R				3FE	4,965,750	95.6810	4,784,035	5,000,000	4,784,035	(185,086)	3,371			4.750	4.951	AO	50,139	143,819	03/02/2011	04/15/2018
25179M-AJ-2	DEVON ENERGY CORPORATION			1	2FE	5,848,024	102.3900	5,938,608	5,800,000	5,844,115		(3,909)			2.400	2.224	JJ	65,347		07/25/2011	07/15/2016
25271C-AG-7	DIAMOND OFFSHORE DRILL				2FE	2,176,800	108.6230	2,172,452	2,000,000	2,106,480		(37,774)			5.150	3.055	MS	34,333	103,000	02/09/2010	09/01/2014
25271C-AJ-1	DIAMOND OFFSHORE DRILL				2FE	3,225,750	108.4940	3,254,814	3,000,000	3,151,180		(40,074)			4.875	3.337	JJ	73,125	146,250	02/08/2010	07/01/2015
25459H-AY-1	DIRECTV HLDG/FIN INC				2FE	24,952,750	103.0920	25,773,100	25,000,000	24,959,884		7,134			3.500	3.523	MS	291,667	415,625	03/07/2011	03/01/2016
25466A-AB-7	DISCOVER BANK				2FE	4,965,350	104.6270	5,231,340	5,000,000	4,969,710		2,608			7.000	7.098	AO	73,889	350,000	04/12/2010	04/15/2020
254709-AD-0	DISCOVER FINANCIAL SVS				2FE	3,240,086	104.4660	4,700,993	4,500,000	3,584,983		115,111			6.450	11.589	JD	15,319	290,250	06/05/2007	06/12/2017
25470D-AB-5	DISCOVERY COMMUNICATIONS				2FE	12,694,725	105.1740	13,146,763	12,500,000	12,656,648		(39,268)			3.700	3.311	JD	38,542	462,500	01/31/2011	06/01/2015
27876G-BH-0	DISH DBS CORP				3FE	2,888,750	110.0000	3,025,000	2,750,000	2,862,010		(19,904)			7.750	6.400	MN	18,352	174,375	09/20/2011	05/31/2015
256882-AA-9	DOLPHIN SUBSIDIARY II IN			1	3FE	5,558,438	106.5000	5,857,500	5,500,000	5,555,969		(2,468)			6.500	6.273	AO	87,389		09/27/2011	10/15/2016
25746U-BN-8	DOMINION RESOURCES INC				2FE	14,996,400	100.4930	15,073,875	15,000,000	14,996,660		260			1.950	1.955	FA	110,500		08/10/2011	08/15/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
260003-AJ-7	DOVER CORP			1	1FE	9,994,200	112.7040	11,270,350	10,000,000	9,994,606		406			4.300	4.321	MS	143,333	225,750	02/16/2011	03/01/2021
260543-BZ-5	DOW CHEMICAL CO/THE				2FE	9,998,500	103.3080	10,230,760	10,000,000	9,999,674		505			4.850	4.894	FA	183,222	485,000	08/04/2009	08/15/2012
260543-CC-5	DOW CHEMICAL CO/THE			1	2FE	9,972,500	103.9440	10,394,390	10,000,000	9,975,086		2,265			4.250	4.294	MN	54,306	432,083	11/04/2010	11/15/2020
260543-CD-3	DOW CHEMICAL CO/THE				2FE	9,538,200	100.4350	10,043,510	10,000,000	9,614,801		76,601			2.500	3.501	FA	94,444	191,667	02/04/2011	02/15/2016
260543-CF-8	DOW CHEMICAL CO/THE				2FE	4,980,150	102.5720	5,128,600	5,000,000	4,980,361		211			4.125	4.175	MN	26,927		11/04/2011	11/15/2021
260543-BV-4	DOW CHEMICAL COMPANY				2FE	4,142,425	111.4050	5,013,225	4,500,000	4,240,597		31,554			5.700	6.831	MN	32,775	256,500	05/01/2008	05/15/2018
260547-C@-1	DOW CORNING CORPORATION SERIES 2018				1	15,000,000	104.8940	15,734,051	15,000,000	15,000,000					4.130	4.130	MS	168,642	309,750	03/23/2011	03/23/2018
26138E-AM-1	DR PEPPER SNAPPLE GROUP				2FE	25,043,200	103.7120	25,928,050	25,000,000	25,035,449		(7,752)			2.900	2.869	JJ	334,306	370,556	01/13/2011	01/15/2016
26138E-AN-9	DR PEPPER SNAPPLE GROUP				2FE	12,988,560	99.4280	12,925,614	13,000,000	12,988,745		185			2.600	2.681	JJ	43,189		11/07/2011	01/15/2019
250847-EF-3	DTE ENERGY COMPANY			1	1FE	1,956,793	105.6190	2,212,712	2,095,000	1,967,338		10,545			3.450	4.326	AO	18,069	80,710	02/07/2011	10/01/2020
250847-EF-3	DTE ENERGY COMPANY	0		1	1FE	9,340,300	105.6190	10,561,870	10,000,000	9,390,635		50,335			3.450	4.326	AO	86,250	385,250	02/07/2011	10/01/2020
26441C-AF-2	DUKE ENERGY CORP			1	2FE	4,999,050	102.2810	5,114,050	5,000,000	4,999,078		28			3.550	3.576	MS	62,125		08/22/2011	09/15/2021
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	3,998,400	119.2580	4,770,320	4,000,000	3,998,760		136			5.450	5.471	AO	54,500	218,000	03/18/2009	04/01/2019
266233-AC-9	DUQUENSE LIGHT HLDGS INC				3FE	2,978,160	106.3370	3,190,113	3,000,000	2,980,276	967	1,641			6.400	6.505	MS	56,533	193,067	09/08/2010	09/15/2020
263534-BS-7	E.I. DU PONT DE NEMOURS				1FE	1,062,942	104.3100	1,122,371	1,076,000	1,072,653		3,056			5.000	5.312	JJ	24,808	53,800	11/28/2007	01/15/2013
263534-BU-2	E.I. DU PONT DE NEMOURS				1FE	2,475,200	106.2320	2,655,808	2,500,000	2,491,623		5,099			5.000	5.187	JJ	57,639	125,000	07/23/2008	07/15/2013
263534-CB-3	E.I. DU PONT DE NEMOURS				1FE	9,309,250	108.5120	10,851,240	10,000,000	9,358,988		49,738			3.625	4.496	JJ	167,153	181,250	02/09/2011	01/15/2021
263534-CF-4	E.I. DU PONT DE NEMOURS				1FE	34,938,050	105.6750	36,986,285	35,000,000	34,946,979		8,929			2.750	2.798	AO	240,625	497,292	03/22/2011	04/01/2016
277432-AJ-9	EASTMAN CHEMICAL CO				2FE	15,481,861	102.0260	15,620,211	15,310,000	15,468,446		(13,540)			3.000	2.732	JD	20,413	383,817	08/08/2011	12/15/2015
277432-AK-6	EASTMAN CHEMICAL CO				2FE	6,995,660	105.5190	7,386,323	7,000,000	6,996,029		349			4.500	4.562	JJ	145,250	188,125	12/01/2010	01/15/2021
278642-AB-9	EBAY INC				1FE	14,670,580	100.6850	15,102,750	15,000,000	14,725,392		53,934			1.625	2.126	AO	51,458	234,948	03/21/2011	10/15/2015
27876G-BE-7	ECHOSTAR DBS CORP				3FE	7,087,500	107.7500	7,542,500	7,000,000	7,081,668		(5,832)			7.125	6.791	FA	207,813		08/24/2011	02/01/2016
278865-AH-3	ECOLAB INC				2FE	10,630,963	107.3560	10,392,051	9,680,000	10,422,729		(208,234)			4.875	2.313	FA	178,273	471,900	01/27/2011	02/15/2015
278865-AK-6	ECOLAB INC				2FE	24,950,500	103.4410	25,860,250	25,000,000	24,951,090		590			3.000	3.043	JD	47,917		12/05/2011	12/08/2016
278865-AL-4	ECOLAB INC				2FE	9,993,600	106.7890	10,678,890	10,000,000	9,993,633		33			4.350	4.358	JD	27,792		12/05/2011	12/08/2021
281020-AF-4	EDISON INTERNATIONAL				2FE	7,947,760	102.9030	8,232,264	8,000,000	7,953,229		5,469			3.750	3.865	MS	88,333	150,000	03/24/2011	09/15/2017
281020-AF-4	EDISON INTERNATIONAL	0			2FE	4,990,550	102.9030	5,145,165	5,000,000	4,992,112		1,217			3.750	3.778	MS	55,208	186,458	09/14/2010	09/15/2017
26835P-AC-4	EDP FINANCE BV		F		2FE	4,674,397	76.2800	3,707,208	4,860,000	4,703,632		15,864			4.900	5.414	AO	59,535	238,140	02/09/2010	10/01/2019
263534-BY-4	EI DU PONT DE NEMOUR & C				1FE	3,074,452	106.6440	3,092,679	2,900,000	3,062,282		(12,170)			3.250	1.364	JJ	43,460		10/07/2011	01/15/2015
263534-BZ-1	EI DU PONT DE NEMOUR & C				1FE	5,221,200	114.8010	5,740,065	5,000,000	5,202,121		(19,079)			4.625	4.031	JJ	106,632	115,625	01/31/2011	01/15/2020
28336L-BR-9	EL PASO CORP				3FE	3,943,001	109.4900	3,833,234	3,501,000	3,833,234	(67,871)	(41,896)			7.250	5.135	JD	21,152	253,823	03/04/2011	06/01/2018
28336L-BT-5	EL PASO CORP				3FE	5,275,000	109.5000	5,475,000	5,000,000	5,212,248		(43,004)			8.250	7.043	FA	155,833	412,500	07/02/2010	02/15/2016
28336L-AE-9	EL PASO CORPORATION				3FE	1,040,000	102.2590	1,022,587	1,000,000	1,004,724		(9,893)			7.875	6.800	JD	3,500	78,750	01/24/2008	06/15/2012
28336L-BQ-1	EL PASO CORPORATION				3FE	3,329,950	109.5650	3,357,078	3,064,000	3,289,981	(8,987)	(30,680)			7.000	5.378	JD	9,532	214,480	02/25/2011	06/15/2017
28370T-AA-7	EL PASO PIPELINE PART OP				3FE	1,325,000	110.2130	1,460,317	1,325,000	1,325,000					6.500	6.500	AO	21,531	86,125	03/25/2010	04/01/2020
28370T-AE-9	EL PASO PIPELINE PART OP				3FE	5,711,878	102.9210	5,917,981	5,750,000	5,712,707		830			5.000	5.105	AO	80,660		09/15/2011	10/01/2021
532457-BD-9	ELI LILLY & CO				1FE	6,992,860	100.5220	7,036,533	7,000,000	6,999,551		2,449			3.550	3.586	MS	79,382	248,500	03/03/2009	03/06/2012
28932M-AG-0	ELM RD GENERATING STAT				1FE	9,936,976	112.1760	11,069,856	9,868,293	9,933,560		(3,416)			4.673	4.619	JJ	207,515	230,573	02/01/2011	01/19/2031
29250R-AS-5	ENBRIDGE ENERGY PARTNERS				2FE	4,997,950	111.0930	5,554,625	5,000,000	4,998,250		167			5.200	5.229	MS	76,556	260,000	02/25/2010	03/15/2020
29264F-AG-1	ENDO PHARMACEUT HLDGS IN			1	3FE	12,670,500	106.5000	13,120,800	12,320,000	12,652,039		(18,461)			7.000	6.974	JJ	486,298		09/20/2011	07/15/2019
29264F-AB-2	ENDO PHARMACEUT HLDGS IN 1.750000% 04/15				3Z		130.5000								1.750	0.000	AO		3,787	04/18/2008	04/15/2015
29268B-AC-5	ENEL FINANCE INTERNATION		F		1FE	1,963,133	86.8470	1,736,934	2,000,000	1,964,662		487			6.800	6.948	MS	40,044	136,000	09/13/2007	09/15/2037
29273R-AE-9	ENERGY TRANSFER PARTNERS				2FE	2,739,075	109.7930	3,293,787	3,000,000	2,823,443		27,341			6.125	7.531	FA	69,417	183,750	10/18/2006	02/15/2017
29358Q-AB-5	ENSCO PLC		F		2FE	24,809,750	102.0150	25,503,625	25,000,000	24,837,737		27,987			3.250	3.413	MS	239,236	401,736	03/08/2011	03/15/2016
29364D-AN-0	ENTERGY ARKANSAS INC				1FE	2,499,825	106.0450	2,651,135	2,500,000	2,499,940		35			5.400	5.449	FA	56,250	135,000	07/14/2008	08/01/2013
29364D-AQ-3	ENTERGY ARKANSAS INC			1	1FE	4,998,550	104.1310	5,206,535	5,000,000	4,998,685		119			3.750	3.651	FA	70,833	142,188	11/09/2010	02/15/2021
29365P-AN-2	ENTERGY GULF STATES LA				2FE	2,754,746	113.9290	3,417,870	3,000,000	2,821,346		21,606			6.000	7.187	MN	30,000	180,000	05/16/2008	05/01/2018
29364W-AN-8	ENTERGY LOUISIANA LLC				1FE	7,986,160	111.7560	8,940,464	8,000,000	7,986,996		836			4.800	4.884	MN	64,000	231,467	03/21/2011	05/01/2021
29365T-AB-0	ENTERGY TEXAS INC				2FE	2,997,390	103.7770	3,113,301	3,000,000	2,998,172		494			3.600	3.632	JD	9,000	108,000	05/18/2010	06/01/2015
29379V-AS-2	ENTERPRISE PRODUCTS OPER				2FE	6,993,070	103.5280	7,246,960	7,000,000	6,994,312		1,242			3.200	3.256	FA	93,333	123,200	01/04/2011	02/01/2016
26875P-AF-8	EOG RESOURCES INC				1FE	11,064,350	104.5000	11,495,055	11,000,000	11,052,328		(13,427)			2.950	2.814	JD	27,042	324,500	01/19/2011	06/01/2015
26875P-AG-6	EOG RESOURCES INC				1FE	4,890,800	108.9050	5,445,225	5,000,000	4,898,923		8,123			4.100	4.372	FA	85,417	102,500	01/31/2011	02/01/2021
26875P-AH-4	EOG RESOURCES INC				1FE	4,986,800	102.9850	5,149,230	5,000,000	4,989,468		2,417			2.500	2.402	FA	52,083	86,111	11/18/2010	02/01/2016
26884L-AB-5	EQT CORP				2FE	990,850	100.9440	1,009,443	1,000,000	990,957		107			4.875	5.006	MN	7,313		11/02/2011	11/15/2021
294549-AR-1	EQUITABLE RESRCS				2FE	1,907,649	111.5010	2,230,012	2,000,000	1,932,990		8,243			6.500	7.175	AO	32,500	130,000	03/13/2008	04/01/2018
26882P-AT-9	ERAC USA FINANCE COMPANY				2FE	5,559,150	110.7400	5,537,025	5,000,000	5,529,145		(30,005)			5.900	2.985	MN	37,694	147,500	10/07/2011	11/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	6,380,468	115.5550	7,164,429	6,200,000	6,487,254		31,035			6.375	5.662	AO	83,442	127,500	12/02/2011	10/15/2017
26884T-AB-8	ERAC USA FINANCE COMPANY				2FE	9,984,600	101.6870	10,168,690	10,000,000	9,992,122		5,067			2.750	2.831	JJ	137,500	275,000	06/24/2010	07/01/2013
26884T-AC-6	ERAC USA FINANCE COMPANY				2FE	12,974,910	99.5850	12,946,076	13,000,000	12,982,861		7,951			2.250	2.315	JJ	138,938	145,438	01/04/2011	01/10/2014
30162A-AD-0	EXELIS INC				2FE	12,877,296	100.9000	13,016,100	12,900,000	12,878,443		1,147			4.250	4.328	AO	156,860		09/15/2011	10/01/2016
302182-AF-7	EXPRESS SCRIPTS INC				2FE	20,935,226	100.5540	20,915,294	20,800,000	20,928,542		(6,684)			3.125	2.991	MN	83,056	348,472	10/07/2011	05/15/2016
307000-AA-7	FAMILY DOLLAR STORES INC				2FE	9,949,400	102.9140	10,291,440	10,000,000	9,953,091		3,691			5.000	5.070	FA	208,333	254,167	01/25/2011	02/01/2021
30704@-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A				2	2,600,000	106.7870	2,776,466	2,600,000	2,594,851		1,211			5.410	5.410	MS	36,728	140,660	09/27/2005	09/27/2015
30704@-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B				2	3,520,000	104.6310	3,683,015	3,520,000	3,512,975		1,425			5.240	5.240	MS	48,161	184,448	09/27/2005	09/27/2015
313747-AN-7	FEDERAL REALTY INVS TRST				2FE	5,662,006	110.7590	5,551,246	5,012,000	5,609,523		(52,483)			6.200	3.592	JJ	143,288	155,372	06/29/2011	01/15/2017
314275-AB-4	FEDERATED RETAIL HOLDING				2FE	1,145,712	100.6860	1,258,571	1,250,000	1,243,412		30,936			5.350	8.017	MS	19,691	66,875	03/07/2007	03/15/2012
31620M-AB-2	FIDELITY NATIONAL INFORM			1	3FE	1,704,500	108.2500	1,732,000	1,600,000	1,688,237		(15,058)			7.625	6.806	JJ	56,256	83,748	02/04/2011	07/15/2017
31620M-AD-8	FIDELITY NATIONAL INFORM			1	3FE	6,617,063	108.0000	6,539,400	6,055,000	6,536,712	(23,049)	(57,195)			7.875	6.349	JJ	219,872	201,194	11/08/2011	07/15/2020
31620R-AC-9	FIDELITY NATL FINANCIAL				2FE	2,996,910	106.0020	3,180,063	3,000,000	2,997,517		374			6.600	6.651	MN	25,300	198,000	04/30/2010	05/15/2017
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII				1Z		1.0000	1	1						0.000	0.000	FEB			03/01/2007	02/28/2013
33766J-AB-9	FIRSTENERGY SOLUTIONS CO				2FE	4,997,800	106.7290	5,336,445	5,000,000	4,998,686		381			4.800	4.831	FA	90,667	240,000	08/04/2009	02/15/2015
337738-AH-1	FISERV INC				2FE	2,993,190	102.4400	3,073,206	3,000,000	2,994,821		1,281			3.125	3.193	AO	23,438	96,354	09/14/2010	10/01/2015
337738-AK-4	FISERV INC				2FE	7,995,200	101.8190	8,145,544	8,000,000	7,995,690		490			3.125	3.140	JD	11,111	125,694	06/06/2011	06/15/2016
302445-AC-5	FLIR SYSTEMS INC				2FE	14,999,850	99.6230	14,943,495	15,000,000	14,999,860		10			3.750	3.777	MS	206,250		08/16/2011	09/01/2016
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	6,998,740	104.7340	7,331,394	7,000,000	6,999,081		237			4.000	3.994	JJ	129,111	276,889	07/08/2010	07/15/2015
341081-FF-9	FLORIDA POWER & LIGHT			1	1FE	9,975,300	103.1630	10,316,270	10,000,000	9,975,321		21			4.125	4.172	FA	20,625		12/08/2011	02/01/2042
341099-CP-2	FLORIDA POWER CORP			1	1FE	16,965,320	102.3160	17,393,754	17,000,000	16,966,422		1,102			3.100	3.122	FA	194,697		08/15/2011	08/15/2021
343412-AB-8	FLUOR CORP (NEW)				1FE	14,867,850	101.2540	15,188,087	15,000,000	14,871,196		3,346			3.375	3.482	MS	151,875		09/08/2011	09/15/2021
302491-AR-6	FMC CORP				2FE	4,978,750	101.5970	5,079,835	5,000,000	4,978,933		183			3.950	4.093	FA	21,396		11/17/2011	02/01/2022
345397-VC-4	FORD MOTOR CREDIT CO				3FE	543,000	113.4610	544,612	480,000	534,877		(8,123)			8.000	5.342	JD	1,707	38,400	02/16/2011	12/15/2016
345397-VL-4	FORD MOTOR CREDIT CO LLC				3FE	4,270,000	111.6600	4,466,416	4,000,000	4,185,615		(59,498)			8.700	6.816	AO	87,000	348,000	07/20/2010	10/01/2014
345397-VM-2	FORD MOTOR CREDIT CO LLC				3FE	4,715,000	117.7070	4,708,272	4,000,000	4,640,796	48,694	(61,550)			8.125	5.619	JJ	149,861	325,000	10/08/2010	01/15/2020
345397-VP-5	FORD MOTOR CREDIT CO LLC				3FE	7,580,026	108.8560	7,712,441	7,085,000	7,525,154		(55,012)			6.625	5.334	FA	177,322	241,720	03/03/2011	08/15/2017
345397-VR-1	FORD MOTOR CREDIT CO LLC				3FE	15,031,250	104.2130	15,631,965	15,000,000	15,029,108		(2,142)			5.750	5.714	FA	359,375	416,875	02/07/2011	02/01/2021
346091-AZ-4	FOREST OIL CORPORATION			1	4FE	10,788,500	102.0000	10,608,000	10,400,000	10,594,922	(123,124)	(68,891)			7.250	7.000	JD	33,511	717,750	11/08/2011	06/15/2019
346091-BE-0	FOREST OIL CORPORATION				4FE	443,063	109.0000	463,250	425,000	434,841		(4,146)			8.500	7.297	FA	13,647	36,125	12/07/2009	02/15/2014
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06			1	1FE	29,578,725	106.0760	31,875,838	30,050,000	29,666,770		24,086			4.650	4.879	FA	582,219	1,397,325	01/25/2008	08/01/2023
302570-BJ-4	FPL GROUP CAPITAL INC				2FE	4,998,350	100.9120	5,045,595	5,000,000	4,998,770		316			2.600	2.609	MS	43,333	130,360	08/26/2010	09/01/2015
354613-AE-1	FRANKLIN RESOURCES INC				1FE	14,973,450	101.0190	15,152,910	15,000,000	14,987,534		8,779			2.000	2.061	MN	34,167	300,000	05/17/2010	05/20/2013
355217-AB-6	FRANKLIN WI SOLID WST MGMT 03A RMKT				2FE	5,750,000	107.4970	6,181,078	5,750,000	5,750,000					4.950	4.950	MN	47,438	284,625	04/27/2006	04/01/2016
355217-AF-7	FRANKLIN WI SOLID WST MGMT 06 A				2FE	5,000,000	109.8460	5,492,300	5,000,000	5,000,000					4.950	4.950	MN	41,250	247,500	05/11/2006	11/01/2016
35803Q-AA-5	FRENSENIUS MED CARE US				3FE	3,962,400	99.8750	3,995,000	4,000,000	3,964,988		2,588			5.750	5.901	FA	86,889	122,667	01/26/2011	02/15/2021
35803Q-AD-9	FRESENIUS MED				3FE	13,520,313	106.5000	13,552,125	12,725,000	13,433,440		(86,872)			6.875	5.687	JJ	403,400	437,422	04/20/2011	07/15/2017
35802X-AA-1	FRESENIUS MED CARE US				3FE	986,230	104.7500	1,047,500	1,000,000	986,697		467			6.500	6.753	MS	19,319		09/08/2011	09/15/2018
17453B-AT-8	FRONTIER COMMUNICATIONS				3FE	4,825,000	99.0000	4,950,000	5,000,000	4,874,859		33,383			6.625	7.514	MS	97,535	331,250	06/18/2010	03/15/2015
35906A-AA-6	FRONTIER COMMUNICATIONS				3FE	2,575,000	104.2500	2,606,250	2,500,000	2,542,759		(16,225)			8.250	7.434	MN	34,375	206,250	12/03/2009	05/01/2014
35906A-AB-4	FRONTIER COMMUNICATIONS				3FE	3,405,000	100.7500	3,022,500	3,000,000	3,022,500	(344,062)	(38,438)			8.125	5.902	AO	60,938	243,750	02/08/2011	10/01/2018
35906A-AK-4	FRONTIER COMMUNICATIONS				3FE	1,220,125	99.0000	1,064,250	1,075,000	1,064,250	(147,962)	(7,914)			8.750	6.988	AO	19,858	94,063	02/08/2011	04/15/2022
35906A-AD-0	FRONTIER COMMUNICATIONS CORP				3FE	2,043,313	101.3750	2,027,500	2,000,000	2,022,688	(8,796)	(8,213)			7.875	7.331	AO	33,250	157,500	07/09/2010	04/15/2015
35906A-AF-5	FRONTIER COMMUNICATIONS CORP				3FE	1,122,500	102.2500	1,022,500	1,000,000	1,022,500	(85,420)	(14,580)			8.250	5.846	AO	17,417	82,500	02/17/2011	04/15/2017
302941-AJ-8	FTI CONSULTING INC			1	3FE	7,643,750	103.2500	7,743,750	7,500,000	7,609,854	180,778	(14,674)			6.750	6.886	AO	126,563	511,875	10/28/2010	10/01/2020
368266-AM-4	GAZ CAPITAL SA		F		2FE	5,000,000	108.0000	5,400,000	5,000,000	5,000,000					8.125	8.125	JJ	170,399	406,300	07/22/2009	07/31/2014
L4191B-AH-6	GAZ CAPITAL SA		F		2FE	2,484,375	103.5000	2,587,500	2,500,000	2,487,668		2,091			6.212	6.331	MN	16,824	155,300	05/19/2010	11/22/2016
252737-A*-2	GE/DIAMOND SENIOR LIVING SR UNSEC DUE 20				1Z	25,000,000	100.7750	25,193,768	25,000,000	25,000,000					3.140	3.140	MS	237,681		09/12/2011	09/12/2016
369550-AR-9	GENERAL DYNAMICS CORP			1	1FE	6,924,060	108.1280	7,028,307	6,500,000	6,922,376		(1,684)			3.875	3.067	JJ	118,241		12/12/2011	07/15/2021
369622-SM-8	GENERAL ELEC CAP CORP				1FE	14,947,050	106.8950	16,034,280	15,000,000	14,950,714		3,664			5.300	5.346	FA	309,167	397,500	02/08/2011	02/11/2021
36962G-4C-5	GENERAL ELEC CAP CORP				1FE	4,994,450	109.5150	5,475,760	5,000,000	4,997,172		1,083			5.900	5.926	MN	39,333	295,000	05/06/2009	05/13/2014
36962G-4D-3	GENERAL ELEC CAP CORP				1FE	13,962,125	114.8630	14,357,850	12,500,000	13,873,910		(88,215)			6.000	4.289	FA	300,000	375,000	05/25/2011	08/07/2019
36962G-4L-5	GENERAL ELEC CAP CORP				1FE	14,978,850	104.8550	15,728,175	15,000,000	14,984,842		4,007			3.500	3.533	JD	2,917	525,000	06/21/2010	06/29/2015
36962G-5H-3	GENERAL ELEC CAP CORP				1FE	14,982,150	104.1400	15,620,985	15,000,000	14,982,830		680			3.350	3.376	AO	103,292		10/12/2011	10/17/2016
36962G-K9-4	GENERAL ELEC CAP CORP			3	1FE	1,435,000	95.9320	1,918,644	2,000,000	1,695,331		99,341			0.806	8.088	MJSD	761	11,379	03/16/2009	09/15/2014
36962G-U6-9	GENERAL ELEC CAP CORP				1FE	5,421,955	109.4130	5,470,640	5,000,000	5,400,176		(21,779)			5.000	2.876	JJ	120,139		10/07/2011	01/08/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36962G-W7-5	GENERAL ELEC CAP CORP			3	1FE	2,619,789	74.0260	3,701,305	5,000,000	2,911,132		99,533			0.815	4.881	FMAN	6,226	33,836	05/02/2006	05/05/2026
369604-BC-6	GENERAL ELECTRIC CO				1FE	5,522,071	114.7760	5,738,810	5,000,000	5,504,227		(17,843)			5.250	3.360	JD	18,229	131,250	10/07/2011	12/06/2017
370334-BF-0	GENERAL MILLS INC				2FE	26,246,560	111.3990	26,625,547	23,901,000	25,814,115		(432,445)			5.200	2.586	MS	359,046	685,152	03/29/2011	03/17/2015
370334-BG-8	GENERAL MILLS INC				2FE	3,991,360	106.8680	4,274,712	4,000,000	3,996,962		1,749			5.250	5.333	FA	79,333	210,000	07/31/2008	08/15/2013
370334-BM-5	GENERAL MILLS INC			1	2FE	21,909,580	101.3120	22,288,662	22,000,000	21,910,281		701			3.150	3.217	JD	63,525		11/17/2011	12/15/2021
37045X-AA-4	GENERAL MOTORS FINL CO				3FE	5,056	102.0000	5,100	5,000	5,052		(4)			6.750	6.547	JD	28	169	05/27/2011	06/01/2018
37045X-AA-4	GENERAL MOTORS FINL CO	LS			3FE	3,882,069	102.0000	3,921,900	3,845,000	3,879,578		(2,491)			6.750	6.576	JD	21,628	129,769	05/27/2011	06/01/2018
45957@-AE-6	GENERAL PARTS (INT'L GROUP) SER. B SR NT				3FE	2,750,000	101.5330	2,792,155	2,750,000	2,750,000					5.980	5.980	MN	27,408	168,575	10/29/2004	11/01/2016
37247D-AN-6	GENWORTH FINANCIAL INC				2FE	5,979,540	91.2570	5,475,396	6,000,000	5,981,107		1,420			7.200	6.991	FA	163,200	315,600	11/17/2010	02/15/2021
372917-AQ-7	GENZYME CORP-GENL DIVISN				1FE	22,394,110	106.7700	23,489,378	22,000,000	22,272,659		(44,591)			3.625	3.177	JD	35,444	797,500	03/01/2011	06/15/2015
372917-AS-3	GENZYME CORP-GENL DIVISN				1FE	10,887,200	115.4460	11,544,570	10,000,000	10,841,232		(45,968)			5.000	3.826	JD	22,222	500,000	06/08/2011	06/15/2020
36159R-AE-3	GEO GROUP INC/THE			1	4FE	8,162,969	100.5000	8,165,625	8,125,000	8,154,114	(5,531)	(3,324)			6.625	7.097	FA	203,351	276,617	02/08/2011	02/15/2021
373298-BR-8	GEORGIA-PACIFIC				2FE	4,130,000	125.8560	5,034,228	4,000,000	4,125,652		(3,295)			7.750	7.428	MN	39,611	310,000	08/25/2010	11/15/2029
373298-CF-3	GEORGIA-PACIFIC LLC				2FE	4,122,500	128.2100	4,807,894	3,750,000	4,098,315		(18,244)			8.000	6.858	JJ	138,333	300,000	09/22/2010	01/15/2024
37331N-AA-9	GEORGIA-PACIFIC LLC			1	2FE	2,170,000	111.0960	2,221,920	2,000,000	2,125,429		(32,975)			8.250	6.203	MN	27,500	165,000	08/16/2010	05/01/2016
37331N-AB-7	GEORGIA-PACIFIC LLC				2FE	8,947,170	110.7650	9,968,832	9,000,000	8,951,963	49,721	4,131			5.400	5.475	MN	81,000	484,650	10/27/2010	11/01/2020
375558-AT-0	GILEAD SCIENCES INC				2FE	21,963,920	102.3490	22,516,670	22,000,000	21,964,259		339			3.050	3.064	JD	33,550		12/06/2011	12/01/2016
375558-AU-7	GILEAD SCIENCES INC			1	2FE	9,977,000	105.8690	10,586,920	10,000,000	9,977,093		93			4.400	4.412	JD	22,000		12/06/2011	12/01/2021
377372-AC-1	GLAXOSMITHKLINE CAP INC		R		1FE	5,375,100	105.8330	5,291,635	5,000,000	5,148,204		(104,746)			4.850	2.635	MN	30,986	242,500	10/14/2009	05/15/2013
377372-AD-9	GLAXOSMITHKLINE CAPITAL		R		1FE	22,023,445	120.3610	24,469,330	20,330,000	21,810,120		(186,329)			5.650	4.352	MN	146,771	1,148,645	02/07/2011	05/15/2018
26225K-AC-3	GOLDEN LIVING (DRUMM)			2	4FE	4,690,463	87.0000	4,111,344	4,725,683	4,111,344	(570,556)	3,474			4.046	5.321	MJSD	1,062	85,612	05/31/2011	05/04/2018
38141E-A5-8	GOLDMAN SACHS GROUP INC				1FE	2,053,660	98.7020	1,974,048	2,000,000	2,049,327		(4,333)			5.375	5.004	MS	31,653	107,500	02/01/2011	03/15/2020
38141G-DQ-4	GOLDMAN SACHS GROUP INC				1FE	1,023,710	102.0330	1,020,334	1,000,000	1,022,851		(859)			5.250	3.912	AO	11,083		12/06/2011	10/15/2013
38141G-EE-0	GOLDMAN SACHS GROUP INC	D			1FE	10,390,500	102.5150	10,251,470	10,000,000	10,277,388		(61,186)			5.350	4.589	JJ	246,694	535,000	02/09/2010	01/15/2016
38141G-FM-1	GOLDMAN SACHS GROUP INC				1FE	10,583,000	103.2090	10,320,890	10,000,000	10,468,724		(61,883)			6.150	5.259	AO	153,750	615,000	02/08/2010	04/01/2018
38143U-SC-6	GOLDMAN SACHS GROUP INC				1FE	17,013,120	96.6220	16,425,791	17,000,000	17,012,166		(954)			3.625	3.606	FA	246,500	308,125	04/28/2011	02/07/2016
382388-AX-4	GOODRICH CORP			1	2FE	13,170,720	104.1440	14,580,202	14,000,000	13,229,914		59,194			3.600	4.364	FA	210,000	180,000	08/02/2011	02/01/2021
38259P-AB-8	GOOGLE INC				1FE	16,087,200	109.3220	16,398,300	15,000,000	16,050,353		(36,847)			3.625	2.772	MN	63,438	271,875	08/10/2011	05/19/2021
391164-AD-2	GREAT PLAINS ENERGY INC				2FE	9,995,400	101.4220	10,142,180	10,000,000	9,997,471		1,504			2.750	2.771	FA	103,889	276,528	08/10/2010	08/15/2013
393124-AL-6	GREEN MOUNTAIN COFFEE ROASTERS, INC. TER			2	4Z		100.1670								0.000	0.000	JAJO		5,341	07/01/2011	12/16/2016
40052V-AA-2	GRUPO BIMBO SAB DE CV		F		2FE	10,006,100	105.3400	10,533,980	10,000,000	10,006,474		(168)			4.875	4.865	JD	1,354	487,500	03/30/2011	06/30/2020
406216-AZ-4	HALLIBURTON COMPANY			1	1FE	4,983,500	103.3170	5,165,865	5,000,000	4,983,684		184			3.250	3.291	MN	21,215		11/08/2011	11/15/2021
40624@-AB-6	HALLMARK CARDS INC. SERIES B SR NTS			2	1FE	10,685,500	103.7710	10,377,109	10,000,000	10,047,290		(79,416)			8.920	8.039	JJ	391,489	897,000	02/01/2000	07/23/2012
410345-AF-9	HANESBRANDS INC			1	4FE	11,484,218	108.7500	11,520,975	10,594,000	11,340,948		(143,270)			8.000	6.038	JD	37,668	847,520	04/20/2011	12/15/2016
413875-AM-7	HARRIS CORPORATION				2FE	13,036,410	102.0530	13,266,903	13,000,000	13,034,919		(1,738)			4.400	4.377	JD	25,422	591,067	03/18/2011	12/15/2020
418056-AP-2	HASBRO INC				2FE	4,822,256	114.9660	5,748,320	5,000,000	4,876,414		17,198			6.300	6.831	MS	92,750	315,000	09/12/2007	09/15/2017
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 07B			1	2FE	36,501,920	96.3340	35,754,364	37,115,000	36,600,448		24,078			4.600	4.752	MN	284,548	1,707,290	09/10/2007	05/01/2026
419800-BX-4	HAWAII ST DEPT BUDGET & FIN SPL PURP R			1	2FE	8,707,466	101.0440	8,543,270	8,455,000	8,495,938		(21,770)			5.650	5.528	AO	119,427	477,708	12/16/1997	10/01/2027
404119-BF-5	HCA INC			1	3FE	4,324,400	109.5000	4,423,800	4,040,000	4,286,718	(1,367)	(25,877)			8.500	7.134	AO	72,496	258,400	11/07/2011	04/15/2019
404119-BK-4	HCA INC			1	3FE	13,418,750	105.5000	13,187,500	12,500,000	13,187,500	(134,403)	(96,847)			7.250	5.994	MS	266,840	906,250	02/02/2011	09/15/2020
404121-AC-9	HCA INC				3FE	11,188,859	103.7500	11,594,063	11,175,000	11,188,294		(566)			6.500	6.515	FA	302,656		09/08/2011	02/15/2020
421924-BH-3	HEALTHSOUTH CORP			1	4FE	2,070,000	99.2500	1,985,000	2,000,000	1,985,000	(75,489)	(9,511)			7.250	7.020	AO	36,250	142,583	02/03/2011	10/01/2018
421924-BJ-9	HEALTHSOUTH CORP			1	4FE	1,492,813	98.3750	1,382,169	1,405,000	1,382,169	(106,649)	(3,995)			7.750	6.811	MS	32,061	54,444	08/02/2011	09/15/2022
423074-AJ-2	HEINZ (H.J.) CO.				2FE	999,650	106.7470	1,067,473	1,000,000	999,882		72			5.350	5.358	JJ	24,669	53,500	07/09/2008	07/15/2013
Q4429#-AA-1	HENRY WALKER ELTIN SR NTS, SERIES A		F	24	6Z		0.0000								0.000	0.000			395,770	12/15/2005	04/30/2008
427866-AR-9	HERSHEY COMPANY				1FE	29,402,759	111.8610	32,657,848	29,195,000	29,386,469		(16,192)			4.125	4.023	JD	100,358	1,164,151	02/01/2011	12/01/2020
427866-AR-9	HERSHEY COMPANY	D			1FE	4,991,950	111.8610	5,593,055	5,000,000	4,992,652		669			4.125	4.128	JD	17,188	199,375	12/08/2010	12/01/2020
428040-CJ-6	HERTZ CORP			1	4FE	21,740,000	100.2500	21,553,750	21,500,000	21,548,750	(165,519)	(25,731)			6.750	6.606	AO	306,375	949,406	11/07/2011	04/15/2019
428040-BZ-1	HERTZ CORPORATION			1	4FE	36,630	100.5000	36,180	36,000	36,000		(318)			8.875	48.237	JJ	1,598	1,598	12/03/2009	01/01/2014
428236-AV-5	HEWLETT-PACKARD CO				1FE	2,144,280	105.6060	2,112,114	2,000,000	2,078,214		(30,692)			4.750	3.060	JD	7,653	95,000	10/19/2009	06/02/2014
428236-BC-6	HEWLETT-PACKARD CO				1FE	7,897,600	98.2400	7,859,176	8,000,000	7,916,902		19,302			2.125	2.420	MS	51,000	170,000	02/01/2011	09/13/2015
428236-BM-4	HEWLETT-PACKARD CO				1FE	16,164,450	102.5430	15,381,450	15,000,000	16,127,083		(37,367)			4.300	3.363	JD	53,750	324,285	08/15/2011	06/01/2021
428236-BM-4	HEWLETT-PACKARD CO	D			1FE	15,367,150	102.5430	15,381,450	15,000,000	15,355,677		(11,473)			4.300	4.006	JD	53,750	324,285	08/15/2011	06/01/2021
423074-AL-7	HJ HEINZ CO				2FE	14,995,050	100.9480	15,142,260	15,000,000	14,995,337		287			2.000	2.007	MS	90,833		09/07/2011	09/12/2016
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15			2	4	620,556	104.7840	781,166	745,502	607,709					3.000	3.031	MON	1,864	21,961	02/12/2002	12/01/2015
437076-AR-3	HOME DEPOT INC				1FE	3,672,749	108.5910	4,343,624	4,000,000	3,867,344		61,090			5.250	7.094	JD	8,750	210,000	12/13/2006	12/16/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
437076-AW-2	HOME DEPOT INC			1	1FE	14,973,600	112.7460	16,911,840	15,000,000	14,975,208		1,608			4.400	4.423	AO	165,000	331,830	03/28/2011	04/01/2021
438516-AX-4	HONEYWELL INTERNATIONAL				1FE	7,496,159	117.9300	7,889,530	6,690,000	7,402,716		(93,443)			5.300	3.372	MS	118,190	354,570	01/31/2011	03/01/2018
438516-BA-3	HONEYWELL INTERNATIONAL				1FE	19,450,665	112.9060	22,016,690	19,500,000	19,454,172		3,507			4.250	4.301	MS	276,250	446,604	02/14/2011	03/01/2021
441060-AJ-9	HOSPIRA INC				2FE	8,813,510	110.4010	8,832,048	8,000,000	8,645,119		(107,575)			6.050	4.317	MS	122,344	484,000	06/17/2010	03/30/2017
44107T-AK-2	HOST HOTELS & RESORTS			1	3FE	1,503,750	102.2500	1,533,750	1,500,000	1,503,420		(330)			6.000	6.494	FA	37,500	45,000	02/15/2011	11/01/2020
44107T-AD-8	HOST HOTELS & RESORTS LP			1	3FE	8,633,035	102.0000	8,796,480	8,624,000	8,627,258		(4,993)			6.875	15.762	MN	98,817	592,900	07/12/2010	11/01/2014
44107T-AH-9	HOST HOTELS & RESORTS LP			1	3FE	10,496,250	108.7500	10,331,250	9,500,000	10,218,797	(44,619)	(205,519)			9.000	5.393	JJ	394,250	630,000	01/31/2011	05/15/2017
44107T-AN-6	HOST HOTELS & RESORTS LP			1	3FE	250,000	102.5000	256,250	250,000	250,000					6.000	6.000	AO	1,792		11/14/2011	10/01/2021
44108E-BA-5	HOST MARRIOTT LP			1	3FE	2,355,000	102.7500	2,363,250	2,300,000	2,348,822		(6,178)			6.750	6.391	JD	12,938	77,625	08/30/2011	06/01/2016
404280-AL-3	HSBC HOLDINGS PLC		F		1FE	8,991,810	105.6890	9,512,037	9,000,000	8,991,886		76			4.875	4.983	JJ	53,625		11/14/2011	01/14/2022
446150-AG-9	HUNTINGTON BANCSHARES IN				2FE	5,000,000	113.3330	5,666,660	5,000,000	5,000,000					7.000	7.000	JD	15,556	348,056	12/15/2010	12/15/2020
448055-AE-3	HUSKY ENERGY INC		A		2FE	4,993,900	108.6870	5,434,350	5,000,000	4,996,833		1,165			5.900	6.056	JD	13,111	295,000	05/06/2009	06/15/2014
44841R-AA-9	HUTCHISON WHAMP INTL LTD		F		1FE	488,996	104.5100	522,549	500,000	496,425		2,975			6.500	7.179	FA	12,458	32,500	02/10/2003	02/13/2013
44841A-AA-6	HUTCHISON WHAMPOA FINANC		F		1FE	1,996,580	105.8490	2,116,980	2,000,000	1,997,784		538			4.625	4.658	MS	28,264	92,500	09/08/2009	09/11/2015
44923Q-AA-2	HYUNDAI CAPITAL AMERICA				2FE	6,736,028	99.6920	6,729,203	6,750,000	6,738,924		2,351			3.750	3.792	AO	59,766	253,125	09/29/2010	04/06/2016
44923Q-AB-0	HYUNDAI CAPITAL AMERICA				2FE	4,977,550	98.9500	4,947,480	5,000,000	4,977,785		235			4.000	4.092	JD	12,778		12/01/2011	06/08/2017
44890A-AA-6	HYUNDAI MOTOR MANUFACTUR		F		2FE	9,969,900	102.3890	10,238,920	10,000,000	9,979,454		5,668			4.500	4.568	AO	95,000	450,000	04/12/2010	04/15/2015
459200-GJ-4	IBM CORP				1FE	40,043,694	121.0880	41,885,446	34,591,000	39,557,608		(486,086)			5.700	2.954	MS	586,029	928,844	12/06/2011	09/14/2017
459200-GU-9	IBM CORP				1FE	32,940,170	102.5720	33,848,661	33,000,000	32,979,188		38,284			2.000	2.044	JJ	322,667	286,111	11/17/2011	01/05/2016
459200-GX-3	IBM CORP				1FE	19,885,600	102.9160	20,583,220	20,000,000	19,895,243		9,643			1.950	2.071	JJ	172,250		07/19/2011	07/22/2016
451102-AD-9	ICAHN ENTERPRISES/FIN			1	3FE	3,333,718	103.7500	3,475,625	3,350,000	3,337,539		2,309			7.750	11.758	JJ	119,716	251,875	03/01/2011	01/15/2016
451102-AH-0	ICAHN ENTERPRISES/FIN			1	3FE	11,144,850	104.0000	11,232,000	10,800,000	11,096,270	14,501	(48,081)			8.000	8.014	JJ	398,400	432,000	11/07/2011	01/15/2018
45167R-AF-1	IDEX CORP			1	2FE	9,974,900	101.4110	10,141,080	10,000,000	9,975,002		102			4.200	4.235	JD	21,000		12/08/2011	12/15/2021
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%				4	1,491,396	100.0000	1,500,000	1,500,000	1,491,507		111			3.000	3.374	JAJO	11,250	33,750	12/16/2011	01/01/2015
452308-AK-5	ILLINOIS TOOL WORKS INC			1	1FE	16,024,720	104.5480	16,727,712	16,000,000	16,024,018		(702)			3.375	3.374	MS	181,500		08/24/2011	09/15/2021
453424-BS-1	INDEPENDENCE CNTY AR PCR ENTERGY MS 08			1	2FE	6,400,000	101.9110	6,522,304	6,400,000	6,400,000					4.900	5.252	JD	26,133	313,600	05/16/2008	07/01/2022
45661T-AL-5	INERGY LP/INERGY FIN			1	4FE	8,290,605	100.5000	8,141,505	8,101,000	8,141,228	(134,115)	(15,261)			6.875	6.878	FA	232,060	276,925	02/15/2011	08/01/2021
449786-AL-6	ING BANK NV		F		1FE	4,997,300	96.6240	4,831,215	5,000,000	4,997,695		395			4.000	4.012	MS	58,889	100,000	03/08/2011	03/15/2016
45687A-AB-8	INGERSOLL-RAND FIN I		E		2FE	999,570	106.8960	1,068,959	1,000,000	999,846		88			6.000	6.010	FA	22,667	60,000	08/12/2008	08/15/2013
45763P-AC-0	INMARSAT FINANCE PLC		F	1	3FE	16,573,905	104.5000	16,122,260	15,428,000	16,064,319	(297,461)	(183,642)			7.375	5.666	JD	94,818	1,064,065	09/13/2011	12/01/2017
45763P-AC-0	INMARSAT FINANCE PLC	LS	F	1	3FE	822,000	104.5000	836,000	800,000	816,763		(3,627)			7.375	7.416	JD	4,917	59,000	07/08/2010	12/01/2017
458140-AH-3	INTEL CORP				1FE	27,957,160	102.8020	28,784,476	28,000,000	27,959,464		2,304			1.950	1.996	AO	154,700		09/14/2011	10/01/2016
458207-AF-4	INTELSAT JACKSON HLDG		F	1	4FE	1,050,000	104.5000	1,045,000	1,000,000	1,045,000	(720)	(4,280)			9.500	6.115	JD	4,222	47,500	11/07/2011	06/15/2016
458207-AH-0	INTELSAT JACKSON HLDG		F	1	4FE	1,653,750	106.0000	1,590,000	1,500,000	1,590,000	(44,033)	(19,717)			8.500	6.389	MN	21,250	127,500	02/04/2011	11/01/2019
45824T-AC-9	INTELSAT JACKSON HLDG		F	1	4FE	13,325,430	101.5000	13,131,055	12,937,000	13,131,055	(158,806)	(35,569)			7.250	7.171	AO	198,008	977,013	02/15/2011	10/15/2020
45824T-AC-9	INTELSAT JACKSON HLDG	LS	F	1	4FE	1,066,545	101.5000	1,053,570	1,038,000	1,053,570	(10,317)	(2,658)			7.250	7.235	AO	15,887	78,391	02/01/2011	10/15/2020
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN		F	2	4FE	5,030,969	99.1250	4,931,469	4,975,000	4,931,469	(95,656)	(3,844)			5.250	0.000	JAJO	58,767	116,920	06/14/2011	04/02/2018
461070-AH-7	INTERSTATE POWER & LIGHT				2FE	3,987,760	104.3500	4,173,984	4,000,000	3,991,326		2,329			3.300	3.367	JD	5,867	132,000	06/10/2010	06/15/2015
459745-FY-6	INTL LEASE FINANCE CORP				2FE	1,999,940	102.2500	2,045,000	2,000,000	1,999,959		14			6.500	6.556	MS	43,333	133,972	08/11/2010	09/01/2014
459745-GA-7	INTL LEASE FINANCE CORP				2FE	12,958,300	102.5000	12,279,500	11,980,000	12,828,291		(130,009)			6.750	5.029	MS	269,550	658,594	04/18/2011	09/01/2016
459745-GK-5	INTL LEASE FINANCE CORP				3FE	2,100,000	101.1610	2,124,375	2,100,000	2,100,000					8.625	8.625	JJ	4,528		12/19/2011	01/15/2022
460146-CG-6	INTL PAPER CO			1	2FE	4,995,950	106.2950	5,314,760	5,000,000	4,995,988		38			4.750	4.616	FA	29,688		11/08/2011	02/15/2022
461202-AB-9	INTUIT INC				2FE	2,648,021	112.1760	3,365,286	3,000,000	2,761,469		36,121			5.750	7.630	MS	50,792	172,500	03/07/2007	03/15/2017
03235E-AP-5	INVESCO LTD		E		1FE	3,003,750	107.1990	3,215,970	3,000,000	3,002,430		(740)			5.375	5.343	JD	7,167	161,250	03/02/2010	12/15/2014
462613-AE-0	IPALCO ENTERPRISES INC				3FE	8,362,506	108.0000	8,213,400	7,605,000	8,213,400	(38,041)	(111,065)			7.250	5.003	AO	137,841	551,363	03/02/2011	04/01/2016
44985G-AC-5	IPIC GMTN LTD		F		1FE	19,933,800	99.6250	19,925,000	20,000,000	19,935,673		1,873			3.750	3.693	MS	125,000		10/27/2011	03/01/2017
46648@-AB-5	J.M. HUBER 7.07% SERIES B SENIOR NOTES D				3	10,171,400	97.2500	9,725,000	10,000,000	9,725,000	(46,266)	(41,012)			7.070	6.653	AO	119,797	707,000	03/10/2005	10/30/2012
466313-AD-5	JABIL CIRCUIT INC				3FE	5,789,838	115.2500	6,096,725	5,290,000	5,716,422		(53,396)			8.250	6.642	MS	128,503	436,425	02/16/2011	03/15/2018
466313-AE-3	JABIL CIRCUIT INC				3FE	1,558,125	111.5000	1,672,500	1,500,000	1,542,694		(7,744)			7.750	6.981	JJ	53,604	116,250	12/02/2009	07/15/2016
466313-AF-0	JABIL CIRCUIT INC				3FE	10,970,250	101.7500	11,192,500	11,000,000	10,971,581	137,296	1,785			5.625	5.725	JD	27,500	692,656	02/08/2011	12/15/2020
471109-AC-2	JARDEN CORP			1	3FE	5,200,000	108.0000	5,400,000	5,000,000	5,168,564		(24,052)			8.000	7.473	MN	66,667	320,000	08/29/2011	05/01/2016
471109-AE-8	JARDEN CORP			1	3FE	15,581,250	102.2500	16,360,000	16,000,000	15,602,971	45,000	21,721			6.125	7.347	MN	125,222	996,333	02/15/2011	11/15/2022
445658-CB-1	JB HUNT TRANSPRT SVCS				2FE	3,986,400	101.3420	4,053,688	4,000,000	3,989,677		2,570			3.375	3.439	MS	39,750	133,125	09/15/2010	09/15/2015
708130-AC-3	JC PENNEY CORPORATION IN				3FE	582,929	83.6250	641,404	767,000	589,347		2,012			6.375	8.660	AO	10,323	48,896	04/25/2007	10/15/2036
24422E-QR-3	JOHN DEERE CAPITAL CORP				1FE	3,624,763	117.4400	4,697,620	4,000,000	3,728,781		33,923			5.350	6.695	AO	52,311	214,000	03/31/2008	04/03/2018
24422E-QY-8	JOHN DEERE CAPITAL CORP				1FE	5,010,818	105.3540	5,136,017	4,875,000	4,981,961		(28,856)			2.950	2.233	MS	44,742	143,813	02/02/2011	03/09/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
24422E-QZ-5	JOHN DEERE CAPITAL CORP				1FE	21,544,896	104.9100	22,579,672	21,523,000	21,554,985		9,742			2.800	2.775	MS	172,423	513,655	08/23/2011	09/18/2017
24422E-RC-5	JOHN DEERE CAPITAL CORP				1FE	29,940,900	102.7310	30,819,300	30,000,000	29,947,268		6,368			2.250	2.292	JD	45,000	337,500	06/02/2011	06/07/2016
24422E-RH-4	JOHN DEERE CAPITAL CORP				1FE	4,977,450	101.9160	5,095,790	5,000,000	4,977,878		428			3.150	3.207	AO	35,000		10/05/2011	10/15/2021
478160-AQ-7	JOHNSON & JOHNSON				1FE	27,066,173	120.7200	28,139,715	23,310,000	26,583,820		(482,354)			5.550	2.830	FA	488,733	1,293,705	02/01/2011	08/15/2017
478160-AU-8	JOHNSON & JOHNSON				1FE	5,642,750	120.7380	6,036,880	5,000,000	5,580,687		(62,063)			5.150	3.169	JJ	118,736	128,750	03/15/2011	07/15/2018
478160-AZ-7	JOHNSON & JOHNSON				1FE	10,982,300	111.4290	11,142,880	10,000,000	10,948,376		(33,924)			3.550	2.411	MN	45,361	172,569	08/10/2011	05/15/2021
478366-AM-9	JOHNSON CONTROLS INC				2FE	1,062,234	105.9840	1,059,843	1,000,000	1,059,826		(2,408)			4.875	1.315	MS	14,354		12/06/2011	09/15/2013
478366-AR-8	JOHNSON CONTROLS INC				2FE	2,833,566	111.8900	3,356,697	3,000,000	2,914,260		18,110			5.500	6.313	JJ	76,083	165,000	05/26/2006	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC				2FE	7,465,725	111.2330	8,342,483	7,500,000	7,470,700		2,801			5.000	5.096	MS	94,792	375,000	03/04/2010	03/30/2020
478366-AU-1	JOHNSON CONTROLS INC	0			2FE	2,488,575	111.2330	2,780,828	2,500,000	2,490,233		934			5.000	5.096	MS	31,597	125,000	03/04/2010	03/30/2020
48121C-JN-7	JP MORGAN CHASE BANK NA				1FE	1,858,954	108.2430	2,164,866	2,000,000	1,904,963		17,576			5.875	7.140	JD	5,875	117,500	11/09/2006	06/13/2016
46625H-GY-0	JPMORGAN CHASE & CO				1FE	16,064,650	111.5680	16,735,185	15,000,000	15,847,375		(117,908)			6.000	4.907	JJ	415,000	900,000	02/10/2010	01/15/2018
46625H-HP-8	JPMORGAN CHASE & CO				1FE	9,995,100	103.6800	10,368,050	10,000,000	9,997,334		808			3.700	3.649	JJ	165,472	370,000	02/10/2010	01/20/2015
46625H-HS-2	JPMORGAN CHASE & CO				1FE	14,825,900	102.1220	15,318,240	15,000,000	14,839,153		12,313			4.400	4.554	JJ	291,500	550,000	03/11/2011	07/22/2020
46625H-HU-7	JPMORGAN CHASE & CO				1FE	19,667,400	100.7020	20,140,460	20,000,000	19,696,978		27,467			4.250	4.453	AO	179,444	835,833	12/07/2010	10/15/2020
46625H-HW-3	JPMORGAN CHASE & CO				1FE	14,562,600	98.5360	14,780,445	15,000,000	14,641,830		79,230			2.600	3.321	JJ	179,833	256,750	01/10/2011	01/15/2016
46625H-HX-1	JPMORGAN CHASE & CO				1FE	25,052,550	101.5950	25,398,825	25,000,000	25,043,482		(9,068)			3.450	3.415	MS	287,500	358,417	10/07/2011	03/01/2016
46625H-JA-9	JPMORGAN CHASE & CO				1FE	984,567	100.4680	1,004,680	1,000,000	985,265		698			3.150	3.511	JJ	15,925		10/07/2011	07/05/2016
484908-AC-2	KANSAS CITY MO IDR FED EX AFCO CARGO 97			1	2	6,925,000	102.0760	7,068,763	6,925,000	6,925,000					7.220	7.270	MN	83,331	499,985	04/28/1997	11/01/2022
485134-BL-3	KANSAS CITY POWER & LT				2FE	2,996,760	125.1760	3,755,289	3,000,000	2,997,441		261			7.150	7.184	AO	53,625	214,500	03/19/2009	04/01/2019
487836-BA-5	KELLOGG CO				2FE	7,706,273	103.8350	8,306,840	8,000,000	7,918,644		65,278			4.250	5.150	MS	108,611	340,000	03/03/2008	03/06/2013
487836-BB-3	KELLOGG CO				2FE	5,256,300	111.0040	5,550,185	5,000,000	5,185,923		(38,283)			4.450	3.532	MN	19,160	222,500	02/16/2010	05/30/2016
487836-BD-9	KELLOGG CO				2FE	19,827,400	105.8370	21,167,340	20,000,000	19,842,402		14,297			4.000	4.109	JD	35,556	804,444	12/08/2010	12/15/2020
487836-BE-7	KELLOGG CO	0			2FE	4,987,550	105.1630	5,258,135	5,000,000	4,988,536		986			3.250	3.293	MN	18,056	82,153	05/16/2011	05/21/2018
491674-BE-6	KENTUCKY UTILITIES			1	1FE	9,962,200	104.1070	10,410,700	10,000,000	9,965,882		3,278			3.250	3.279	MN	54,167	311,458	11/08/2010	11/01/2020
492386-AU-1	KERR-MCGEE CORP				2FE	4,270,104	119.2630	5,366,853	4,500,000	4,284,105		10,110			6.950	7.550	JJ	156,375	312,750	10/12/2006	07/01/2024
49326E-EC-3	KEYCORP				2FE	9,987,800	103.6970	10,369,660	10,000,000	9,990,952		2,294			3.750	3.777	FA	143,750	375,000	08/10/2010	08/13/2015
49326E-ED-1	KEYCORP				2FE	19,981,400	103.8460	20,769,200	20,000,000	19,982,524		1,124			5.100	5.112	MS	274,833	510,000	03/21/2011	03/24/2021
493738-AB-4	KIA MOTORS CORPORATION		F		2FE	11,962,560	99.1350	11,896,260	12,000,000	11,966,334		3,774			3.625	3.694	JD	20,542	217,500	06/07/2011	06/14/2016
494550-AY-2	KINDER MORGAN ENER PART				2FE	2,670,524	114.2440	3,427,332	3,000,000	2,761,101		29,676			5.950	7.601	FA	67,433	178,500	02/05/2008	02/15/2018
49456A-AA-1	KINDER MORGAN FIN CO LLC				3FE	3,112,500	101.7500	3,052,500	3,000,000	3,052,500	(50,342)	(9,658)			6.000	5.352	JJ	83,000	102,500	04/20/2011	01/15/2018
49460Y-AN-5	KINETIC CONCEPTS, INC. TERM B-1			2	3Z		100.3440								0.000	0.000	MJSD	160		11/10/2011	05/04/2018
49460Y-AQ-8	KINETIC CONCEPTS, INC. TERM B-2			2	3Z		99.4000								0.000	0.000	MJSD	298		11/10/2011	11/04/2016
G5264#-AA-7	KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S		F		2	10,000,000	106.4270	10,642,696	10,000,000	10,000,000					5.160	5.160	MS	131,867	515,964	03/29/2005	03/29/2015
496902-AE-7	KINROSS GOLD CORP		A		2FE	9,959,500	97.4280	9,742,840	10,000,000	9,962,153		2,653			3.625	3.734	MS	129,896		08/15/2011	09/01/2016
500255-AR-5	KOHL'S CORPORATION			1	2FE	9,945,100	102.4540	10,245,440	10,000,000	9,946,019		919			4.000	4.088	MN	82,222		10/12/2011	11/01/2021
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO		F		1FE	4,945,500	107.8720	5,393,600	5,000,000	4,970,932		10,565			6.250	6.509	JD	12,153	312,500	06/17/2009	06/17/2014
50064Y-AB-9	KOREA HYDRO & NUCLEAR PO		F		1FE	3,888,450	100.1260	4,005,024	4,000,000	3,910,177		19,035	61,710		3.125	3.780	MS	36,458	125,000	09/09/2010	09/16/2015
50065L-AA-8	KOREA NATIONAL OIL CORP		F		1FE	2,980,320	106.3430	3,190,287	3,000,000	2,989,179		3,802			5.375	5.527	JJ	67,635	161,250	07/23/2009	07/30/2014
48268@-AJ-3	KPMG LLP 3.57% SERIES 2011-A SENIOR NOTE				1	15,000,000	105.2710	15,790,599	15,000,000	15,000,000					3.570	3.570	JD	1,488	297,500	06/10/2011	06/10/2016
50075N-AL-8	KRAFT FOODS INC				2FE	1,945,073	106.6690	2,133,382	2,000,000	1,970,290		15,631			5.250	6.159	AO	26,250	105,000	06/09/2005	10/01/2013
50075N-AQ-7	KRAFT FOODS INC				2FE	5,597,783	105.3540	5,794,465	5,500,000	5,529,232		(25,133)			6.000	5.503	FA	128,333	330,000	04/07/2009	02/11/2013
50075N-BA-1	KRAFT FOODS INC	0			2FE	9,917,600	115.3850	11,538,510	10,000,000	9,930,009		6,695			5.375	5.487	FA	210,521	537,500	02/04/2010	02/10/2020
50075N-BB-9	KRAFT FOODS INC				2FE	15,156,498	108.5730	15,574,754	14,345,000	15,042,272		(114,226)			4.125	2.862	FA	233,405	467,981	10/07/2011	02/09/2016
501044-CE-9	KROGER CO				2FE	4,908,382	104.3020	4,896,988	4,695,000	4,765,369		(62,858)			5.500	4.080	FA	107,594	258,225	08/21/2009	02/01/2013
501044-CG-4	KROGER CO.				2FE	6,739,035	118.9330	7,135,950	6,000,000	6,616,176		(68,680)			6.400	4.334	FA	145,067	320,000	12/06/2011	08/15/2017
501044-CJ-8	KROGER CO/THE				2FE	2,700,705	104.6150	2,667,683	2,550,000	2,607,627		(43,150)			5.000	3.195	AO	26,917	127,500	10/15/2009	04/15/2013
502413-AU-1	L-3 COMMUNICATIONS CORP			1	3FE	3,465,375	102.5000	3,485,000	3,400,000	3,439,704		(21,369)			6.375	8.968	AO	45,758	216,750	10/08/2010	10/15/2015
502413-AZ-0	L-3 COMMUNICATIONS CORP				2FE	2,990,370	98.8050	2,964,150	3,000,000	2,991,607		779			4.750	4.880	JJ	65,708	163,875	05/18/2010	07/15/2020
502413-BA-4	L-3 COMMUNICATIONS CORP			1	2FE	9,942,900	99.1060	9,910,580	10,000,000	9,946,952		4,052			4.950	5.040	FA	187,000	258,500	02/02/2011	02/15/2021
50540R-AJ-1	LAB CORP OF AMER HLDGS			1	2FE	5,165,550	105.5920	5,279,610	5,000,000	5,159,452		(6,098)			4.625	4.181	MN	29,549	115,625	07/28/2011	11/15/2020
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS	@		1	2Z		121.3750								0.000	0.000	NA		190	03/05/2007	09/11/2021
513075-AP-6	LAMAR MEDIA CORP			1	4FE	1,462,940	101.7500	1,571,020	1,544,000	1,483,645		13,900			6.625	69.056	FA	38,643	102,290	06/21/2010	08/15/2015
513075-AP-6	LAMAR MEDIA CORP	LS		1	4FE	516,388	101.7500	554,538	545,000	523,696		4,907			6.625	69.056	FA	13,640	36,106	06/21/2010	08/15/2015
513075-AV-3	LAMAR MEDIA CORP				3FE	1,229,250	112.0000	1,232,000	1,100,000	1,182,420		(33,216)			9.750	6.128	AO	26,813	107,250	07/22/2010	04/01/2014
513075-AY-7	LAMAR MEDIA CORP			1	4FE	8,249,445	106.0000	8,145,040	7,684,000	8,138,499	(36,015)	(74,932)			7.875	6.379	AO	127,747	526,365	11/07/2011	04/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
515110-BF-0	LANDWIRTSCH. RENTENBANK		F		1FE	4,967,100	99.2920	4,964,600	5,000,000	4,968,396		1,296			1.875	1.978	MS	27,604		09/08/2011	09/17/2018
526057-AS-3	LENNAR CORP				4FE	4,937,500	98.5000	4,925,000	5,000,000	4,925,000	(23,792)	11,292			5.600	5.933	JD	23,333	280,000	02/17/2011	05/31/2015
526057-BD-5	LENNAR CORP				4FE	2,423,761	97.5000	2,388,750	2,450,000	2,388,750	58,628	2,622			6.950	7.212	JD	14,190	170,275	04/27/2010	06/01/2018
52736R-BB-7	LEVI STRAUSS & CO			1	4FE	1,575,000	102.1250	1,531,875	1,500,000	1,531,875	(35,744)	(7,381)			7.625	7.026	MN	14,615	114,375	02/07/2011	05/15/2020
50188F-AD-7	LG&E & KU ENERGY LLC				2FE	3,795,240	100.9520	4,038,088	4,000,000	3,806,188		10,948			3.750	4.416	MN	19,167	75,000	05/13/2011	11/15/2020
50188F-AF-2	LG&E & KU ENERGY LLC			1	2FE	7,987,120	101.9990	8,159,936	8,000,000	7,987,385		265			4.375	4.395	AO	89,444		09/26/2011	10/01/2021
53217V-AB-5	LIFE TECHNOLOGIES CORP				2FE	8,077,480	103.9160	8,313,256	8,000,000	8,054,367		(15,967)			4.400	4.195	MS	117,333	352,000	06/17/2010	03/01/2015
53217V-AD-1	LIFE TECHNOLOGIES CORP				2FE	14,976,000	100.4180	15,062,670	15,000,000	14,980,597		4,395			3.500	3.600	JJ	242,083	307,708	12/09/2010	01/15/2016
53217V-AE-9	LIFE TECHNOLOGIES CORP			1	2FE	4,977,800	104.6350	5,231,755	5,000,000	4,979,620		1,740			5.000	5.114	JJ	115,278	146,528	12/09/2010	01/15/2021
53219L-AK-5	LIFEPOINT HOSPITALS INC			1	3FE	17,514,000	103.6250	17,719,875	17,100,000	17,469,066	303,233	(39,418)			6.625	6.647	AO	283,219	1,119,993	07/19/2011	10/01/2020
532716-AM-9	LIMITED BRANDS INC				3FE	15,075,000	107.7500	15,192,750	14,100,000	14,973,628		(101,372)			6.900	5.584	JJ	448,615	386,400	08/29/2011	07/15/2017
532716-AR-8	LIMITED BRANDS INC				3FE	12,491,031	116.5000	12,815,000	11,000,000	12,337,365	79,901	(130,056)			8.500	6.428	JD	41,556	935,000	02/03/2011	06/15/2019
532716-AT-4	LIMITED BRANDS INC				3FE	1,062,500	106.0000	1,060,000	1,000,000	1,060,000	(1,780)	(720)			6.625	5.753	AO	16,563		11/07/2011	04/01/2021
534187-AW-9	LINCOLN NATIONAL CORP				2FE	838,226	103.0450	1,030,450	1,000,000	844,115		1,888			6.300	7.700	AO	14,350	63,000	10/11/2007	10/09/2037
534187-AZ-2	LINCOLN NATIONAL CORP				2FE	5,992,020	103.5650	6,213,876	6,000,000	5,994,297		1,499			4.300	4.322	JD	11,467	258,000	06/15/2010	06/15/2015
539565-AB-7	LOCAL INITIATIVES SUPPORT CORP			2	4Z	3,300,000	100.0000	3,300,000	3,300,000	3,300,000					3.000	3.117	JAJO	8,250		12/01/2011	08/01/2021
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORP				4	285,715	100.0000	285,715	285,715	285,715					4.000	4.000	JJ	5,714	9,556	06/02/1999	06/02/2014
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION				4	428,572	100.0000	428,572	428,572	428,572					4.000	4.001	JJ	8,571	14,635	03/22/2000	03/22/2015
539830-AY-5	LOCKHEED MARTIN CORP				1FE	24,932,500	99.4800	24,869,950	25,000,000	24,934,278		1,778			3.350	3.389	MS	260,556		09/06/2011	09/15/2021
540424-AN-8	LOEWS CORP				1FE	27,272,505	110.1010	28,075,679	25,500,000	26,986,642		(285,863)			5.250	3.738	MS	394,188	1,338,750	02/08/2011	03/15/2016
54640A-5Z-9	LOUISIANA PUB FAC BATON ROUGE WTR 01			1	1FE	6,638,085	102.1830	6,897,353	6,750,000	6,665,269		3,455			5.625	5.751	FA	158,203	379,688	12/14/2001	02/01/2027
548661-CS-4	LOWE'S COMPANIES INC			1	1FE	14,992,500	100.7630	15,114,510	15,000,000	14,993,971		1,329			2.125	2.093	AO	67,292	285,990	11/17/2010	04/15/2016
548661-CV-7	LOWE'S COMPANIES INC				1FE	4,996,350	104.9920	5,249,590	5,000,000	4,996,382		32			3.800	3.799	MN	20,056		11/23/2011	11/15/2021
55448Q-AK-2	MACK-CALI REALTY L.P.				2FE	11,910,385	104.9030	11,610,664	11,068,000	11,798,569		(111,816)			5.125	2.842	JJ	261,558	283,618	06/29/2011	01/15/2015
55448Q-AM-8	MACK-CALI REALTY L.P.				2FE	2,786,386	107.9190	2,720,648	2,521,000	2,759,570		(26,815)			5.800	3.279	JJ	67,423	73,109	06/29/2011	01/15/2016
55616X-AA-5	MACYS RETAIL HLDGS INC				2FE	1,010,000	116.7590	1,167,590	1,000,000	1,007,798		(1,108)			7.450	7.275	JJ	34,353	74,500	12/03/2009	07/15/2017
577778-CE-1	MACYS RETAIL HLDGS INC				2FE	3,067,500	110.3770	3,311,307	3,000,000	3,065,958	123,472	(1,264)			6.700	6.512	JJ	92,683	201,000	10/05/2010	07/15/2034
55907R-AA-6	MAGELLAN MIDSTREAM PARTN	D			2FE	5,204,700	104.8100	5,240,505	5,000,000	5,198,260		(6,440)			4.250	3.731	FA	88,542		08/17/2011	02/01/2021
563571-AG-3	MANITOWOC COMPANY INC			1	4FE	2,822,205	106.5000	2,733,855	2,567,000	2,733,855	(56,660)	(31,690)			9.500	7.107	FA	92,127	148,865	11/07/2011	02/15/2018
563571-AG-3	MANITOWOC COMPANY INC	M		1	4FE	4,243,250	106.5000	4,206,750	3,950,000	4,115,750	(79,394)	(48,106)			9.500	7.681	FA	141,761	375,250	02/01/2011	02/15/2018
563571-AH-1	MANITOWOC COMPANY INC			1	4FE	8,580,000	105.3750	8,298,281	7,875,000	8,298,281	(224,488)	(57,231)			8.500	7.011	MN	111,563	608,104	08/03/2011	11/01/2020
564759-PS-1	MANUF & TRADERS TRUST CO			1	1FE	1,095,229	97.4780	1,099,550	1,128,000	1,095,418		188			5.585	6.407	JD	525	31,499	12/06/2011	12/28/2020
565849-AF-3	MARATHON OIL CORP				2FE	11,514,600	117.0670	11,706,710	10,000,000	11,400,099		(114,501)			5.900	3.379	MS	173,722	295,000	06/01/2011	03/15/2018
56585A-AD-4	MARATHON PETROLEUM CORP				2FE	5,615,222	104.4670	5,636,000	5,395,000	5,614,207		(1,015)			5.125	4.576	MS	92,165		12/07/2011	03/01/2021
56585A-AE-2	MARATHON PETROLEUM CORP				2FE	27,989,420	101.7890	28,500,976	28,000,000	27,991,224		1,804			3.500	3.564	MS	326,667	571,667	03/29/2011	03/01/2016
566854-DG-7	MARICOPA CNTY AZ PCR EL PASO ELEC 05A			1	2FE	5,700,000	94.2200	5,370,540	5,700,000	5,700,000					4.800	4.800	FA	114,000	273,600	07/28/2005	08/01/2040
571748-AM-4	MARSH & MCLENNAN COS INC				2FE	16,959,625	107.6590	16,988,527	15,780,000	16,613,715		(298,640)			5.375	3.191	JJ	391,103	692,838	02/07/2011	07/15/2014
573904-AH-2	MARTIN CNTY FLORIDA IND DEV AUTH INDIANT			1	3FE	17,660,856	100.4080	17,646,706	17,575,000	17,575,000					7.875	7.719	JD	61,513	1,384,031	03/31/2008	12/15/2025
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	1,850,314	105.3690	2,107,376	2,000,000	1,889,984		13,158			6.600	7.721	AO	27,867	132,000	04/16/2008	04/15/2018
573334-AB-5	MARTIN MIDSTREAM PARTNER			1	4FE	7,166,250	103.0000	7,210,000	7,000,000	7,124,192	(18,495)	(20,246)			8.875	9.175	AO	155,313	532,500	11/07/2011	04/01/2018
574599-BD-7	MASCO CORP				3FE	5,376,063	102.6200	5,361,911	5,225,000	5,356,023	(618)	(19,421)			6.125	5.514	AO	78,230	313,141	04/25/2011	10/03/2016
574599-BG-0	MASCO CORP				3FE	5,667,950	100.9220	5,712,208	5,660,000	5,667,077		(627)			7.125	7.107	MS	118,742	403,275	07/26/2010	03/15/2020
577081-AS-1	MATTEL INC				2FE	5,401,350	105.0690	5,253,445	5,000,000	5,165,226		(132,985)			5.625	2.816	MS	82,813	281,250	03/10/2010	03/15/2013
577081-AV-4	MATTEL INC				2FE	4,486,410	100.6430	4,528,922	4,500,000	4,486,789		379			2.500	2.554	MN	16,563		11/03/2011	11/01/2016
577778-CB-7	MAY DEPARTMENT STORES CO				2FE	5,732,673	111.5340	6,261,530	5,614,000	5,725,638	173,437	(5,658)			6.650	6.415	JJ	172,147	373,331	09/29/2010	07/15/2024
58013M-EE-0	MCDONALD'S CORP				1FE	12,210,210	119.4900	13,143,878	11,000,000	12,073,193		(137,017)			5.350	3.573	MS	196,167	588,500	02/09/2011	03/01/2018
58013M-EJ-9	MCDONALD'S CORP				1FE	9,731,850	107.8540	10,785,430	10,000,000	9,753,671		21,821			3.500	3.841	JJ	161,389	175,000	02/01/2011	07/15/2020
58013M-EM-2	MCDONALD'S CORP				1FE	7,887,040	100.5450	8,043,624	8,000,000	7,889,441		2,401			2.625	2.721	JJ	53,083		09/27/2011	01/15/2022
581557-AC-7	MCKESSON CORP				1FE	15,223,790	105.8320	15,874,845	15,000,000	15,215,998		(7,792)			3.250	2.893	MS	162,500	165,210	10/07/2011	03/01/2016
15135#-BC-5	MDU RESOURCES GROUP INC / CENTENNIAL ENE				2	15,000,000	109.1410	16,371,110	15,000,000	15,000,000					5.030	5.030	MS	197,008	754,500	09/27/2005	09/27/2015
582839-AE-6	MEAD JOHNSON NUTRITION C				2FE	5,202,650	110.0600	5,502,975	5,000,000	5,184,953		(17,697)			4.900	4.337	MN	40,833	245,000	02/01/2011	11/01/2019
58405U-AF-9	MEDCO HEALTH SOLUTIONS I				2FE	4,998,350	100.5660	5,028,280	5,000,000	4,998,759		314			2.750	2.765	MS	40,486	139,410	09/07/2010	09/15/2015
585055-AR-7	MEDTRONIC INC				1FE	24,997,750	105.6030	26,400,625	25,000,000	24,998,519		434			3.000	3.000	MS	220,833	750,000	03/11/2010	03/15/2015
58933Y-AA-3	MERCK & CO INC				1FE	19,939,600	112.5770	22,515,360	20,000,000	19,944,879		4,996			3.875	3.957	JJ	357,361	462,847	12/07/2010	01/15/2021
991354-9A-1	MERCY HOUSING LAKEFRONT PROMISSORY NOTE			2	4Z	789,872	98.2000	834,700	850,000	790,524		652			2.000	4.285	MJSD	756	(699)	12/16/2011	06/01/2015
59001A-AK-8	MERITAGE HOMES CORP			1	4FE	2,022,500	98.5000	1,970,000	2,000,000	1,970,000	(44,640)	(7,860)			6.250	6.079	MS	36,806	62,500	04/20/2011	03/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
59001A-AN-2	MERITAGE HOMES CORP				4FE	8,698,750	96.0000	8,640,000	9,000,000	8,496,942	(232,789)	21,766			7.150	7.663	AO	135,850	643,500	02/15/2011	04/15/2020
590188-4M-7	MERRILL LYNCH & CO				2FE	816,903	94.2560	942,559	1,000,000	878,927		21,439			6.050	9.498	MN	7,563	60,500	08/16/2006	05/16/2016
59217G-AC-3	MET LIFE GLOB FUNDING I				1FE	25,681,920	100.5750	26,149,370	26,000,000	25,734,729		52,562			2.500	2.790	MS	166,111	637,500	04/21/2011	09/29/2015
59217G-AD-1	MET LIFE GLOB FUNDING I				1FE	40,219,300	102.6150	41,046,000	40,000,000	40,190,066		(29,234)			3.125	2.999	JJ	590,278	625,000	05/19/2011	01/11/2016
59217G-AG-4	MET LIFE GLOB FUNDING I				1FE	9,987,800	103.8000	10,379,970	10,000,000	9,988,646		846			3.650	3.670	JD	17,236	182,500	06/07/2011	06/14/2018
59156R-AG-3	METLIFE INC				1FE	2,132,040	106.5300	2,130,590	2,000,000	2,127,433		(4,607)			5.000	1.577	MN	10,278		12/06/2011	11/24/2013
594918-AG-9	MICROSOFT CORP				1FE	18,993,795	102.8800	20,061,581	19,500,000	19,088,967		94,620			1.625	2.216	MS	84,500	315,115	02/03/2011	09/25/2015
594918-AH-7	MICROSOFT CORP				1FE	4,712,250	106.3860	5,319,290	5,000,000	4,735,237		22,987			3.000	3.716	AO	37,500	151,667	01/31/2011	10/01/2020
594918-AH-7	MICROSOFT CORP	D			1FE	9,352,600	106.3860	10,638,580	10,000,000	9,403,958		51,358			3.000	3.809	AO	75,000	303,333	02/01/2011	10/01/2020
594918-AK-0	MICROSOFT CORP				1FE	7,980,240	106.1760	8,494,120	8,000,000	7,983,606		3,366			2.500	2.553	FA	79,444	100,000	02/03/2011	02/08/2016
59565A-AA-8	MIDCONTINENT EXPRESS PIP				2FE	9,414,519	108.0200	9,700,160	8,980,000	9,243,693		(90,097)			5.450	4.286	MS	144,104	489,410	01/20/2010	09/15/2014
60467P-AJ-3	MIRANT AMERICAS GENR INC				3FE	1,312,500	90.5000	1,357,500	1,500,000	1,320,695		2,768			9.125	10.587	MN	22,813	136,875	09/02/2008	05/01/2031
608190-AH-7	MOHAWK INDUSTRIES INC			3	3FE	9,657,750	107.5000	9,836,250	9,150,000	9,568,860		(80,808)			6.875	5.600	JJ	290,068	457,188	02/16/2011	01/15/2016
608554-A*-2	MOLEX INC 5 YEAR				1	3,000,000	99.3220	2,979,658	3,000,000	3,000,000					2.910	2.910	FA	32,253		08/18/2011	08/18/2016
608554-A@-0	MOLEX INC 7 YEAR				1	4,000,000	99.9600	3,998,380	4,000,000	4,000,000					3.590	3.590	FA	53,052		08/18/2011	08/18/2018
611662-BM-8	MONSANTO CO				1FE	9,978,700	104.9590	10,495,860	10,000,000	9,981,555		2,855			2.750	2.796	AO	58,056	137,500	04/12/2011	04/15/2016
617446-7N-3	MORGAN STANLEY				1FE	9,965,500	93.7750	9,377,520	10,000,000	9,974,685		6,474			4.000	4.072	JJ	174,444	397,778	07/21/2010	07/24/2015
61746S-BR-9	MORGAN STANLEY				1FE	1,182,587	97.7130	1,954,258	2,000,000	1,470,634		98,405			5.375	14.750	AO	22,694	107,500	11/07/2005	10/15/2015
61747Y-CL-7	MORGAN STANLEY				1FE	5,892,840	94.9210	5,695,236	6,000,000	5,930,625		20,632			4.100	4.507	JJ	105,917	246,000	02/16/2010	01/26/2015
61747Y-CT-0	MORGAN STANLEY				1FE	14,990,400	92.0690	13,810,365	15,000,000	14,992,492		1,801			3.450	3.464	MN	84,813	517,500	10/26/2010	11/02/2015
61747Y-DD-4	MORGAN STANLEY				1FE	39,960,400	92.1310	36,852,560	40,000,000	39,965,306		4,906			3.800	3.822	AO	261,778	760,000	04/26/2011	04/29/2016
X3123F-AE-6	MORGAN STANLEY (GAZPROM)		F		2FE	10,225,000	106.5000	10,650,000	10,000,000	10,078,456		(61,320)			9.625	8.893	MS	320,833	962,500	06/09/2009	03/01/2013
628530-AK-3	MYLAN INC			1	3FE	20,243,638	109.1250	20,204,494	18,515,000	20,029,243	(5,120)	(209,274)			7.625	5.532	JJ	650,982	591,509	09/06/2011	07/15/2017
628530-AP-2	MYLAN INC			1	3FE	4,674,906	102.8750	4,809,406	4,675,000	4,674,596		(310)			6.000	6.862	MN	35,842	140,250	09/12/2011	11/15/2018
629568-AQ-9	NABORS INDUSTRIES INC				2FE	4,766,852	111.7090	5,585,445	5,000,000	4,831,899		21,475			6.150	6.831	FA	116,167	307,500	02/14/2008	02/15/2018
629568-AW-6	NABORS INDUSTRIES INC				2FE	9,965,400	101.5700	10,157,050	10,000,000	9,966,371		971			4.625	4.704	MS	164,444		08/16/2011	09/15/2021
629855-AP-2	NALCO CO			1	2FE	3,299,375	113.5000	3,546,875	3,125,000	3,228,226		(26,247)			8.250	7.359	MN	32,943	257,813	07/27/2010	05/15/2017
629855-AQ-0	NALCO CO			1	2FE	16,417,500	115.7500	18,317,438	15,825,000	16,345,176		(72,324)			6.625	6.882	JJ	483,432	594,097	06/29/2011	01/15/2019
631103-AE-8	NASDAQ OMX GROUP				2FE	6,941,830	104.9460	7,346,199	7,000,000	6,948,989		6,972			5.250	5.456	JJ	168,438	209,271	12/17/2010	01/16/2018
6325C0-AV-3	NATIONAL AUSTRALIA BANK		F		1FE	10,273,100	105.3300	10,533,000	10,000,000	10,158,642		(60,038)			3.375	2.719	JJ	162,188	337,500	01/21/2010	07/08/2014
637640-AE-3	NATIONAL SEMICONDUCTOR				1FE	5,526,200	122.8270	6,141,355	5,000,000	5,458,530		(67,670)			6.600	4.675	JD	14,667	330,000	01/19/2011	06/15/2017
637640-AF-0	NATIONAL SEMICONDUCTOR				1FE	15,428,450	108.0200	16,202,925	15,000,000	15,362,968		(73,004)			3.950	3.186	AO	125,083	592,500	04/06/2011	04/15/2015
638612-AK-7	NATIONWIDE FINANCIAL SER				2FE	4,971,000	98.2250	4,911,230	5,000,000	4,972,718		1,718			5.375	5.451	MS	71,667	134,375	03/22/2011	03/25/2021
63934E-AM-0	NAVISTAR INTL CORP			1	3FE	13,270,180	106.3750	13,058,595	12,276,000	12,985,077	(152,236)	(107,066)			8.250	6.748	MN	168,795	823,020	11/18/2011	11/01/2021
63946B-AB-6	NBC UNIVERSAL				2FE	14,966,700	105.5470	15,832,035	15,000,000	14,977,154		6,335			3.650	3.699	AO	92,771	547,500	04/27/2010	04/30/2015
63946B-AC-4	NBC UNIVERSAL				2FE	19,763,500	101.9510	20,390,260	20,000,000	19,802,529		38,804			2.875	3.123	AO	143,750	570,208	02/01/2011	04/01/2016
63946B-AE-0	NBC UNIVERSAL				2FE	5,053,600	105.5350	5,276,730	5,000,000	5,051,721		(1,879)			4.375	4.238	AO	54,688	109,375	07/28/2011	04/01/2021
641423-BW-7	NEVADA POWER CO				2FE	2,990,190	120.5890	3,617,676	3,000,000	2,992,863		843			6.500	6.547	FA	81,250	195,000	07/25/2008	08/01/2018
64468C-AV-6	NEW HAMPSHIRE BUS PCR PUB SVC NH 01C			1	1FE	15,590,000	102.4460	15,971,331	15,590,000	15,590,000					5.450	5.450	MN	141,609	849,655	12/13/2001	05/01/2021
645778-BD-2	NEW JERSEY ECON DEV PSEG POWER 2001				2FE	20,506,800	100.5790	20,115,800	20,000,000	20,032,613		(192,490)			5.000	4.000	MS	333,333	1,000,000	06/12/2009	03/01/2012
64952W-AW-3	NEW YORK LIFE GLOBAL FDG				1FE	9,972,800	104.7310	10,473,150	10,000,000	9,981,372		5,218			3.000	3.059	MN	47,500	300,000	04/29/2010	05/04/2015
64952W-BC-6	NEW YORK LIFE GLOBAL FDG				1FE	20,300,000	102.4710	20,494,280	20,000,000	20,276,224		(23,776)			2.450	2.129	JJ	227,306		08/02/2011	07/14/2016
651229-AK-2	NEWELL RUBBERMAID INC				2FE	4,498,200	105.6290	4,753,310	4,500,000	4,498,403		147			4.700	4.713	FA	79,900	214,438	08/02/2010	08/15/2020
651290-AK-4	NEWFIELD EXPLORATION CO			1	3FE	1,266,000	106.7500	1,281,000	1,200,000	1,261,958		(4,042)			7.125	5.686	MN	10,925	42,750	09/07/2011	05/15/2018
651290-AN-8	NEWFIELD EXPLORATION CO			1	3FE	6,080,818	107.0000	6,152,500	5,750,000	6,046,391		(34,874)			6.875	5.986	FA	164,714	223,438	02/15/2011	02/01/2020
652482-BJ-8	NEWS AMERICA INC				2FE	399,310	107.5040	537,522	500,000	402,918		1,434			6.200	8.072	JD	1,378	31,000	03/01/2005	12/15/2034
65364U-AA-4	NIAGARA MOHAWK POWER		R		1FE	12,174,624	111.8280	12,720,424	11,375,000	12,116,402		(58,222)			4.881	3.886	FA	209,747	423,549	06/10/2011	08/15/2019
654090-AY-8	NIELSEN FINANCE LLC/CO			1	4FE	5,287,500	108.0000	5,400,000	5,000,000	5,268,647		(18,853)			7.750	6.816	AO	81,806	193,750	08/03/2011	10/15/2018
654679-AB-5	NISKA GAS STORAGE US/CAN			1	4FE	11,046,250	97.7500	10,263,750	10,500,000	10,263,750	(699,217)	(80,325)			8.875	8.202	MS	274,385	843,125	11/10/2011	03/15/2018
65473Q-AL-7	NISOURCE FINANCE CORP				2FE	11,486,445	108.4980	11,717,806	10,800,000	11,205,835		(149,435)			5.400	3.832	JJ	268,920	583,200	02/02/2010	07/15/2014
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	3,973,128	110.7660	5,538,285	5,000,000	4,172,799		63,277			5.450	8.140	MS	80,236	272,500	09/07/2005	09/15/2020
654742-AB-1	NISSAN MOTOR ACCEPTANCE		R		2FE	24,895,750	103.8980	25,974,450	25,000,000	24,933,112		19,782			4.500	4.603	JJ	471,875	1,125,000	01/20/2010	01/30/2015
655044-AF-2	NOBLE ENERGY INC			1	2FE	16,988,780	103.4490	17,586,381	17,000,000	16,988,838		58			4.150	4.169	JD	45,074		12/05/2011	12/15/2021
65504R-AG-9	NOBLE GROUP LTD		F		2FE	4,992,100	91.5000	4,575,000	5,000,000	4,994,132		1,459			4.875	4.911	FA	98,854	243,750	07/30/2010	08/05/2015
65504L-AB-3	NOBLE HOLDING INTL LTD		F		2FE	9,733,580	104.0360	10,039,445	9,650,000	9,717,380		(16,200)			3.450	3.244	FA	138,719	337,549	01/26/2011	08/01/2015
65504L-AE-7	NOBLE HOLDING INTL LTD		F		2FE	9,997,500	102.8040	10,280,390	10,000,000	9,997,921		421			3.050	3.106	MS	101,667	176,222	01/31/2011	03/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
65535H-AC-3	NOMURA HOLDINGS INC		F		2FE	992,910	97.5880	975,879	1,000,000	994,145		1,235			4.125	4.284	JJ	18,563	20,625	01/12/2011	01/19/2016
655422-AT-0	NORANDA INC				2FE	5,927,167	107.7170	5,916,873	5,493,000	5,799,392		(72,839)			6.000	4.385	AO	69,578	329,580	03/16/2010	10/15/2015
655664-AN-0	NORDSTROM INC				1FE	3,982,600	110.8370	4,433,468	4,000,000	3,984,986		1,435			4.750	4.818	MN	31,667	190,000	04/20/2010	05/01/2020
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	5,781,299	117.8910	7,073,478	6,000,000	5,843,802		19,875			5.750	6.260	AO	86,250	345,000	04/01/2008	04/01/2018
665772-CF-4	NORTHERN STATES PWR-MINN			1	1FE	24,950,250	102.3300	25,582,425	25,000,000	24,963,552		9,611			1.950	1.997	FA	184,167	492,917	08/04/2010	08/15/2015
665859-AL-8	NORTHERN TRUST CORP				1FE	2,996,490	102.9720	3,089,172	3,000,000	2,996,838		301			3.450	3.464	MN	16,388	103,500	11/01/2010	11/04/2020
665859-AM-6	NORTHERN TRUST CORP				1FE	4,978,150	102.5000	5,124,985	5,000,000	4,978,813		663			3.375	3.428	FA	60,469		08/17/2011	08/23/2021
666807-BB-7	NORTHROP GRUMMAN CORP				2FE	9,981,400	105.6350	10,563,470	10,000,000	9,989,968		3,634			3.700	3.743	FA	154,167	370,000	07/27/2009	08/01/2014
666807-BC-5	NORTHROP GRUMMAN CORP				2FE	27,706,780	99.4880	28,453,654	28,600,000	27,866,183		159,041			1.850	2.562	MN	67,607	539,388	02/04/2011	11/15/2015
66977W-AK-5	NOVA CHEMICALS CORP		A	1	3FE	7,723,750	109.0000	7,630,000	7,000,000	7,594,196		(129,554)			8.375	5.632	MN	97,708	586,250	03/01/2011	11/01/2016
66989H-AA-6	NOVARTIS CAPITAL CORP		R		1FE	2,996,910	106.9920	3,209,769	3,000,000	2,998,620		614			4.125	4.148	FA	48,469	123,750	02/04/2009	02/10/2014
66989H-AD-0	NOVARTIS CAPITAL CORP		R		1FE	5,545,374	113.9820	5,628,436	4,938,000	5,522,566		(22,808)			4.400	2.794	AO	40,437	108,636	08/16/2011	04/24/2020
66989G-AA-8	NOVARTIS SECS INVEST LTD		F		1FE	40,496,113	117.5250	43,452,592	36,973,000	40,225,022		(271,634)			5.125	3.716	FA	742,156	870,558	08/15/2011	02/10/2019
67021C-AB-3	NSTAR ELECTRIC CO				1FE	8,647,920	107.8600	8,628,808	8,000,000	8,372,252		(155,498)			4.875	2.762	AO	82,333	390,000	03/11/2010	04/15/2014
67059T-AA-3	NUSTAR LOGISTICS				2FE	998,020	118.7240	1,187,237	1,000,000	998,591		169			7.650	7.711	AO	16,150	76,500	04/01/2008	04/15/2018
674599-BX-2	OCCIDENTAL PETROLEUM COR				1FE	992,920	111.6640	1,116,636	1,000,000	995,320		945			4.125	4.273	JD	3,438	41,250	05/12/2009	06/01/2016
674599-BZ-7	OCCIDENTAL PETROLEUM COR				1FE	23,003,180	104.5930	24,056,367	23,000,000	23,002,997		(229)			2.500	2.550	FA	239,583	359,375	03/17/2011	02/01/2016
674599-CB-9	OCCIDENTAL PETROLEUM COR				1FE	29,713,800	101.2850	30,385,500	30,000,000	29,732,139		18,339			1.750	1.931	FA	193,958		08/15/2011	02/15/2017
674599-CC-7	OCCIDENTAL PETROLEUM COR			1	1FE	14,976,000	102.5850	15,387,690	15,000,000	14,977,056		1,056			3.125	3.142	FA	173,177		09/21/2011	02/15/2022
677050-AE-6	OGLETHORPE POWER CORP	0			1FE	5,624,800	121.2040	6,060,195	5,000,000	5,566,095		(58,705)			6.100	4.258	MS	89,806	305,000	02/08/2011	03/15/2019
677525-SD-0	OHIO AIR QUALITY COLUMBUS SOUTHERN 07				2FE	8,000,000	101.0830	8,086,640	8,000,000	8,000,000					4.850	4.850	FA	161,667	388,000	04/09/2008	08/01/2040
677525-RE-9	OHIO AIR QUALITY DAYTON PWR & LIGHT 06			1	2FE	9,077,055	97.8710	9,542,423	9,750,000	9,121,198		12,223			4.800	5.836	MS	156,000	468,000	02/06/2008	09/01/2036
677415-CL-3	OHIO POWER COMPANY - IBC				2FE	3,813,549	115.4790	4,619,160	4,000,000	3,883,142		22,020			6.000	6.777	JD	20,000	240,000	06/07/2006	06/01/2016
678026-AD-7	OIL STATES INTL INC			1	3FE	2,685,500	102.2500	2,678,950	2,620,000	2,678,950	(2,146)	(4,404)			6.500	7.076	JD	14,192	85,150	07/08/2011	06/01/2019
681936-AX-8	OMEGA HEALTHCARE INVESTORS			1	3FE	13,267,745	100.5000	13,285,095	13,219,000	13,253,006	18,303	(4,542)			6.750	7.291	AO	188,371	900,139	11/15/2011	10/15/2022
681936-AX-8	OMEGA HEALTHCARE INVESTORS	LS		1	3FE	1,827,000	100.5000	1,809,000	1,800,000	1,809,000	27,454	(2,704)			6.750	7.011	AO	25,650	125,213	10/08/2010	10/15/2022
681904-AK-4	OMNICARE INC			1	3Z		103.2200								6.875	0.000	JD		(14,921)	03/02/2011	12/15/2015
681904-AM-0	OMNICARE INC			1	3FE	12,103,125	107.3750	12,348,125	11,500,000	12,036,533	36,097	(41,071)			7.750	7.069	JD	74,271	745,938	11/04/2011	06/01/2020
68233J-AK-0	ONCOR ELECTRIC DELIVERY				2FE	5,390,700	110.5340	5,526,715	5,000,000	5,355,493		(35,207)			5.000	3.618	MS	63,194	125,000	05/06/2011	09/30/2017
68268N-AD-5	ONEOK PARTNERS LP				2FE	2,690,174	121.4160	3,642,483	3,000,000	2,701,159		3,585			6.850	7.748	AO	43,383	205,500	09/25/2007	10/15/2037
68268N-AF-0	ONEOK PARTNERS LP			1	2FE	24,058,306	102.9340	24,621,885	23,920,000	24,050,625		(7,680)			3.250	3.116	FA	323,917	322,337	08/03/2011	02/01/2016
68389X-AD-7	ORACLE CORP				1FE	8,414,724	105.6050	8,448,384	8,000,000	8,158,373		(119,709)			4.950	3.381	AO	83,600	396,000	10/20/2009	04/15/2013
68389X-AK-1	ORACLE CORP				1FE	14,182,310	110.1560	15,421,882	14,000,000	14,182,024		(616)			3.875	3.707	JJ	250,153	250,153	08/08/2011	07/15/2020
68389X-AK-1	ORACLE CORP	0			1FE	4,853,300	110.1560	5,507,815	5,000,000	4,864,679		11,379			3.875	4.256	JJ	89,340	96,875	02/09/2011	07/15/2020
688225-AB-7	OSHKOSH CORP			1	4FE	11,361,113	104.0000	10,817,040	10,401,000	10,808,216	(384,633)	(159,101)			8.250	6.145	MS	286,028	858,083	02/23/2011	03/01/2017
69073T-AP-8	OWENS-BROCKWAY				3FE	13,426,088	109.5000	13,724,730	12,534,000	13,332,878		(90,186)			7.375	5.721	FA	385,159	250,160	09/20/2011	05/15/2016
69073T-AP-8	OWENS-BROCKWAY	LS			3FE	1,356,875	109.5000	1,423,500	1,300,000	1,344,946		(8,179)			7.375	6.466	FA	39,948	95,875	07/02/2010	05/15/2016
694308-GT-8	PACIFIC GAS & ELECTRIC			1	1FE	20,808,580	104.4200	21,197,179	20,300,000	20,790,422		(18,158)			3.500	3.174	AO	177,625	355,250	08/11/2011	10/01/2020
694308-GT-8	PACIFIC GAS & ELECTRIC	0		1	1FE	5,153,000	104.4200	5,220,980	5,000,000	5,147,482		(5,518)			3.500	3.103	AO	43,750	87,500	08/10/2011	10/01/2020
694308-GW-1	PACIFIC GAS & ELECTRIC			1	1FE	5,968,500	101.4710	6,088,290	6,000,000	5,969,311		811			3.250	3.317	MS	59,042		09/07/2011	09/15/2021
694308-GW-1	PACIFIC GAS & ELECTRIC	LS		1	1FE	994,750	101.4710	1,014,715	1,000,000	994,885		135			3.250	3.317	MS	9,840		09/07/2011	09/15/2021
70109H-AH-8	PARKER-HANNIFIN CORP				1FE	1,745,579	117.5910	2,057,844	1,750,000	1,746,906		395			5.500	5.533	MN	12,299	96,250	05/13/2008	05/15/2018
70213B-AA-9	PARTNERRE FINANCE B LLC	0			1FE	9,988,500	100.8450	10,084,480	10,000,000	9,990,087		904			5.500	5.320	JD	45,833	550,000	03/10/2010	06/01/2020
704549-AF-1	PEABODY ENERGY CORP				3FE	2,054,350	107.2500	1,941,225	1,810,000	1,941,225	(13,494)	(9,131)			7.875	6.506	MN	23,756	142,538	10/08/2010	11/01/2026
704549-AJ-3	PEABODY ENERGY CORP				3FE	5,750,000	102.0000	5,865,000	5,750,000	5,750,000					6.000	6.000	MN	44,083		11/16/2011	11/15/2018
705012-AA-0	PEARSON FUNDING TWO		F		2FE	8,162,960	105.5840	8,446,704	8,000,000	8,133,055		(28,065)			4.000	3.592	MN	39,111	320,000	11/12/2010	05/17/2016
706451-BG-5	PEMEX PROJ FDG MASTER TR		R		2FE	3,664,508	113.3750	4,535,000	4,000,000	3,678,331		5,050			6.625	7.348	JD	11,778	265,000	01/26/2009	06/15/2035
706451-BR-1	PEMEX PROJ FDG MASTER TR		R		2FE	2,718,862	113.2500	3,397,500	3,000,000	2,728,657		3,253			6.625	7.410	JD	8,833	198,750	05/28/2008	06/15/2038
708160-BQ-8	PENNEY (JC) CO INC				3FE	1,073,750	109.0000	1,090,000	1,000,000	1,056,373		(8,712)			7.950	6.657	AO	19,875	79,500	12/03/2009	04/01/2017
708160-BS-4	PENNEY (JC) CO INC				3FE	2,580,000	93.0000	2,325,000	2,500,000	2,325,000	(48,905)	(1,095)			7.400	7.129	AO	46,250	185,000	10/07/2010	04/01/2037
247109-E*-8	PEPCO HOLDINGS / DELMARVA POWER & LIGHT				2	9,716,580	111.0070	9,990,656	9,000,000	9,642,009		(74,571)			5.220	3.645	JD	1,305	469,800	05/09/2011	12/30/2016
713291-AR-3	PEPCO HOLDINGS INC				2FE	3,031,080	101.2880	3,038,634	3,000,000	3,024,013		(6,039)			2.700	2.475	AO	20,250	81,000	10/26/2010	10/01/2015
71343P-AE-1	PEPSIAMERICAS INC				1FE	4,487,625	103.0130	4,635,572	4,500,000	4,498,386		2,661			5.750	5.861	JJ	108,531	258,750	07/11/2007	07/31/2012
713448-BM-9	PEPSICO INC				1FE	1,045,880	105.9820	1,059,818	1,000,000	1,035,598		(10,283)			3.100	1.889	JJ	14,294	15,500	01/31/2011	01/15/2015
713448-BR-8	PEPSICO INC				1FE	13,621,475	103.9300	13,900,584	13,375,000	13,612,623		(8,852)			3.125	2.896	MN	69,661	208,984	08/11/2011	11/01/2020
713448-BW-7	PEPSICO INC				1FE	10,914,130	103.1910	11,351,065	11,000,000	10,916,638		2,508			3.000	3.087	FA	111,833		08/23/2011	08/25/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
71645W-AN-1	PETROBRAS INTL FIN CO		F		2FE	2,868,000	119.3700	2,984,243	2,500,000	2,807,413		(33,569)			7.875	5.764	MS	57,969	196,875	02/23/2010	03/15/2019
71645W-AT-8	PETROBRAS INTL FIN CO		F		2FE	24,026,921	103.0210	24,725,064	24,000,000	24,027,048		127	20,199		3.875	3.846	JJ	397,833	465,000	06/16/2011	01/27/2016
71644E-AH-5	PETRO-CANADA LTD		A		2FE	1,725,616	117.7170	2,354,340	2,000,000	1,796,459		23,574			6.050	8.128	MN	15,461	121,000	05/12/2008	05/15/2018
71644E-AJ-1	PETRO-CANADA LTD		A		2FE	1,584,338	129.1180	2,582,350	2,000,000	1,595,855		3,852			6.800	8.779	MN	17,378	136,000	05/12/2008	05/15/2038
716540-AV-4	PETROLEOS MEXICANOS		F		2FE	12,188,265	106.3750	12,989,451	12,211,000	12,199,297		3,169			4.875	4.902	MS	175,279	595,286	03/02/2010	03/15/2015
716540-AV-4	PETROLEOS MEXICANOS	LS	F		2FE	286,835	106.3750	307,424	289,000	287,666		375			4.875	5.024	MS	4,148	14,089	09/10/2009	03/15/2015
716540-AX-0	PETROLEOS MEXICANOS		F		2FE	3,960,440	108.5000	4,340,000	4,000,000	3,964,617		2,926			5.500	5.626	JJ	97,778	220,000	07/13/2010	01/21/2021
716743-AC-3	PETRONAS GLOBAL SUKUK LT		F		1FE	8,931,290	105.1590	9,464,319	9,000,000	8,962,166		13,350			4.250	4.422	FA	147,688	382,500	08/10/2009	08/12/2014
47009Y-AA-5	PHARMACEUTICAL DEVELOPMENT INC. TERM LOA			2	3FE		99.0780								6.250	0.000	JAJO	347		12/14/2011	12/05/2018
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	9,966,967	114.5480	10,194,745	8,900,000	9,865,530		(101,437)			5.750	3.769	MS	156,368	255,875	03/30/2011	03/11/2018
718592-AK-4	PHILLIPS-VAN HEUSEN			1	3FE	11,278,813	108.5000	11,473,875	10,575,000	11,207,813	16,673	(67,398)			7.375	6.341	MN	99,655	740,266	10/06/2011	05/15/2020
720186-E*-2	PIEDMONT NATURAL GAS CO., INC. 2.92% SEN				1	10,000,000	103.1920	10,319,208	10,000,000	10,000,000					2.920	2.925	JD	24,333	141,944	06/06/2011	06/06/2016
72083E-AF-5	PIERRE FOODS INC TERM LOAN 1ST LIEN			2	4FE	2,905,291	99.5940	2,950,472	2,962,500	2,913,251		8,242			7.000	7.596	JAJO	45,532	213,172	10/14/2010	09/30/2016
721901-JC-1	PIMA CNTY AZ IDA TUCSON ELEC PWR 08A			1	2FE	4,199,634	102.1380	4,591,103	4,495,000	4,222,855		7,649			6.375	7.882	MS	95,519	286,556	09/17/2008	09/01/2029
723456-AK-5	PINNACLE ENTERTAINMENT			1	3FE	14,305,000	105.7500	13,747,500	13,000,000	13,731,667	(333,522)	(239,811)			8.625	5.761	FA	467,188	517,500	08/30/2011	08/01/2017
72347N-AE-0	PINNACLE FOODS TERM D			2	4FE	2,360,804	100.0000	1,701,245	1,701,245	1,701,245	(24,100)	(1,419)			6.008	5.698	JAJO	8,380	70,936	06/07/2011	04/02/2014
723787-AF-4	PIONEER NATURAL RESOURCE				3FE	1,801,881	113.0980	1,871,765	1,655,000	1,789,821		(12,060)			6.875	5.341	MN	18,964	113,781	04/19/2011	05/01/2018
72447W-AU-3	PITNEY BOWES INC				2FE	7,524,820	106.3310	7,443,191	7,000,000	7,372,248		(135,130)			4.875	2.758	FA	128,917	341,250	11/16/2010	08/15/2014
72447X-AC-1	PITNEY BOWES INC				2FE	1,952,960	107.3140	2,146,272	2,000,000	1,968,546		4,490			5.750	6.080	MS	33,861	115,000	09/06/2007	09/15/2017
727610-AD-9	PLASTIPAK HOLDINGS INC			1	4FE	4,120,000	102.0000	4,080,000	4,000,000	4,076,415		(35,074)			8.500	13.675	JD	15,111	340,000	09/24/2010	12/15/2015
693476-BM-4	PNC FUNDING CORP			1	1FE	2,996,370	101.7980	3,053,925	3,000,000	2,996,563		193			2.700	2.727	MS	22,950		09/14/2011	09/19/2016
73179Y-AB-3	POLYONE CORP TERM B			2	3FE	49,500	100.1250	50,063	50,000	49,502		2			5.000	0.000	MJSD	76		12/21/2011	12/20/2017
73755L-AG-2	POTASH CORP-SASKATCHEWAN		A		2FE	20,124,297	107.2130	20,692,186	19,300,000	19,983,300		(140,997)			3.750	2.751	MS	182,948	521,250	03/31/2011	09/30/2015
73755L-AJ-6	POTASH CORP-SASKATCHEWAN		A		2FE	9,999,537	104.6100	10,304,075	9,850,000	9,991,968		(7,761)			3.250	2.986	JD	26,677	241,764	07/29/2011	12/01/2017
739318-AC-3	POWERCOR AUSTRALIA LLC (2011 TRANSACTION		F		1	25,000,000	105.5090	26,377,210	25,000,000	25,000,000					3.330	3.330	MN	106,375	455,563	04/28/2011	05/15/2016
693506-BD-8	PPG INDUSTRIES INC				2FE	10,097,950	104.5340	10,453,380	10,000,000	10,098,236		(408)			3.600	3.476	MN	46,000	271,500	08/11/2011	11/15/2020
693506-BF-3	PPG INDUSTRIES INC				2FE	14,286,950	99.8530	14,977,965	15,000,000	14,416,829		127,822			1.900	3.010	JJ	131,417	192,375	01/31/2011	01/15/2016
69351U-AP-8	PPL ELECTRIC UTILITIES				1FE	7,939,820	101.0650	8,085,176	8,000,000	7,941,648		1,828			3.000	3.109	MS	85,333		08/18/2011	09/15/2021
69352J-AG-2	PPL ENERGY SUPPLY LLC				2FE	10,877,800	108.5040	10,850,350	10,000,000	10,770,470		(107,330)			5.700	3.509	AO	120,333	285,000	06/01/2011	10/15/2015
74005P-AN-4	PRAXAIR INC				1FE	2,941,786	116.7600	3,502,815	3,000,000	2,962,642		6,549			5.375	5.673	MN	26,875	161,250	10/30/2006	11/01/2016
74005P-AR-5	PRAXAIR INC				1FE	17,294,846	110.3830	17,980,287	16,289,000	16,948,570		(189,464)			4.625	3.299	MS	190,434	753,366	02/19/2010	03/30/2015
74005P-AU-8	PRAXAIR INC				1FE	13,101,674	114.3600	14,323,540	12,525,000	13,049,722		(51,953)			4.500	3.860	FA	212,925	496,125	03/07/2011	08/15/2019
74005P-AZ-7	PRAXAIR INC				1FE	12,393,650	102.3370	12,792,075	12,500,000	12,396,577		2,927			3.000	3.095	MS	119,792		08/31/2011	09/01/2021
740816-AF-0	PRES & FELLOWS OF HARVAR				1FE	7,900,272	108.8670	7,838,424	7,200,000	7,582,306		(181,059)			5.000	2.318	JJ	166,000	360,000	03/18/2010	01/15/2014
74153W-BY-4	PRICOA GLOBAL FUNDING 1				1FE	16,220,250	108.0790	16,211,835	15,000,000	15,734,462		(283,753)			5.450	3.346	JD	45,417	817,500	04/01/2010	06/11/2014
742718-DS-5	PROCTER & GAMBLE CO/THE				1FE	37,702,360	103.2630	39,239,978	38,000,000	37,766,607		57,462			1.800	1.962	MN	87,400	678,300	11/16/2010	11/15/2015
742718-DV-8	PROCTER & GAMBLE CO/THE				1FE	22,815,080	101.1730	23,269,675	23,000,000	22,828,551		13,471			1.450	1.618	FA	125,989		08/10/2011	08/15/2016
144141-DA-3	PROGRESS ENERGY CAROLINA			1	1FE	17,969,040	102.7750	18,499,446	18,000,000	17,969,828		788			3.000	3.021	MS	159,000		09/12/2011	09/15/2021
743862-AA-2	PROVIDENT COMPANIES INC				2FE	1,521,928	106.7650	1,617,497	1,515,000	1,521,220		(304)			7.250	7.222	MS	32,341	109,838	04/12/2007	03/15/2028
744320-AG-0	PRUDENTIAL FINANCIAL INC				2FE	2,116,168	105.7200	2,114,410	2,000,000	2,113,985		(2,183)			4.750	2.998	JD	4,750	47,500	12/06/2011	06/13/2015
69362B-AN-2	PSEG POWER				2FE	4,482,185	111.1490	5,557,460	5,000,000	4,702,058		63,642			5.500	7.276	JD	22,917	275,000	10/25/2006	12/01/2015
69362B-AX-0	PSEG POWER LLC				2FE	4,987,300	100.4900	5,024,490	5,000,000	4,987,977		677			2.750	2.798	MS	38,958		09/14/2011	09/15/2016
69362B-AY-8	PSEG POWER LLC			1	2FE	9,991,100	103.8580	10,385,790	10,000,000	9,991,306		206			4.150	4.155	MS	117,583		09/14/2011	09/15/2021
744560-AW-6	PUB SVC ELEC & GAS				1FE	3,992,880	104.2480	4,169,912	4,000,000	3,995,099		1,386			2.700	2.708	MN	18,000	108,000	05/17/2010	05/01/2015
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	2,995,590	120.0730	3,602,184	3,000,000	2,996,815		387			5.800	5.795	FA	72,500	174,000	08/06/2008	08/01/2018
744448-CD-1	PUBLIC SERVICE COLORADO			1	1FE	2,987,790	103.7320	3,111,957	3,000,000	2,988,977		1,056			3.200	3.247	MN	12,267	95,733	11/08/2010	11/15/2020
744560-AK-2	PUBLIC SERVICE EL & GAS				1FE	7,918,322	103.9870	7,799,018	7,500,000	7,686,925		(109,432)			5.000	2.467	JJ	187,500	275,000	12/06/2011	01/01/2013
745310-AB-8	PUGET ENERGY INC				3FE	15,075,000	106.7700	16,015,500	15,000,000	15,070,038		(4,962)			6.500	6.443	JD	43,333	999,375	02/15/2011	12/15/2020
745310-AD-4	PUGET ENERGY INC				3FE	2,512,500	103.4720	2,586,800	2,500,000	2,512,219		(281)			6.000	5.932	MS	50,000		09/08/2011	09/01/2021
745332-BV-7	PUGET SOUND ENERGY INC				1FE	6,194,464	111.8970	6,498,966	5,808,000	6,073,352		(64,565)			5.197	3.875	AO	75,460	301,842	02/01/2010	10/01/2015
745867-AQ-4	PULTE HOMES INC				3FE	1,478,400	98.0000	1,646,400	1,680,000	1,599,335		35,183			5.250	7.842	JJ	40,670	88,200	03/03/2008	01/15/2014
74733V-AA-8	QEP RESOURCES INC				3FE	5,250,000	107.7500	5,387,500	5,000,000	5,233,211		(16,789)			6.875	6.204	MS	114,583	358,073	02/01/2011	03/01/2021
74734*-AB-4	QINETIQ GROUP SR NTS 5.5% 12/06/16		R		2	8,000,000	110.9580	8,876,605	8,000,000	8,000,000					5.500	5.500	JD	30,556	440,000	12/06/2006	12/06/2016
74733L-AA-0	QTEL INTERNATIONAL FIN		F		1FE	2,030,000	108.8500	2,177,000	2,000,000	2,015,979		(5,895)			6.500	6.141	JD	7,583	130,000	06/29/2009	06/10/2014
74733L-AC-6	QTEL INTERNATIONAL FIN		F		1FE	18,130,908	100.7500	18,135,000	18,000,000	18,133,203		1,561	83,882		3.375	3.210	AO	129,938	354,375	09/20/2011	10/14/2016
74834L-AR-1	QUEST DIAGNOSTIC INC				2FE	5,994,420	103.5410	6,212,478	6,000,000	5,995,219		799			3.200	3.234	AO	48,000	99,733	03/21/2011	04/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
748356-AA-0	QUESTAR CORP				1FE	6,988,170	102.1790	7,152,509	7,000,000	6,990,450		2,179			2.750	2.863	FA	80,208	121,382	12/07/2010	02/01/2016
749121-BR-9	QWEST COMMUNICATIONS INT			1	2FE	4,020,000	100.3780	4,015,100	4,000,000	4,001,596		(12,727)			7.500	8.698	FA	113,333	300,000	07/07/2010	02/15/2014
74913G-AG-0	QWEST CORPORATION				2FE	2,039,063	110.1420	2,395,593	2,175,000	2,105,575		21,448			7.500	8.829	AO	40,781	163,125	07/22/2008	10/01/2014
74913G-AK-1	QWEST CORPORATION				2FE	3,903,625	110.8110	4,626,368	4,175,000	4,018,670		37,139			7.625	8.905	JD	14,149	318,344	07/22/2008	06/15/2015
75281A-AH-2	RANGE RESOURCES CORP			1	3FE	1,371,500	106.2500	1,434,375	1,350,000	1,365,388		(3,466)			7.500	8.129	AO	25,313	101,250	06/30/2010	10/01/2017
75281A-AJ-8	RANGE RESOURCES CORP			1	3FE	6,064,490	107.0000	6,051,920	5,656,000	5,995,539		(68,951)			7.250	5.189	MN	68,343	410,060	04/18/2011	05/01/2018
75281A-AL-3	RANGE RESOURCES CORP			1	3FE	10,406,025	111.0000	10,866,900	9,790,000	10,345,521	131,667	(56,458)			6.750	5.798	FA	275,344	384,039	09/08/2011	08/01/2020
755111-BS-9	RAYTHEON COMPANY				1FE	7,678,420	100.6850	8,054,800	8,000,000	7,739,035		60,615			1.625	2.529	AO	27,444	128,194	01/26/2011	10/15/2015
755111-BT-7	RAYTHEON COMPANY				1FE	9,260,912	100.7790	10,280,425	10,201,000	9,336,602		74,257			3.125	4.290	AO	67,298	314,354	02/08/2011	10/15/2020
749343-AA-7	RCI BANQUE SA		F		2FE	14,982,600	97.5380	14,630,670	15,000,000	14,986,622		4,022			3.400	3.438	AO	113,333	253,583	04/05/2011	04/11/2014
75884R-AP-8	REGENCY CENTERS LP				2FE	5,849,333	106.5640	5,712,901	5,361,000	5,788,199		(61,134)			5.250	2.892	FA	117,272	140,726	06/10/2011	08/01/2015
75884R-AQ-6	REGENCY CENTERS LP				2FE	9,077,195	108.9000	8,788,198	8,070,000	8,995,583		(81,611)			5.875	3.544	JD	21,072	237,056	06/21/2011	06/15/2017
7591EP-AG-5	REGIONS FINANCIAL CORP				3FE	2,966,460	95.5000	2,865,000	3,000,000	2,865,000	(77,245)	5,995			5.750	6.192	JD	7,667	172,500	04/21/2010	06/15/2015
76009N-AH-3	RENT-A-CENTER INC			1	3FE	7,265,875	100.7500	7,329,563	7,275,000	7,248,696	40,890	(819)			6.625	7.286	MN	61,585	501,139	02/15/2011	11/15/2020
760759-AH-3	REPUBLIC SERVICES INC				2FE	4,999,250	112.2730	5,613,670	5,000,000	4,999,361		62			5.000	4.997	MS	83,333	250,000	03/01/2010	03/01/2020
760759-AL-4	REPUBLIC SERVICES INC				2FE	5,129,050	103.5850	5,179,225	5,000,000	5,121,859		(7,191)			3.800	3.376	MN	24,278	98,167	07/26/2011	05/15/2018
76173F-AL-1	REYNOLDS GROUP HOLDINGS, INC TERM LOAN C			2	3FE	3,907,708	99.2680	3,918,286	3,947,180	3,909,091		1,383			6.487	6.875	JAJD	18,036	73,750	09/08/2011	08/09/2018
74959H-AA-6	REYNOLDS GRP ISS/REYNOLD			1	3FE	248,170	104.5000	261,250	250,000	248,236		66			7.875	8.975	FA	7,766		07/26/2011	08/15/2019
76228P-AA-8	RHODE ISLAND INDL SOLID WST MGMT 04A				2FE	3,500,000	106.2140	3,717,490	3,500,000	3,500,000					4.625	4.628	AO	40,469	161,875	03/24/2006	04/01/2016
762397-AS-6	RHODIA SA		F	1	2FE	1,738,125	109.0000	1,880,250	1,725,000	1,736,481		(1,317)			6.875	7.221	MS	34,919	114,641	09/23/2010	09/15/2020
013716-AV-7	RIO TINTO ALCAN INC		A		1FE	12,151,569	108.5400	12,196,584	11,237,000	12,000,218		(151,351)			5.000	2.897	JD	46,821	561,850	04/13/2011	06/01/2015
767201-AJ-5	RIO TINTO FIN USA LTD		F		1FE	21,855,984	100.8380	23,014,234	22,823,000	22,026,632		170,648			1.875	2.841	MN	70,133	427,931	03/08/2011	11/02/2015
767201-AK-2	RIO TINTO FIN USA LTD		F		1FE	4,577,150	102.2100	5,110,525	5,000,000	4,608,528		31,378			3.500	4.587	MN	28,681	175,000	02/08/2011	11/02/2020
767201-AM-8	RIO TINTO FIN USA LTD		F		1FE	9,950,600	102.0090	10,200,870	10,000,000	9,956,310		5,710			2.500	2.618	MN	28,472	125,000	05/17/2011	05/20/2016
771196-AS-1	ROCHE HLDGS INC		R		1FE	28,389,750	121.5410	30,385,325	25,000,000	28,039,188		(286,866)			6.000	4.032	MS	500,000	900,000	03/30/2011	03/01/2019
U75000-AR-7	ROCHE HLDGS INC				1FE	7,884,112	134.2140	6,710,710	7,467,500	6,600,923		(123,765)		(201,497)	4.625	3.012	MAR	248,456	323,381	10/20/2009	03/04/2013
77340R-AH-0	ROCKIES EXPRESS PIPELINE				2FE	14,990,700	98.8190	14,822,880	15,000,000	14,993,756		1,747			3.900	3.968	AO	123,500	585,000	03/17/2010	04/15/2015
77340R-AK-3	ROCKIES EXPRESS PIPELINE				2FE	9,991,100	95.2340	9,523,360	10,000,000	9,992,332		709			5.625	5.683	AO	118,750	562,500	03/17/2010	04/15/2020
773835-AV-5	ROCKPORT IN PCR IND MICH PWR 02A			1	2FE	8,407,647	96.3640	8,113,849	8,420,000	8,409,640		543			4.625	4.645	JD	32,452	389,425	01/23/2008	06/01/2025
774341-AC-5	ROCKWELL COLLINS INC			1	1FE	4,985,950	101.7270	5,086,345	5,000,000	4,986,084		134			3.100	3.128	MN	17,222		11/16/2011	11/15/2021
78009C-AA-8	ROYAL BANK OF CANADA		A		1FE	29,984,700	104.9220	31,476,570	30,000,000	29,989,682		2,937			3.125	3.136	AO	200,521	937,500	04/07/2010	04/14/2015
78010X-AG-6	ROYAL BK OF SCOTLAND PLC		F		1FE	4,989,650	93.7700	4,688,520	5,000,000	4,992,111		1,931			3.950	3.996	MS	55,410	197,500	09/13/2010	09/21/2015
78080E-9A-8	RPI FINANCE TRUST TERM LOAN 6.75 YEAR			2	2FE	1,488,769	99.5000	1,485,038	1,492,500	1,485,383		345			4.000	4.111	MJSD	297	15,091	08/19/2011	05/09/2018
749685-AQ-6	RPM INTERNATIONAL INC				2FE	9,633,123	113.0130	11,301,300	10,000,000	9,739,296		33,064			6.500	7.031	FA	245,556	650,000	02/14/2008	02/15/2018
78355H-JM-2	RYDER SYSTEM INC				2FE	5,131,500	105.1450	5,257,235	5,000,000	5,046,216		(37,527)			6.000	5.172	MS	100,000	300,000	08/20/2009	03/01/2013
78355H-JP-5	RYDER SYSTEM INC				2FE	4,994,300	103.1650	5,158,235	5,000,000	4,995,579		966			3.600	3.621	MS	60,000	179,500	08/26/2010	03/01/2016
78355H-JQ-3	RYDER SYSTEM INC				2FE	8,996,580	102.7660	9,248,985	9,000,000	8,997,271		691			3.150	3.176	MS	94,500	147,263	02/16/2011	03/02/2015
786514-BQ-1	SAFEWAY INC				2FE	7,908,311	110.1390	7,830,883	7,110,000	7,517,016		(174,534)			6.250	3.528	MS	130,844	444,375	09/11/2009	03/15/2014
786514-BS-7	SAFEWAY INC				2FE	9,955,600	98.7530	9,875,280	10,000,000	9,960,832		3,736			3.950	4.020	FA	149,222	408,167	07/27/2010	08/15/2020
786514-BT-5	SAFEWAY INC				2FE	13,992,440	102.5570	14,357,938	14,000,000	13,992,541		101			3.400	3.404	JD	34,378		11/30/2011	12/01/2016
786514-BU-2	SAFEWAY INC				2FE	9,974,900	102.4360	10,243,620	10,000,000	9,975,044		144			4.750	4.775	JD	34,306		11/30/2011	12/01/2021
78390X-AA-9	SAIC INC			1	1FE	9,963,700	106.4830	10,648,250	10,000,000	9,966,761		2,971			4.450	4.468	JD	37,083	421,722	12/13/2010	12/01/2020
797440-BH-6	SAN DIEGO G & E				1FE	1,851,959	129.1150	2,582,290	2,000,000	1,868,525		5,279			6.000	6.719	JD	10,000	120,000	06/05/2006	06/01/2026
797440-BN-3	SAN DIEGO G & E				1FE	7,958,960	102.8400	8,227,208	8,000,000	7,960,268		1,308			3.000	3.057	FA	88,667		08/15/2011	08/15/2021
799183-AA-6	SAN PASQUAL CASINO			1	4FE	3,772,338	98.5000	3,698,675	3,755,000	3,698,675	(36,145)	10,556			8.000	8.385	MS	88,451	158,400	10/26/2011	09/15/2013
80105N-AD-7	SANOFI-AVENTIS		F		1FE	31,836,480	104.2730	33,367,264	32,000,000	31,859,814		23,334			2.625	2.735	MS	214,667	420,000	03/22/2011	03/29/2016
80105N-AG-0	SANOFI-AVENTIS		F		1FE	10,653,200	110.7940	11,079,380	10,000,000	10,631,439		(21,761)			4.000	3.205	MS	102,222	200,000	08/12/2011	03/29/2021
G78158-AC-5	SAP IRELAND US FINANCIAL SERVICES LTD 20		F		1	15,000,000	102.3390	15,350,900	15,000,000	15,000,000					2.770	3.385	JD	34,625	207,750	06/01/2011	06/01/2016
G78158-AA-9	SAP IRELAND US FINANCIAL SERVICES LTD, 2		F		1	4,371,210	101.0900	4,549,067	4,500,000	4,388,907		17,697			2.340	3.035	AO	22,523	52,650	05/09/2011	10/14/2015
803111-AQ-6	SARA LEE CORP				2FE	7,343,350	103.2400	7,226,772	7,000,000	7,171,487		(114,769)			3.875	2.156	JD	12,056	271,250	06/24/2010	06/15/2013
803111-AR-4	SARA LEE CORP				2FE	19,805,693	100.7420	20,047,578	19,900,000	19,829,306		23,613			2.750	2.853	MS	161,135	278,300	12/15/2011	09/15/2015
803111-AR-4	SARA LEE CORP	LS			2FE	98,707	100.7420	100,742	100,000	98,948		241			2.750	3.055	MS	810	2,811	01/31/2011	09/15/2015
78388J-AJ-5	SBA COMMUNICATIONS CORP .375000% 12/01/2				5Z		115.5940								0.375	0.000	JD		(6,938)	06/27/2008	12/01/2010
78401F-AC-1	SBA TELECOMMUNICATIONS			1	4FE	3,900,000	107.7500	4,040,625	3,750,000	3,861,649		(26,214)			8.000	8.535	FA	113,333	300,000	07/08/2010	08/15/2016
806605-AJ-0	SCHERING-PLOUGH				1FE	2,811,578	122.5940	3,677,814	3,000,000	2,868,295		18,257			6.000	6.945	MS	53,000	180,000	09/12/2007	09/15/2017
806854-AA-3	SCHLUMBERGER INVESTMENT		F		1FE	24,956,250	101.1770	25,294,175	25,000,000	24,958,737		2,487			1.950	1.987	MS	144,896		09/07/2011	09/14/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
80685P-AC-2	SCHLUMBERGER NORGE AS		F		1FE	24,956,250	101.1770	25,294,175	25,000,000	24,958,737		2,487			1.950	1.987	MS	144,896		09/07/2011	09/14/2016
806859-AA-2	SCHLUMBERGER SA		F		1FE	30,601,325	103.9310	31,699,047	30,500,000	30,583,728		(17,597)			2.650	2.585	JJ	372,693	415,351	01/28/2011	01/15/2016
809388-AB-7	SCOTT CABLE COMMUNICATIONS INC		4		6*	0	0.0000		11,028,976						16.000	52.026	JUL			01/01/1997	07/18/2002
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH			1	4FE	9,040,470	105.0000	9,039,450	8,609,000	8,930,923	(50,729)	(55,707)			7.250	6.399	JJ	287,804	411,764	05/24/2011	01/15/2018
81180W-AB-7	SEAGATE HDD CAYMAN		F	1	3FE	5,840,125	106.3750	6,063,375	5,700,000	5,822,186		(17,928)			7.750	7.876	JD	19,633	442,977	02/03/2011	12/15/2018
78412D-AN-9	SEMCO ENERGY INC				2FE	6,995,100	110.8530	7,759,724	7,000,000	6,995,766		399			5.150	5.159	AO	70,097	360,500	04/14/2010	04/21/2020
816851-AN-9	SEMPRA ENERGY				2FE	17,345,700	116.6500	17,497,500	15,000,000	17,019,750		(325,950)			6.500	3.205	JD	81,250	975,000	03/17/2011	06/01/2016
81721M-AE-9	SENIOR HOUSING PROP TRUS				2FE	2,988,750	101.9120	3,057,348	3,000,000	2,990,036		870			6.750	6.810	AO	42,750	202,500	06/25/2010	04/15/2020
81721M-AA-7	SENIOR HOUSING TRUST				2FE	3,411,750	100.1760	3,105,453	3,100,000	3,102,170		(54,748)			8.625	6.763	JJ	123,290	267,375	01/12/2006	01/15/2012
817565-BF-0	SERVICE CORP INTL				3FE	972,500	108.5000	1,085,000	1,000,000	977,391		3,246			7.000	7.513	JD	3,111	70,000	06/15/2010	06/15/2017
817565-BM-5	SERVICE CORP INTL				3FE	3,154,450	111.2500	3,237,375	2,910,000	3,143,006		(11,444)			7.625	6.156	AO	55,472	126,575	09/09/2011	10/01/2018
817565-BQ-6	SERVICE CORP INTL				3FE	2,828,016	107.5000	3,090,625	2,875,000	2,845,262		7,842			6.750	7.101	AO	48,516	194,063	12/01/2009	04/01/2015
817565-BU-7	SERVICE CORP INTL				3FE	7,277,938	111.5000	7,386,875	6,625,000	7,253,418		(24,519)			8.000	6.671	MN	67,722	351,000	11/07/2011	11/15/2021
817565-BV-5	SERVICE CORP INTL			1	3FE	8,016,563	105.2500	8,183,188	7,775,000	7,988,830		(27,733)			7.000	6.872	MN	69,543	466,390	09/13/2011	05/15/2019
78412F-AL-8	SESI LLC			1	3FE	10,117,500	101.7500	10,175,000	10,000,000	10,106,251		(11,249)			6.375	6.762	MN	106,250	325,833	04/20/2011	05/01/2019
822582-AF-9	SHELL INTERNATIONAL FIN		F		1FE	1,999,460	107.4840	2,149,680	2,000,000	1,999,747		107			4.000	4.001	MS	22,222	80,000	03/18/2009	03/21/2014
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	15,780,000	116.0350	17,405,235	15,000,000	15,739,112		(40,888)			4.300	3.582	MS	177,375	537,500	08/10/2011	09/22/2019
822582-AQ-5	SHELL INTERNATIONAL FIN		F		1FE	20,447,400	107.2140	21,442,800	20,000,000	20,328,237		(89,700)			3.100	2.610	JD	5,167	620,000	08/25/2010	06/28/2015
822582-AQ-5	SHELL INTERNATIONAL FIN	0	F		1FE	10,192,100	107.2140	10,721,400	10,000,000	10,138,338		(37,306)			3.100	2.682	JD	2,583	310,000	07/14/2010	06/28/2015
826200-AC-1	SIEMENS FINANCIERINGSMAT		F		1FE	6,073,650	115.5000	6,352,500	5,500,000	5,933,394		(80,665)			5.750	3.697	AO	65,007	316,250	03/23/2010	10/17/2016
826418-BD-6	SIERRA PACIFIC POWER CO				2FE	9,319,767	116.0060	9,931,308	8,561,000	9,152,197		(113,055)			6.000	4.265	MN	65,634	513,660	02/08/2011	05/15/2016
826418-BH-7	SIERRA PACIFIC POWER CO				2FE	1,597,320	106.4420	1,596,629	1,500,000	1,543,599		(24,946)			5.450	3.635	MS	27,250	81,750	10/14/2009	09/01/2013
82655A-AB-9	SIGMA ALIMENTOS SA		F		2FE	6,941,410	102.0000	7,140,000	7,000,000	6,946,390		4,980			5.625	5.767	AO	84,219	196,875	04/07/2011	04/14/2018
832696-AB-4	SMUCKER (J.M.) CO				2FE	4,003,520	102.3050	4,092,192	4,000,000	4,003,504		(16)			3.500	3.487	AO	28,389		12/07/2011	10/15/2021
835495-AK-8	SONOCO PRODUCTS CO			1	2FE	4,977,150	103.5770	5,178,865	5,000,000	4,977,476		326			4.375	4.440	MN	38,889		10/20/2011	11/01/2021
83703R-AA-4	SOUTH CAROLINA JOBS SC ELEC & GAS 02A			1	1FE	4,725,000	101.4750	4,794,694	4,725,000	4,725,000					5.200	5.200	MN	40,950	245,700	11/05/2002	11/01/2027
842400-FR-9	SOUTHERN CAL EDISON			1	1FE	5,415,950	110.3770	5,518,830	5,000,000	5,401,995		(13,955)			3.875	2.880	JD	16,146	104,410	08/10/2011	06/01/2021
842587-CH-8	SOUTHERN CO				1FE	27,957,440	100.9440	28,264,236	28,000,000	27,960,320		2,880			1.950	1.991	MS	194,133		08/16/2011	09/01/2016
84345P-AB-8	SOUTHERN NATURAL GAS	0		1	2FE	9,991,100	102.8760	10,287,610	10,000,000	9,991,506		406			4.400	4.423	JD	19,556	229,778	06/02/2011	06/15/2021
843646-AF-7	SOUTHERN POWER CO				2FE	3,264,537	109.4380	3,283,128	3,000,000	3,248,892		(15,645)			4.875	2.414	JJ	67,438		10/07/2011	07/15/2015
845437-BH-4	SOUTHWESTERN ELEC POWER				2FE	4,209,960	111.8830	4,475,328	4,000,000	4,168,075		(29,012)			5.550	4.606	JJ	102,367	222,000	07/13/2010	01/15/2017
845437-BJ-0	SOUTHWESTERN ELEC POWER				2FE	4,774,050	114.4010	5,148,045	4,500,000	4,720,750		(29,949)			5.875	4.942	MS	88,125	264,375	03/03/2010	03/01/2018
845467-AE-9	SOUTHWESTERN ENERGY CO				3FE	7,423,500	115.2500	7,520,063	6,525,000	7,330,250		(93,250)			7.500	5.113	FA	203,906	244,688	02/24/2011	02/01/2018
84649Q-AD-5	SPANSION LLC TERM LOAN			2	3FE	2,171,892	98.2500	2,176,437	2,215,203	2,176,437	386	(14,423)			4.750	7.005	JAJO	502	121,304	11/17/2010	02/09/2015
84756N-AA-7	SPECTRA ENERGY PARTNERS			1	2FE	4,988,900	100.6720	5,033,610	5,000,000	4,990,061		1,161			2.950	3.010	JD	6,556	76,208	06/06/2011	06/15/2016
85205T-AB-6	SPIRIT AEROSYSTEMS INC			1	3FE	4,781,861	108.5000	4,820,655	4,443,000	4,742,875		(38,987)			7.500	5.460	AO	83,306	166,613	07/22/2011	10/01/2017
790849-AH-6	ST JUDE MEDICAL INC				1FE	30,589,743	103.1510	32,032,449	31,054,000	30,661,958		72,215			2.500	2.870	JJ	357,984	472,279	03/09/2011	01/15/2016
792860-AJ-7	ST PAUL TRAVELERS				1FE	13,775,078	116.5260	14,041,407	12,050,000	13,534,099		(240,979)			6.250	3.265	JD	23,012	753,125	03/11/2011	06/20/2016
85375C-AW-1	STANDARD PACIFIC CORP				4FE	1,185,000	105.0000	1,050,000	1,000,000	1,050,000	(111,705)	(23,295)			10.750	6.686	MS	31,653	107,500	03/03/2011	09/15/2016
854502-AC-5	STANLEY BLACK & DECKER I			1	1FE	6,992,860	102.0420	7,142,954	7,000,000	6,992,925		65			3.400	3.423	JD	25,783		11/17/2011	12/01/2021
857477-AH-6	STATE STREET CORP				1FE	34,854,750	102.9270	36,024,450	35,000,000	34,877,062		22,312			2.875	2.965	MS	318,646	503,125	03/02/2011	03/07/2016
85771P-AF-9	STATOIL ASA		F		1FE	13,277,390	102.8450	13,678,412	13,300,000	13,277,589		199			3.150	3.053	JJ	44,223		11/16/2011	01/23/2022
858119-AH-3	STEEL DYNAMICS INC			1	3FE	656,500	102.2500	664,625	650,000	655,248		(1,252)			6.750	7.881	AO	10,969	21,938	09/06/2011	04/01/2015
858119-AH-3	STEEL DYNAMICS INC	LS		1	3FE	1,212,000	102.2500	1,227,000	1,200,000	1,209,688		(2,312)			6.750	7.881	AO	20,250	40,500	09/06/2011	04/01/2015
858119-AN-0	STEEL DYNAMICS INC			1	3FE	7,465,413	104.2500	7,490,363	7,185,000	7,388,275	(9,460)	(67,677)			7.750	8.270	AO	117,555	394,669	09/13/2011	04/15/2016
858119-AR-1	STEEL DYNAMICS INC			1	3FE	1,597,000	105.5000	1,582,500	1,500,000	1,582,500	(9,213)	(5,287)			7.625	6.555	MS	33,677	38,125	11/07/2011	03/15/2020
863667-AA-9	STRYKER CORP				1FE	3,097,920	105.3780	3,161,334	3,000,000	3,075,954		(21,966)			3.000	2.135	JJ	41,500	45,000	01/26/2011	01/15/2015
863667-AC-5	STRYKER CORP				1FE	25,951,640	102.3330	26,606,632	26,000,000	25,954,311		2,671			2.000	2.056	MS	151,667		09/13/2011	09/30/2016
867363-AR-4	SUNGARD DATA SYSTEMS INC			1	4FE	7,918,750	102.3750	7,862,400	7,680,000	7,826,425	(50,118)	(30,957)			7.375	7.891	MN	72,373	564,827	02/15/2011	11/15/2018
867363-AR-4	SUNGARD DATA SYSTEMS INC	LS		1	4FE	320,000	102.3750	327,600	320,000	320,000					7.375	9.014	MN	3,016	23,534	11/01/2010	11/15/2018
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	5,128,900	102.2390	5,111,970	5,000,000	5,124,931		(3,969)			4.650	4.361	FA	96,229		08/02/2011	02/15/2022
867914-BD-4	SUNTRUST BANKS INC			1	2FE	7,996,880	101.8340	8,146,696	8,000,000	7,997,319		439			3.600	3.655	AO	60,800	160,800	03/21/2011	04/15/2016
871503-AG-3	SYMANTEC CORP				2FE	9,743,663	101.6630	9,912,113	9,750,000	9,745,219		1,209			2.750	2.762	MS	78,948	267,380	09/13/2010	09/15/2015
87425E-AM-5	TALISMAN ENERGY		A	1	2FE	7,842,233	98.3120	8,381,132	8,525,000	7,889,121		46,888			3.750	4.873	FA	133,203	229,997	02/18/2011	02/01/2021
875127-AZ-5	TAMPA ELECTRIC				2FE	9,559,440	117.0310	10,532,799	9,000,000	9,520,479		(38,961)			5.400	4.608	MN	62,100	454,950	02/04/2011	05/15/2021
00386S-AF-9	TAQA ABU DHABI NATL ENER		F		1FE	9,975,675	104.2500	10,425,000	10,000,000	9,986,147		4,681			4.750	4.808	MS	139,861	475,000	10/06/2009	09/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
87612E-AV-8	TARGET CORP				1FE	15,270,800	110.4790	15,707,961	14,218,000	15,231,164		(39,636)			3.875	2.926	JJ	254,048		08/10/2011	07/15/2020
872312-AA-1	TCM SUB LLC				2FE	4,994,600	103.6740	5,183,705	5,000,000	4,996,507		1,070			3.550	3.613	JJ	81,847	177,500	03/05/2010	01/15/2015
87239M-AA-9	TDIC FINANCE LTD		F		1FE	20,313,500	107.5000	21,500,000	20,000,000	20,169,962		(61,270)			6.500	6.129	JJ	646,389	1,300,000	07/21/2009	07/02/2014
875127-B#-8	TECO ENERGY / TAMPA ELECTRIC COMPANY (SE			2	2FE	13,439,040	111.9100	13,429,157	12,000,000	13,215,621		(223,419)			6.250	3.541	AO	158,333	375,000	05/11/2011	04/11/2016
87875U-AJ-1	TECO FINANCE INC				2FE	7,967,520	105.1710	8,413,720	8,000,000	7,976,430		5,042			4.000	4.077	MS	94,222	320,000	03/04/2010	03/15/2016
87927V-AE-8	TELECOM ITALIA CAPITAL		F		2FE	10,442,600	96.0580	9,605,840	10,000,000	10,304,186		(138,414)			5.250	3.554	MN	67,083	525,000	02/04/2011	11/15/2013
87938W-AN-3	TELEFONICA EMISIONES SAU		F		2FE	30,000,000	96.1500	28,845,030	30,000,000	30,000,000					3.992	3.992	FA	449,100	598,800	02/07/2011	02/16/2016
87938W-AP-8	TELEFONICA EMISIONES SAU		F		2FE	5,000,000	95.4270	4,771,330	5,000,000	5,000,000					5.462	5.462	FA	102,413	136,550	02/07/2011	02/16/2021
87938W-AJ-2	TELEFONICA SA		F		2FE	5,000,000	99.4740	4,973,700	5,000,000	5,000,000					4.949	4.949	JJ	114,102	247,450	06/22/2009	01/15/2015
880349-AK-1	TENNECO INC			1	3FE	4,165,000	104.0000	4,160,000	4,000,000	4,141,897		(23,103)			8.125	7.400	MN	41,528	162,500	09/06/2011	11/15/2015
880349-AQ-8	TENNECO INC			1	3FE	2,095,000	102.5000	2,050,000	2,000,000	2,050,000	(36,522)	(8,478)			6.875	6.312	JD	6,111	134,444	02/15/2011	12/15/2020
88078F-AR-9	TEREX CORP TERM LOAN B			2	3FE	1,492,500	100.4060	1,502,325	1,496,250	1,491,520		257			5.500	5.596	MJSD	25,360	3,285	08/30/2011	04/28/2017
881575-AA-2	TESCO PLC		F		1FE	894,641	116.0400	1,160,405	1,000,000	925,359		9,946			5.500	7.076	MN	7,028	55,000	10/29/2007	11/15/2017
881575-AC-8	TESCO PLC		F		1FE	820,852	119.6360	1,196,361	1,000,000	827,306		2,074			6.150	7.699	MN	7,858	61,500	10/29/2007	11/15/2037
881609-AS-0	TESORO CORP			1	3FE	3,052,500	101.7500	3,052,500	3,000,000	3,044,831		(7,669)			6.625	9.016	MN	33,125	99,375	08/29/2011	11/01/2015
881609-AT-8	TESORO CORP			1	3FE	5,265,955	102.5000	5,209,050	5,082,000	5,185,054	(46,097)	(33,495)			6.500	5.880	JD	27,528	330,330	03/08/2011	06/01/2017
881609-AW-1	TESORO CORP			1	3FE	3,286,188	112.2500	3,249,638	2,895,000	3,236,768	(6,063)	(43,356)			9.750	6.216	JD	23,522	228,638	11/18/2011	06/01/2019
882384-AA-8	TEXAS EASTERN TRANSMISSI				2FE	2,912,146	118.2520	3,547,566	3,000,000	2,939,147		8,585			6.000	6.430	MS	53,000	180,000	09/06/2007	09/15/2017
882384-AB-6	TEXAS EASTERN TRANSMISSI			1	2FE	11,947,560	108.1340	12,976,068	12,000,000	11,952,200		4,343			4.125	4.172	JD	41,250	488,125	12/01/2010	12/01/2020
883203-BR-1	TEXTRON INC				2FE	4,998,000	102.4910	5,124,560	5,000,000	4,998,100		100			4.625	4.634	MS	64,236		09/14/2011	09/21/2016
883556-AU-6	THERMO FISHER SCIENTIFIC				1FE	5,944,020	105.8920	6,353,508	6,000,000	5,964,114		11,629			3.250	3.468	MN	22,208	195,000	03/29/2010	11/20/2014
883556-AY-8	THERMO FISHER SCIENTIFIC				1FE	12,095,270	105.6330	12,675,936	12,000,000	12,082,852		(12,418)			3.200	3.037	MS	128,000	201,600	04/25/2011	03/01/2016
883556-BA-9	THERMO FISHER SCIENTIFIC				1FE	14,973,900	101.9470	15,292,095	15,000,000	14,975,760		1,860			2.250	2.286	FA	126,563		08/09/2011	08/15/2016
884903-BG-9	THOMSON REUTERS CORP		A		1FE	5,298,050	110.6680	5,533,420	5,000,000	5,277,714		(20,336)			4.700	3.867	AO	49,611	117,500	04/26/2011	10/15/2019
87244E-AG-7	TIAA GLOBAL MARKETS				1FE	5,369,800	105.8250	5,291,275	5,000,000	5,157,293		(98,623)			4.950	2.845	JJ	114,125	247,500	10/19/2009	07/15/2013
88732J-AG-3	TIME WARNER CABLE INC				2FE	2,375,597	102.2550	2,556,370	2,500,000	2,481,798		34,413			5.400	6.898	JJ	67,125	135,000	04/04/2007	07/02/2012
88732J-AH-1	TIME WARNER CABLE INC				2FE	1,138,015	113.8830	1,138,828	1,000,000	1,136,375		(1,640)			5.850	3.058	MN	9,750		12/06/2011	05/01/2017
88732J-AL-2	TIME WARNER CABLE INC				2FE	1,867,809	118.7710	2,375,430	2,000,000	1,901,585		11,282			6.750	7.727	JJ	67,500	135,000	06/16/2008	07/01/2018
88732J-AW-8	TIME WARNER CABLE INC				2FE	4,900,700	109.5630	5,478,160	5,000,000	4,915,810		8,170			5.000	5.327	FA	104,167	250,000	02/05/2010	02/01/2020
88732J-BA-5	TIME WARNER CABLE INC			1	2FE	14,866,350	101.1730	15,175,920	15,000,000	14,869,671		3,321			4.000	4.097	MS	181,667		09/07/2011	09/01/2021
887317-AF-2	TIME WARNER INC				2FE	9,967,000	108.3630	10,836,290	10,000,000	9,971,834		2,728			4.875	4.924	MS	143,542	487,500	03/03/2010	03/15/2020
887317-AJ-4	TIME WARNER INC				2FE	25,037,450	104.0120	26,003,000	25,000,000	25,031,945		(7,045)			3.150	3.113	JJ	363,125	631,313	02/09/2011	07/15/2015
872540-AM-1	TJX COS INC				1FE	1,996,240	124.5960	2,491,924	2,000,000	1,997,025		304			6.950	6.997	AO	29,344	139,000	04/02/2009	04/15/2019
872540-AN-9	TJX COS INC				1FE	20,606,300	109.8770	21,975,380	20,000,000	20,493,607		(112,865)			4.200	3.503	FA	317,333	840,000	02/09/2011	08/15/2015
Y85859-DE-6	TNB CAPITAL (L) LTD		F		2FE	1,608,750	106.7080	1,600,626	1,500,000	1,575,218		(20,789)			5.250	3.643	MN	12,250	78,750	05/11/2010	05/05/2015
889175-BE-4	TOLEDO EDISON COMPANY				2FE	2,994,090	124.6360	3,739,077	3,000,000	2,995,135		412			7.250	7.295	MN	36,250	217,500	04/21/2009	05/01/2020
88947E-AH-3	TOLL BROS FINANCE CORP				3FE	5,230,000	115.2450	5,186,012	4,500,000	5,159,733	(10,800)	(59,468)			8.910	5.839	AO	84,645	289,575	09/22/2011	10/15/2017
88947E-AJ-9	TOLL BROS FINANCE CORP				3FE	10,448,125	105.1720	10,780,140	10,250,000	10,434,860		(16,267)			6.750	6.461	MN	115,313	691,875	01/31/2011	11/01/2019
891145-LV-4	TORONTO-DOMINION BANK		A		1FE	34,950,650	102.3950	35,838,425	35,000,000	34,964,139		9,526			2.200	2.230	JJ	325,111	770,000	07/22/2010	07/29/2015
891145-RB-2	TORONTO-DOMINION BANK		A		1FE	49,889,600	98.6840	49,341,850	50,000,000	49,892,177		2,577			1.625	1.673	MS	241,493		12/07/2011	09/14/2016
891140-AB-4	TORONTO-DOMINION BANK		A		1FE	9,962,700	101.9880	10,198,820	10,000,000	9,965,964		3,264			2.500	2.580	JJ	115,972		07/07/2011	07/14/2016
89152U-AF-9	TOTAL CAPITAL SA		F		1FE	4,594,083	110.3500	4,743,925	4,299,000	4,584,157		(9,926)			4.125	3.274	JJ	75,367		08/15/2011	01/28/2021
89233P-4R-4	TOYOTA MOTOR CREDIT CORP				1FE	39,944,400	103.3180	41,327,040	40,000,000	39,954,610		10,210			2.800	2.830	JJ	528,889	560,000	01/05/2011	01/11/2016
89346D-AB-3	TRANSALTA CORP		A		2FE	23,955,162	107.0400	23,554,174	22,005,000	23,350,515		(604,647)			5.750	2.525	JD	56,235	1,265,288	02/07/2011	12/15/2013
893521-AA-2	TRANSATLANTIC HOLDINGS				2FE	10,809,200	105.6220	10,562,230	10,000,000	10,639,253		(146,542)			5.750	3.985	JD	27,153	575,000	10/28/2010	12/14/2015
893526-DH-3	TRANS-CANADA PIPELINES		A		1FE	7,990,480	105.9190	8,473,536	8,000,000	7,993,323		1,812			3.400	3.426	JD	22,667	272,000	05/26/2010	06/01/2015
893647-AP-2	TRANSDIGM INC			1	4FE	15,777,038	107.5000	15,619,750	14,530,000	15,606,834	(21,912)	(148,292)			7.750	6.102	JD	50,048	1,090,238	11/08/2011	12/15/2018
89378T-AB-9	TRANSNET LTD		F		1FE	14,916,450	101.2700	15,190,500	15,000,000	14,930,000		13,550			4.500	4.626	FA	264,375	337,500	02/03/2011	02/10/2016
893830-BA-6	TRANSOCEAN INC		F		2FE	13,986,840	102.1070	14,295,036	14,000,000	13,987,007		167			5.050	5.103	JD	51,061		11/30/2011	12/15/2016
893830-BB-4	TRANSOCEAN INC		F		2FE	4,997,300	106.2880	5,314,415	5,000,000	4,997,314		14			6.375	6.406	JD	23,021		11/30/2011	12/15/2021
Q9194#-AC-9	TRANSURBAN FINANCE CO LTD, SER. 2004-1,		F		2FE	2,500,000	113.1870	2,829,667	2,500,000	2,500,000					5.470	5.470	JD	9,117	136,750	12/07/2004	12/07/2019
89417E-AG-4	TRAVELERS COS INC				1FE	5,131,500	106.5060	5,845,044	5,488,000	5,157,774		26,275			3.900	4.741	MN	35,672	214,032	02/08/2011	11/01/2020
89417E-AG-4	TRAVELERS COS INC	LS			1FE	3,975,790	106.5060	4,528,631	4,252,000	3,996,147		20,357			3.900	4.741	MN	27,638	165,828	02/08/2011	11/01/2020
89469A-AA-2	TREEHOUSE FOODS INC			1	3FE	16,375,125	108.2500	16,454,000	15,200,000	16,189,197		(168,742)			7.750	6.105	MS	392,667	877,688	09/12/2011	03/01/2018
87264M-AA-7	TRW AUTOMOTIVE INC				3FE	990,000	106.7500	1,067,500	1,000,000	993,688		2,551			7.000	7.311	MS	20,611	70,000	07/07/2010	03/15/2014
87264M-AB-5	TRW AUTOMOTIVE INC				3FE	5,584,031	107.0000	5,376,750	5,025,000	5,376,750	(140,896)	(66,385)			7.250	5.082	MS	107,270	364,313	03/02/2011	03/15/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
898813-AK-6	TUCSON ELECTRIC POWER				2FE	3,887,598	106.1650	4,140,416	3,900,000	3,887,739		141			5.150	5.204	MN	29,570		11/03/2011	11/15/2021
898813-AK-6	TUCSON ELECTRIC POWER	LS			2FE	1,096,502	106.1650	1,167,810	1,100,000	1,096,542		40			5.150	5.204	MN	8,340		11/03/2011	11/15/2021
902133-AF-4	TYCO ELECTRONICS GROUP S		E		2FE	5,882,496	115.5200	6,931,188	6,000,000	5,913,269		11,854			6.550	6.868	AO	98,250	393,000	01/03/2008	10/01/2017
902133-AG-2	TYCO ELECTRONICS GROUP S		E		2FE	2,834,567	132.9830	3,989,481	3,000,000	2,840,606		1,968			7.125	7.598	AO	53,438	213,750	09/20/2007	10/01/2037
902133-AK-3	TYCO ELECTRONICS GROUP S		F		2FE	9,942,200	107.4940	10,749,430	10,000,000	9,946,895		4,560			4.875	4.991	JJ	224,792	277,604	12/15/2010	01/15/2021
902118-BM-9	TYCO INTERNATIONAL FINAN		E		1FE	9,157,070	106.5790	9,592,119	9,000,000	9,100,256		(33,831)			4.125	3.716	AO	78,375	371,250	03/31/2010	10/15/2014
902118-BN-7	TYCO INTERNATIONAL FINAN		F		1FE	14,116,234	104.6530	14,528,976	13,883,000	14,074,251		(41,983)			3.375	2.987	AO	98,916	468,551	02/07/2011	10/15/2015
902118-BP-2	TYCO INTERNATIONAL FINAN		F		1FE	9,469,790	105.3000	10,003,500	9,500,000	9,473,510		3,720			3.750	3.807	JJ	164,271	181,094	01/05/2011	01/15/2018
902118-BK-3	TYCO INTL GROUP SA		E		1FE	3,918,604	108.3330	3,954,165	3,650,000	3,774,676		(62,858)			6.000	4.084	MN	27,983	219,000	08/19/2009	11/15/2013
902494-AN-3	TYSON FOODS INC			3	2FE	2,468,164	109.7500	3,292,500	3,000,000	2,652,808		62,155			6.850	10.282	AO	51,375	205,500	03/17/2006	04/01/2016
902494-AS-2	TYSON FOODS INC				2FE	4,731,250	115.5000	5,775,000	5,000,000	4,863,974		52,210			10.500	11.897	MS	175,000	525,000	02/27/2009	03/01/2014
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T			2	4FE	1,242,945	98.5500	1,234,202	1,252,361	1,234,202	(6,266)	630			6.000	6.350	FMAN	6,629	24,865	08/31/2011	07/28/2017
902730-AC-4	UHS ESCROW CORP			1	4FE	6,879,375	103.7500	7,003,125	6,750,000	6,876,453		(2,922)			7.000	7.364	AO	118,125		11/17/2011	10/01/2018
904764-AK-3	UNILEVER CAPITAL CORP		R		1FE	6,270,870	116.2960	6,977,760	6,000,000	6,244,930		(26,098)			4.800	4.136	FA	108,800	288,000	02/07/2011	02/15/2019
904764-AL-1	UNILEVER CAPITAL CORP				1FE	24,849,628	105.6550	26,281,756	24,875,000	24,853,903		4,276			2.750	2.772	FA	267,924	342,031	02/07/2011	02/10/2016
904764-AM-9	UNILEVER CAPITAL CORP				1FE	9,966,100	113.9620	11,396,200	10,000,000	9,968,575		2,475			4.250	4.292	FA	166,458	212,500	02/07/2011	02/10/2021
907818-CY-2	UNION PACIFIC CORP				2FE	3,921,748	104.8980	4,195,916	4,000,000	3,978,893		18,392			5.450	5.962	JJ	91,439	218,000	08/21/2007	01/31/2013
907818-CZ-9	UNION PACIFIC CORP				2FE	3,954,736	118.2910	4,731,656	4,000,000	4,018,277		19,374			5.750	5.768	MN	29,389	172,500	12/06/2011	11/15/2017
90969Q-AA-0	UNITED BUSINESS MEDIA LT		F		2FE	4,914,750	100.8660	5,043,280	5,000,000	4,922,283		6,509			5.750	5.979	MN	46,319	287,500	10/27/2010	11/03/2020
911312-AG-1	UNITED PARCEL SERVICE				1FE	2,086,772	104.1180	2,082,360	2,000,000	2,081,356		(5,416)			4.500	0.567	JJ	41,500		12/06/2011	01/15/2013
911312-AM-8	UNITED PARCEL SERVICE				1FE	4,966,500	106.0800	5,303,990	5,000,000	4,969,725		2,846			3.125	3.268	JJ	72,049	105,469	11/08/2010	01/15/2021
911365-AU-8	UNITED RENTALS NORTH AM			1	4FE	3,839,419	104.7500	3,514,363	3,355,000	3,514,363	(257,205)	(67,852)			9.250	6.048	JD	13,793	310,338	02/23/2011	12/15/2019
91324P-AW-2	UNITEDHEALTH GROUP INC				1FE	2,755,305	117.6190	3,528,567	3,000,000	2,828,126		24,853			6.000	7.292	JD	8,000	180,000	11/09/2007	06/15/2017
91324P-BA-9	UNITEDHEALTH GROUP INC				1FE	1,909,350	103.8570	2,077,146	2,000,000	1,979,344		22,300			5.500	6.741	MN	14,056	110,000	11/14/2007	11/15/2012
91324P-BS-0	UNITEDHEALTH GROUP INC				1FE	16,850,060	99.9850	16,997,467	17,000,000	16,854,100		4,040			1.875	2.067	MN	45,156		11/07/2011	11/15/2016
91359P-AE-0	UNIVERSAL HOSPITAL SERVI			1	4FE	875,000	90.2500	789,688	875,000	789,688	(10,938)				4.121	9.782	JD	3,005	33,301	05/22/2007	06/01/2015
91359P-AF-7	UNIVERSAL HOSPITAL SERVI			1	4FE	5,741,500	101.0000	5,580,250	5,525,000	5,573,062	(76,399)	(71,786)			8.500	6.482	JD	39,135	469,625	03/08/2011	06/01/2015
90312*-AB-0	UNS GAS, INC. SER B, DUE 2015				2	13,781,250	110.2960	13,787,003	12,500,000	13,618,178		(163,072)			6.230	3.567	FA	294,194	389,375	06/06/2011	08/11/2015
903192-AA-0	UNUMPROVIDENT CORP				2FE	104,376	105.5630	123,509	117,000	105,875		309			6.750	7.768	JD	351	7,898	02/17/2005	12/15/2028
91159H-GU-8	US BANCORP				1FE	4,991,300	104.5200	5,225,990	5,000,000	4,994,319		1,675			3.150	3.188	MS	51,188	157,500	03/01/2010	03/04/2015
91159H-GX-2	US BANCORP				1FE	2,997,060	102.4850	3,074,535	3,000,000	2,997,863		565			2.450	2.471	JJ	31,442	73,500	07/22/2010	07/27/2015
91159H-HB-9	US BANCORP			1	1FE	3,695,662	100.9610	3,685,069	3,650,000	3,694,358		(1,304)			2.200	1.947	MN	12,937		11/02/2011	11/15/2016
919061-EY-3	VALDEZ ALASKA MARINE TERMINAL REV - REF-				1FE	33,058,111	115.4000	34,498,830	29,895,000	32,940,450		(117,661)			5.000	3.720	JJ	747,375	39,521	08/25/2011	01/01/2021
91911T-AF-0	VALE OVERSEAS LIMITED		F		2FE	14,828,311	111.8660	14,570,507	13,025,000	14,555,371		(272,940)			6.250	3.122	JJ	384,418	407,031	03/17/2011	01/11/2016
91911X-AN-4	VALEANT PHARMACEUTICALS			1	4FE	992,400	99.7500	997,500	1,000,000	993,216		740			6.875	7.892	JD	5,729	70,278	11/18/2010	12/01/2018
91911X-AQ-7	VALEANT PHARMACEUTICALS			1	4FE	7,010,000	96.5000	6,755,000	7,000,000	6,755,000	(254,123)	(877)			6.750	7.317	FA	178,500	245,438	02/03/2011	08/15/2021
91911X-AR-5	VALEANT PHARMACEUTICALS			1	4FE	1,000,000	99.8750	998,750	1,000,000	998,750	(1,250)				6.500	7.298	JJ	29,972	22,931	03/03/2011	07/15/2016
920253-AD-3	VALMONT INDUSTRIES				2FE	10,494,300	115.7440	11,574,360	10,000,000	10,469,242		(25,064)			6.625	5.925	AO	130,660	496,875	06/06/2011	04/20/2020
92276M-AD-7	VENTAS REALTY LP/CAP CRP				2FE	3,316,125	101.9160	3,184,863	3,125,000	3,140,007		(43,267)			9.000	7.506	MN	46,875	281,250	08/08/2008	05/01/2012
92276M-AT-2	VENTAS REALTY LP/CAP CRP			1	2FE	2,991,250	103.7100	3,111,288	3,000,000	2,994,876		788			6.750	7.320	AO	50,625	202,500	09/13/2006	04/01/2017
92339*-AA-7	VERDE REALTY OPERATING DEBS	R			5	6,300,000	100.0000	6,300,000	6,300,000	6,300,000					4.750	4.750	JD	831	299,250	12/31/2007	12/31/2018
92343V-AG-9	VERIZON COMMUNICATIONS				1FE	2,303,632	115.7770	2,315,542	2,000,000	2,299,912		(3,720)			5.500	2.439	AO	27,500		12/06/2011	04/01/2017
92343V-AJ-3	VERIZON COMMUNICATIONS				1FE	2,106,720	103.9160	2,078,312	2,000,000	2,037,090		(32,154)			4.350	2.660	FA	32,867	87,000	10/14/2009	02/15/2013
92343V-AY-0	VERIZON COMMUNICATIONS				1FE	9,948,000	104.7190	10,471,900	10,000,000	9,955,375		7,375			3.000	3.118	AO	75,000	152,500	03/23/2011	04/01/2016
92343V-AY-0	VERIZON COMMUNICATIONS	0			1FE	19,896,000	104.7190	20,943,800	20,000,000	19,910,750		14,750			3.000	3.118	AO	150,000	305,000	03/23/2011	04/01/2016
92343V-BC-7	VERIZON COMMUNICATIONS				1FE	14,881,200	104.1120	15,616,830	15,000,000	14,882,808		1,608			3.500	3.593	MN	84,583		10/27/2011	11/01/2021
92343V-BD-5	VERIZON COMMUNICATIONS				1FE	9,937,300	100.2830	10,028,330	10,000,000	9,939,227		1,927			2.000	2.131	MN	32,222		10/27/2011	11/01/2016
918204-AV-0	VF CORP				1FE	7,975,200	103.8800	8,310,400	8,000,000	7,975,935		735			3.500	3.545	MS	98,778		08/17/2011	09/01/2021
92524-BG-4	VIACOM INC				2FE	9,832,000	105.5810	10,558,100	10,000,000	9,843,529		11,529			4.500	4.727	MS	150,000	236,250	02/14/2011	03/01/2021
92553P-AB-8	VIACOM INC				2FE	2,717,901	115.6040	3,468,132	3,000,000	2,801,381		26,639			6.125	7.564	AO	43,896	183,750	10/02/2007	10/05/2017
92553P-AE-2	VIACOM INC				2FE	11,468,111	107.1250	12,372,926	11,550,000	11,503,871		15,691			4.375	4.586	MS	148,786	505,313	08/19/2009	09/15/2014
92553P-AG-7	VIACOM INC				2FE	16,853,630	104.1910	17,712,504	17,000,000	16,870,257		16,627			3.500	3.663	AO	148,750	299,149	03/24/2011	04/01/2017
92553P-AH-5	VIACOM INC				2FE	18,879,540	99.9620	18,992,780	19,000,000	18,880,734		1,194			2.500	2.641	JD	25,069		12/07/2011	12/15/2016
92553P-AJ-1	VIACOM INC				2FE	9,836,100	102.0870	10,208,690	10,000,000	9,836,807		707			3.875	4.080	JD	20,451		12/07/2011	12/15/2021
92769V-AA-7	VIRGIN MEDIA FINANCE PLC		F	1	3FE	1,653,750	112.2500	1,683,750	1,500,000	1,641,090		(12,660)			9.500	6.143	FA	53,833		09/06/2011	08/15/2016
92769V-AB-5	VIRGIN MEDIA FINANCE PLC		F	1	3FE	6,604,500	109.7500	6,530,125	5,950,000	6,512,761		(91,739)			8.375	6.036	AO	105,199	498,313	01/31/2011	10/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
92769X-AC-9	VIRGIN MEDIA SECURED FIN		F	1	2FE	9,760,906	106.2500	10,290,313	9,685,000	9,759,015		(10,887)			6.500	6.911	JD	27,979	558,513	07/22/2011	01/15/2018
927804-FC-3	VIRGINIA ELECTRIC POWER				1FE	2,854,124	120.3410	3,610,242	3,000,000	2,898,164		14,247			5.950	6.675	MS	52,558	178,500	09/06/2007	09/15/2017
92857W-AG-5	VODAFONE GROUP PLC		F		1FE	10,793,700	111.6300	11,162,960	10,000,000	10,648,775		(144,925)			5.000	3.131	MS	147,222	500,000	02/08/2011	09/15/2015
92857W-AK-6	VODAFONE GROUP PLC		F		1FE	2,724,347	115.2920	3,458,760	3,000,000	2,826,505		34,063			5.750	7.375	MS	50,792	172,500	10/24/2007	03/15/2016
92857W-AT-7	VODAFONE GROUP PLC		F		1FE	5,162,850	106.0310	5,301,575	5,000,000	5,088,822		(34,334)			4.150	3.385	JD	12,104	207,500	10/14/2009	06/10/2014
92857W-AU-4	VODAFONE GROUP PLC		F		1FE	5,128,000	105.5490	5,277,450	5,000,000	5,104,988		(23,012)			3.375	2.802	MN	17,344	168,750	01/28/2011	11/24/2015
928670-AF-5	VOLKSWAGEN INTL FIN NV		F		1FE	19,856,200	101.7890	20,357,840	20,000,000	19,876,504		20,304			2.875	2.739	AO	143,750	289,097	03/23/2011	04/01/2016
931422-AD-1	WALGREEN CO				1FE	2,683,408	106.6890	2,667,233	2,500,000	2,660,005		(23,402)			4.875	0.799	FA	50,781		10/07/2011	08/01/2013
931422-AE-9	WALGREEN CO				1FE	6,980,959	118.8840	7,546,769	6,348,000	6,921,415		(59,544)			5.250	3.776	JJ	153,675	166,635	02/22/2011	01/15/2019
931142-CH-4	WAL-MART STORES INC				1FE	5,600,964	121.5810	7,294,866	6,000,000	5,643,183		13,373			5.875	6.495	AO	84,208	352,500	03/29/2007	04/05/2027
931142-CR-2	WAL-MART STORES INC				1FE	9,930,900	105.9910	10,599,150	10,000,000	9,953,927		13,299			2.875	3.025	AO	71,875	287,500	03/24/2010	04/01/2015
931142-CT-8	WAL-MART STORES INC				1FE	24,923,750	104.3090	26,077,300	25,000,000	24,945,423		14,718			2.250	2.315	JJ	270,313	562,500	06/30/2010	07/08/2015
931142-CU-5	WAL-MART STORES INC				1FE	9,708,400	109.5970	10,959,720	10,000,000	9,732,054		23,654			3.625	3.999	JJ	174,201	181,250	01/31/2011	07/08/2020
931142-CX-9	WAL-MART STORES INC				1FE	4,972,950	101.5700	5,078,500	5,000,000	4,979,159		5,253			1.500	1.613	AO	13,750	75,000	10/18/2010	10/25/2015
931142-CZ-4	WAL-MART STORES INC				1FE	36,271,694	106.9320	38,321,149	35,837,000	36,255,960		(15,734)			3.250	3.097	AO	213,529	582,351	08/11/2011	10/25/2020
254687-AV-8	WALT DISNEY COMPANY				1FE	994,749	103.7720	1,037,723	1,000,000	998,835		1,215			4.700	4.832	JD	3,917	47,000	11/29/2007	12/01/2012
25468P-CB-0	WALT DISNEY COMPANY/THE				1FE	10,357,845	121.2000	10,301,992	8,500,000	10,254,078		(103,767)			5.875	2.163	JD	22,194	249,688	08/10/2011	12/15/2017
25468P-CL-8	WALT DISNEY COMPANY/THE				1FE	14,436,635	109.9540	14,843,723	13,500,000	14,404,837		(31,798)			3.750	2.939	JD	42,188	264,375	08/10/2011	06/01/2021
25468P-CM-6	WALT DISNEY COMPANY/THE				1FE	51,587,120	100.2770	52,143,884	52,000,000	51,615,807		28,687			1.350	1.511	FA	251,550		08/17/2011	08/16/2016
25468P-CN-4	WALT DISNEY COMPANY/THE				1FE	19,743,400	101.8400	20,368,080	20,000,000	19,751,404		8,004			2.750	2.893	FA	197,083		08/17/2011	08/16/2021
94106*-AC-0	WASTE CONNECTIONS, INC. 5 YR				2	9,000,000	98.4070	8,856,623	9,000,000	9,000,000					3.300	3.300	AO	74,250	148,500	04/01/2011	04/01/2016
941063-AQ-2	WASTE MANAGEMENT INC	D			2FE	4,988,100	108.3640	5,418,195	5,000,000	4,988,905		805			4.600	4.635	MS	76,667	116,915	02/23/2011	03/01/2021
94106L-AW-9	WASTE MANAGEMENT INC	D			2FE	4,969,400	109.7040	5,485,200	5,000,000	4,973,247		2,493			4.750	4.864	JD	660	237,500	06/03/2010	06/30/2020
942683-AD-5	WATSON PHARMACEUTICALS INC				2FE	12,146,653	107.3050	12,098,594	11,275,000	11,957,934		(188,719)			5.000	2.595	FA	212,972	281,875	03/31/2011	08/15/2014
94973V-AG-2	WELLPOINT INC				2FE	1,822,524	109.2590	2,185,176	2,000,000	1,909,331		26,889			5.000	6.717	JD	4,444	100,000	05/07/2008	12/15/2014
94973V-AM-9	WELLPOINT INC				2FE	1,848,658	115.2260	2,304,526	2,000,000	1,896,678		15,068			5.875	7.032	JD	5,222	117,500	07/24/2007	06/15/2017
94973V-AV-9	WELLPOINT INC				2FE	14,929,500	99.6980	14,954,640	15,000,000	14,934,051		4,551			2.375	2.467	FA	134,583		08/10/2011	02/15/2017
949746-CR-0	WELLS FARGO & COMPANY				1FE	1,060,882	107.0030	1,070,025	1,000,000	1,059,496		(1,386)			5.000	2.828	MN	6,389		12/06/2011	11/15/2014
94974B-EZ-9	WELLS FARGO & COMPANY				1FE	23,938,560	99.9390	23,985,360	24,000,000	23,939,168		608			2.625	2.685	JD	33,250		12/05/2011	12/15/2016
94980V-AA-6	WELLS FARGO BANK NA				1FE	1,917,520	104.3290	2,086,578	2,000,000	1,963,743		10,460			4.750	5.392	FA	37,472	95,000	02/07/2007	02/09/2015
949746-NW-7	WELLS FARGO COMPANY				1FE	6,260,826	103.5080	6,210,462	6,000,000	6,202,748		(58,078)			5.250	1.053	AO	59,500	157,500	10/07/2011	10/23/2012
950840-AB-4	WESFARMERS LTD		F		2FE	16,046,100	100.7950	16,127,280	16,000,000	16,041,152		(4,948)			2.983	2.920	MN	57,008	238,640	06/03/2011	05/18/2016
952355-AH-8	WEST CORP			1	4FE	5,147,250	101.0000	4,999,500	4,950,000	4,999,500	(121,021)	(22,897)			8.625	8.005	JJ	196,866	264,979	11/07/2011	10/01/2018
952355-AK-1	WEST CORP			1	4FE	10,367,500	99.2500	9,925,000	10,000,000	9,925,000	(394,232)	(48,268)			7.875	7.617	MN	100,625	767,813	02/03/2011	01/15/2019
955278-BH-8	WEST PENN POWER CO				1FE	2,783,244	118.1180	3,543,534	3,000,000	2,845,013		20,331			5.950	7.027	JD	7,933	178,500	12/06/2007	12/15/2017
959802-AP-4	WESTERN UNION CO/THE				1FE	4,995,400	102.5290	5,126,450	5,000,000	4,995,609		209			3.650	3.665	FA	65,396		08/17/2011	08/22/2018
96950F-AG-9	WILLIAMS PARTNERS LP			1	2FE	7,772,130	102.6270	8,210,184	8,000,000	7,786,269		14,135			4.125	4.510	MN	42,167	335,500	03/31/2011	11/15/2020
96950F-AH-7	WILLIAMS PARTNERS LP				2FE	4,481,685	102.6820	4,620,695	4,500,000	4,481,869		184			4.000	4.047	MN	22,000		11/14/2011	11/15/2021
97063P-AA-2	WILLIS GROUP HOLDINGS LT		F		2FE	10,147,674	101.5640	10,359,497	10,200,000	10,155,240		7,566			4.125	4.235	MS	123,888	208,037	03/14/2011	03/15/2016
97063P-AA-2	WILLIS GROUP HOLDINGS LT	LS	F		2FE	1,790,766	101.5640	1,828,147	1,800,000	1,792,101		1,335			4.125	4.235	MS	21,863	36,712	03/14/2011	03/15/2016
97381W-AC-8	WINDSTREAM CORP				3FE	184,188	107.0000	187,250	175,000	177,504		(1,445)			8.125	7.150	FA	5,924	14,219	08/16/2006	08/01/2013
97381W-AJ-3	WINDSTREAM CORP				3FE	15,127,500	108.2500	15,155,000	14,000,000	15,012,828	(1,719)	(112,954)			7.875	6.371	MN	183,750	984,375	09/06/2011	11/01/2017
97381W-AN-4	WINDSTREAM CORP			1	3FE	5,175,000	103.3750	5,168,750	5,000,000	5,158,875		(16,125)			7.750	7.249	AO	81,806	397,188	01/31/2011	10/15/2020
97381W-AP-9	WINDSTREAM CORP			1	3FE	3,764,063	107.1250	4,017,188	3,750,000	3,761,313		(1,929)			8.125	9.151	MS	101,563	340,234	07/14/2010	09/01/2018
97381W-AV-6	WINDSTREAM CORP			1	3FE	1,001,000	99.7500	997,500	1,000,000	997,500	(3,491)	(9)			7.500	8.074	JD	8,125		11/07/2011	06/01/2022
976656-CA-4	WISC ELEC POWER				1FE	2,571,113	111.3810	2,561,768	2,300,000	2,545,937		(25,175)			6.000	1.170	AO	34,500		10/07/2011	04/01/2014
976656-CD-8	WISC ELEC POWER	D			1FE	9,897,300	101.9210	10,192,070	10,000,000	9,899,954		2,654			2.950	3.072	MS	88,500		09/07/2011	09/15/2021
976826-BH-9	WISCONSIN POWER & LIGHT				1FE	2,994,990	112.4710	3,374,127	3,000,000	2,995,623		415			4.600	4.621	JD	6,133	138,000	06/10/2010	06/15/2020
92928D-AH-0	WM. BOLTHOUSE FARMS, INC. 1ST LIEN TERM			2	4FE	1,961,590	99.5420	1,873,884	1,882,506	1,873,884	(30,786)	(1,367)			5.504	5.424	MJSD	3,264	31,732	05/17/2011	02/11/2016
92933B-AB-0	WMG ACQUISITION CORP			1	3FE	7,159,950	108.5000	7,182,700	6,620,000	7,016,951	38,681	(96,855)			9.500	7.687	JD	27,951	637,175	02/01/2011	06/15/2016
980888-AE-1	WOOLWORTHS LIMITED		F		1FE	7,156,660	103.2810	7,229,663	7,000,000	7,143,130		(13,530)			3.150	2.641	AO	48,388	110,250	07/21/2011	04/12/2016
98212B-AB-9	WPX ENERGY INC			1	3FE	8,200,000	102.3750	8,394,750	8,200,000	8,200,000					6.000	6.000	JJ	64,233		11/07/2011	01/15/2022
983024-AA-8	WYETH			3	1FE	4,103,400	105.7100	4,228,412	4,000,000	4,064,832		(17,306)			5.500	4.139	MS	64,778	165,000	10/07/2011	03/15/2013
983024-AF-7	WYETH				1FE	1,988,902	130.6580	2,613,156	2,000,000	1,982,403		931			6.450	6.557	FA	53,750	129,000	03/09/2006	02/01/2024
983024-AJ-9	WYETH				1FE	2,929,552	116.2980	3,488,952	3,000,000	2,952,787		9,841			5.500	5.936	FA	62,333	165,000	11/16/2007	02/15/2016
98310W-AB-4	WYNDHAM WORLDWIDE				2FE	8,201,740	107.8400	9,436,000	8,750,000	8,354,847		63,938			6.000	7.120	JD	43,750	525,000	07/12/2010	12/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
98310W-AE-8	WYNDHAM WORLDWIDE				2FE	3,124,990	114.1380	3,424,125	3,000,000	3,111,249		(9,974)			7.375	6.783	MS	73,750	221,250	08/04/2010	03/01/2020
98310W-AF-5	WYNDHAM WORLDWIDE				2FE	5,058,000	105.8620	5,187,243	4,900,000	5,041,486		(16,514)			5.750	5.189	FA	117,396	140,875	02/22/2011	02/01/2018
983130-AR-6	WYNN LAS VEGAS LLC/CORP			1	3FE	1,097,500	111.0000	1,110,000	1,000,000	1,095,514		(1,986)			7.750	5.764	FA	29,278		11/07/2011	08/15/2020
98389B-AM-2	XCEL ENERGY INC			1	2FE	6,839,664	112.7020	7,212,941	6,400,000	6,821,323		(18,570)			4.700	3.738	MN	38,436	183,300	08/02/2011	05/15/2020
98389B-AM-2	XCEL ENERGY INC	0		1	2FE	1,594,816	112.7020	1,803,235	1,600,000	1,595,506		428			4.700	4.744	MN	9,609	75,200	05/10/2010	05/15/2020
984121-BP-7	XEROX CORPORATION				2FE	2,810,450	111.8940	3,356,808	3,000,000	2,869,888		25,380			6.400	7.625	MS	56,533	192,000	11/30/2006	03/15/2016
98372P-AK-4	XL CAPITAL LTD		F		2FE	6,612,801	101.3330	9,119,997	9,000,000	6,807,312		62,885			6.250	9.252	MN	71,875	562,500	05/02/2007	05/15/2027
98417E-AK-6	XSTRATA CANADA FIN CORP		A		2FE	2,996,220	102.1630	3,064,875	3,000,000	2,996,262		42			4.950	4.975	MN	21,038		11/03/2011	11/15/2021
98385X-AL-0	XTO ENERGY INC				1FE	1,186,330	122.7400	1,227,398	1,000,000	1,150,371		(24,167)			6.250	3.280	FA	26,042	62,500	06/28/2010	08/01/2017
98385X-AL-0	XTO ENERGY INC	0			1FE	5,931,650	122.7400	6,136,990	5,000,000	5,751,855		(120,836)			6.250	3.280	FA	130,208	312,500	06/28/2010	08/01/2017
98419M-AC-4	XYLEM INC				2FE	12,875,361	103.1160	13,301,977	12,900,000	12,876,635		1,274			3.550	3.592	MS	128,480		09/15/2011	09/20/2016
98478*-AL-1	YANKEE GAS SERVICES COMPANY FIRST MORTGA				2	19,835,885	105.0920	19,442,094	18,500,000	19,432,249		(403,636)			4.800	2.210	JJ	444,000	444,000	02/09/2011	01/01/2014
988498-AE-1	YUM! BRANDS INC				2FE	1,596,240	106.9150	1,710,638	1,600,000	1,597,586		589			4.250	4.339	MS	20,022	68,000	08/20/2009	09/15/2015
988498-AE-1	YUM! BRANDS INC	0			2FE	3,392,010	106.9150	3,635,107	3,400,000	3,394,871		1,252			4.250	4.339	MS	42,547	144,500	08/20/2009	09/15/2015
98956P-AA-0	ZIMMER HOLDINGS INC				2FE	4,484,170	108.9840	4,503,219	4,132,000	4,469,134		(15,037)			4.625	3.438	MN	16,456	95,553	08/01/2011	11/30/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,701,062,672	XXX	10,016,864,196	9,558,040,573	9,660,773,670	(12,609,757)	(21,435,941)	404,961	(201,498)	XXX	XXX	XXX	108,160,657	292,217,729	XXX	XXX
04541G-EU-2	ABSHE 2003-HE4 M1 RMBS			3	1FM	19,839,060	69.1390	13,703,621	19,820,478	19,821,300		(34)			1.523	1.523	MON	14,258	294,090	07/13/2007	08/15/2033
14975T-AA-6	ABSN 2006-HE5, A1 RMBS		F	4	1FM		0.0000		1,238,741						6.500	6.656	MON			10/17/2006	07/27/2036
004421-BH-5	ACE 2002-HE3, M1 RMBS			3	2FM	4,136,998	77.0810	3,174,933	4,118,978	4,133,595		(569)			2.094	2.008	MON	1,198	83,729	09/26/2006	10/25/2032
004421-EX-7	ACE 2004-OP1, M2 RMBS			4	1FM	1,381,593	65.8720	913,798	1,387,228	913,798	(19,864)	(8,554)			1.869	1.630	MON	360	24,180	04/04/2007	04/25/2034
004421-JX-2	ACE 2004-RM2 M2 RMBS			3	1FM	10,131,971	71.3540	7,207,095	10,100,408	10,112,826		(1,164)			1.089	1.070	MON	1,527	104,387	02/02/2007	01/25/2035
004406-AA-2	ACE 2006-GP1, A RMBS			34	1FM	1,105,487	76.7040	847,957	1,105,487	847,957	16,533	(190)			0.424	0.324	MON	65	3,866	05/23/2006	02/25/2031
00442B-AD-3	ACE 2006-HE4, A2C RMBS			4	1FM	2,748,716	25.0740	1,157,830	4,617,690	1,157,830	68,730	(129,747)	423,606		0.454	0.372	MON	291	18,098	09/15/2006	10/25/2036
00442B-AE-1	ACE 2006-HE4, A2D RMBS			4	1FM	11,372,599	26.7530	4,941,519	18,470,759	4,941,519	486,040	(476,990)	1,658,378		0.544	0.463	MON	1,395	89,479	09/15/2006	10/25/2036
00441Y-AC-6	ACE 2006-OP2, A2B RMBS			4	1FM	4,245,769	85.6250	4,287,315	5,007,065	4,126,202		3,168	884,031		0.404	0.340	MON	281	16,908	10/13/2006	08/25/2036
00441Y-AD-4	ACE 2006-OP2, A2C RMBS			3	1FM	6,990,000	34.0380	2,379,228	6,990,000	2,379,228	(1,478,651)				0.444	0.444	MON	431	26,954	10/13/2006	08/25/2036
02660V-AY-4	AHMA 2005-2 1A1 RMBS			24	6FE	166,404	42.9550	163,012	379,493	163,012	(5,576)	2,184			0.834	9.102	MON	35	144	10/27/2011	01/25/2036
007036-PC-4	ARMT 2005-6A A22 RMBS			2	1FM	454,992	31.5380	143,495	454,992	143,495	(48,104)	(1)			0.914	0.912	MON	81	3,857	03/15/2006	11/25/2035
040104-MY-4	ARSI 2005-W1, A2 RMBS			34	1FM	5,751,060	51.8780	2,983,535	5,751,060	2,983,535	(236,886)	(1,001)			0.534	0.434	MON	426	27,274	04/11/2005	05/25/2035
04013B-AB-8	ARSI 2006-M2, A2B RMBS			4	1FM	2,837,570	28.1540	1,437,512	5,105,872	2,558,620		(108,846)	353,169		0.404	0.370	MON	286	17,568	08/17/2006	09/25/2036
04541G-HX-3	ASSET BACKED SECURITIES CORP H RMBS			3	1FM	3,821,861	60.3540	2,290,189	3,794,587	2,290,189	(550,497)	(204)			2.169	2.152	MON	1,143	77,777	03/08/2007	04/25/2034
05946X-SC-8	BAFC 2005-B 3A3 RMBS			2	1FM	1,687,887	52.3060	1,257,584	2,404,282	1,728,802		2,517			0.585	10.699	MON	469	6,093	10/27/2011	04/20/2035
058928-AA-0	BAFC 2006-B 1A1 RMBS			24	1FM	1,621,457	58.2550	1,599,132	2,745,045	1,641,479		20,022			2.870	7.781	MON	6,566	839	10/27/2011	03/20/2036
059522-AB-8	BAFC 2007-C 6A2 RMBS			24	1AM	1,861,257	58.2890	1,853,397	3,179,668	1,845,128		(16,129)			0.555	14.977	MON	588	2,751	10/27/2011	05/20/2047
059522-AC-6	BAFC 2007-C 7A1 RMBS			24	1AM	2,761,042	65.5930	2,825,003	4,306,874	2,773,653		12,611			0.495	9.624	MON	710	3,340	10/27/2011	05/20/2047
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS			2	1FM	9,166,800	98.5390	9,055,530	9,189,774	9,171,594		(2,184)			5.500	5.611	MON	42,120	498,339	03/08/2010	09/26/2037
07386H-SQ-5	BALTA 2005-4 1A2 RMBS			2	2FM	6,009,602	39.8520	2,392,697	6,003,973	6,005,023		(67)			0.564	0.561	MON	470	30,221	07/26/2006	04/25/2035
05948K-F9-5	BOAA 2005-6 6A1 RMBS			24	1FM	6,001,968	92.2750	5,745,702	6,226,709	5,968,679		(35,890)	126,680		5.000	5.087	MON	25,945	305,836	08/26/2005	07/25/2020
05949A-TA-8	BOAMS 2004-8 1A18 RMBS			23	1FM	277,398	99.9090	277,174	277,426	277,426		27			5.250	5.393	MON	1,214	2,384	10/27/2011	10/25/2034
07388A-AB-0	BSABS 2006-HE4, IA2 RMBS			4	1FM	10,796,567	41.8940	5,656,348	13,501,539	10,160,834	3,423,921	(509,039)			0.464	0.428	MON	869	54,077	04/17/2006	05/25/2036
07384M-4L-3	BSARM 2004-10 31A1 RMBS			23	1FM	3,591,407	82.9690	3,009,860	3,627,683	3,569,606		1,235			2.815	3.063	MON	8,511	106,195	05/16/2006	01/25/2035
07384M-6H-0	BSARM 2004-12 2A1 RMBS			23	1FM	4,248,536	77.7620	3,359,912	4,320,774	4,251,403		794			2.768	3.058	MON	9,966	118,145	01/16/2007	07/25/2051
07401U-AU-7	BSSLT 2007-SV1A, A3 RMBS			3	1FM	6,943,033	65.3450	4,536,918	6,943,033	4,536,918	1,597,391				0.544	0.544	MON	524	33,165	03/22/2007	12/25/2036
161630-BD-9	CHASE 2007-A1 11M1 RMBS			24	1FM	3,219,567	70.0130	2,961,127	4,229,390	3,117,444		(40,265)			2.498	6.700	MON	8,805	145,413	01/07/2010	03/25/2037
12558M-BM-3	CITHE 2003-1 RMBS				1FM	1,693,193	45.2300	765,920	1,693,386	765,920	(122,427)	(142)			4.670	4.672	MON	6,590	78,161	03/03/2003	10/20/2032
12558M-BN-1	CITHE 2003-1 RMBS				1FM	2,179,320	21.2790	463,877	2,179,995	463,877	(72,273)	(582)			5.060	5.064	MON	9,192	109,797	03/03/2003	09/20/2032
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS			24	1FM	10,688,688	76.3260	9,961,990	13,051,861	9,961,990	(797,471)	(42,187)	475,559		5.884	9.321	MON	63,996	758,799	03/12/2010	08/25/2036
17316D-AC-8	CMLTI 2010-3 1A1 RMBS			23	1FM	4,648,411	98.7550	4,628,123	4,686,489	4,660,006		3,626			4.702	4.958	MON	18,364	207,294	03/09/2010	03/25/2046
17316D-AV-6	CMLTI 2010-3 5A1 RMBS			2	1FM	15,734,076	100.9180	15,978,333	15,833,033	15,733,866		(33,218)			5.000	5.163	MON	65,971	776,547	03/24/2010	08/25/2037
17310F-AC-9	CMSI 2006-5 1A3 RMBS			24	2FM	10,043,469	94.4100	10,385,155	11,000,000	10,146,875		103,406	241,531		6.000	8.021	MON	55,000	549,547	02/22/2011	10/25/2036
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS			24	1FM	7,866,845	84.4920	7,640,081	9,042,351	7,527,887		(203,606)	136,730		5.750	9.867	MON	43,328	505,893	04/26/2010	08/25/2040
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS			24	1FM	3,321,658	46.9450	3,182,338	6,778,895	3,182,338		8,232	147,552		7.000	18.212	MON	39,544	103,013	09/28/2011	08/25/2037
17310N-AH-1	CRMSI 2006-3, M2 RMBS			4	6FM	3,723,011	20.4790	767,966	3,750,000	767,966	1,877,637	(449)	2,351,545		5.824	5.820	MON	18,200	217,826	11/16/2006	11/25/2036
17310N-AJ-7	CRMSI 2006-3, M3 RMBS			4	6FM	390,625	15.0970	136,352	903,148	136,352	589,984	(9,987)	663,255		5.874	5.874	MON	4,421	52,911	11/16/2006	11/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
225458-UJ-5	CSFB 2005-5 6A2 RMBS			23	1FM	586,072	99.9020	591,411	591,992	591,365		1,719			5.000	5.286	MON	2,467	20,579	07/09/2009	07/25/2035
225470-M4-2	CSMC 2006-3 1A2 RMBS			24	1FM	5,932,810	18.6960	3,741,851	20,014,181	3,741,851		(156,231)	2,936,020		0.477	21.733	MON	1,327	90,675	06/04/2009	04/25/2036
12638P-BV-0	CSMC 2007-3 4A6 RMBS			24	6FE	2,960,582	81.2920	2,931,123	3,605,690	2,929,003		(31,579)			0.542	3.984	MON	326	2,963	10/27/2011	04/25/2037
12642L-AA-0	CSMC 2009-13R 1A1 RMBS			2	1FM	8,894,161	104.0510	9,081,350	8,727,788	8,883,369		25,616			6.000	5.226	MON	43,639	506,347	02/26/2010	09/26/2037
12641T-CN-4	CSMC 2009-5R 4A1 RMBS			23	1FM	8,706,852	97.2900	8,604,151	8,843,819	8,771,466		29,439			2.177	3.254	MON	16,045	211,944	10/27/2011	06/30/2036
12667F-AK-1	CWALT 2004-2CB 1A4 RMBS			2	1FM	747,587	94.8450	709,159	747,703	747,678		12			0.694	0.698	MON	86	4,485	01/16/2004	03/25/2034
02146P-AB-1	CWALT 2006-HY12 A2 RMBS			23	1FM	3,888,534	97.3190	3,806,232	3,911,104	3,900,070		5,076			5.570	5.909	MON	18,155	210,874	07/16/2009	08/25/2036
12668B-KC-6	CWALT 2006-J1 1A6 RMBS			24	1FM	701,290	58.5100	426,319	728,630	494,029		(183,813)			5.500	5.483	MON	3,340	27,401	02/10/2006	02/25/2036
02151L-AA-4	CWALT 2007-20 A1 RMBS			24	1FM	7,272,280	39.1940	4,081,858	10,414,418	6,404,867	3,110,249	(62,193)	2,173,005		0.794	0.720	MON	1,356	75,942	06/19/2007	06/25/2047
126685-AB-2	CWHEL 2005-B, 2A RMBS			4	1FM	2,129,273	45.0390	1,255,569	2,787,750	1,759,444	773,244	(64,109)	257,700		0.458	0.428	MON	603	11,505	03/07/2005	05/15/2035
12669E-K2-1	CWHL 2003-40 A1 RMBS			2	1FE	148,845	103.0630	148,628	144,211	148,757		(88)			4.500	3.042	MON	541	1,068	10/27/2011	11/25/2018
12669F-KR-3	CWHL 2004-2 1A1 RMBS			2	1FM	138,235	80.8770	127,738	157,941	138,256		21			2.774	5.231	MON	365	729	10/27/2011	02/25/2034
12669G-NM-9	CWHL 2005-7 1-A2 RMBS			2	1FM	513,617	58.9080	315,166	535,017	517,605		393			0.692	1.087	MON	72	5,556	10/16/2007	03/25/2035
126694-GD-4	CWHL 2005-HYB7 3A2 RMBS			24	1FM	2,371,989	8.8090	953,978	10,829,093			(638,827)			2.931	2.840	MON	26,449	318,252	08/02/2006	11/20/2035
17025A-AF-9	CWHL 2006-17 A6 RMBS			24	1FM	8,693,447	81.1460	9,095,075	11,208,312	9,175,684		482,152			6.000	13.572	MON	56,042	657,167	03/22/2010	01/25/2038
12543P-AK-9	CWHL 2006-21 A10 RMBS			24	1FM	6,624,605	83.8350	6,533,809	7,793,654	6,126,493		(160,655)	448,744		5.750	11.389	MON	37,345	424,639	04/20/2010	03/25/2039
12544V-AD-1	CWHL 2007-5 A4 RMBS			24	1FM	3,594,023	88.8050	3,584,139	4,035,961	3,331,471		110,952	328,118		5.750	9.326	MON	19,339	224,589	05/03/2010	01/25/2039
12544T-AC-8	CWHL 2007-7 A3 RMBS			24	1FM	8,292,629	82.8950	8,185,744	9,874,798	7,999,555		(8,631)	959,365		5.750	9.524	MON	47,317	468,850	02/22/2011	06/25/2037
126673-DR-0	CWL 2004-7, MF2 RMBS			4	1FM	5,493,868	26.6810	2,388,117	8,950,563	2,388,117	(362,405)	(204,469)			5.649	5.897	MON	42,135	505,618	08/30/2004	10/25/2034
126670-QS-0	CWL 2005-17, 1AF2 RMBS			4	2FM	6,220,418	76.8460	5,145,274	6,695,556	5,999,553	826,252	(150,025)	48,317		5.363	5.363	MON	29,924	352,370	12/15/2005	05/25/2036
126673-ZW-5	CWL 2005-3, MF2 RMBS			4	1FM	3,056,752	21.3030	1,665,073	7,816,218	1,665,073	3,950,020	(87,674)	4,483,156		5.633	5.633	MON	36,691	440,288	03/23/2005	08/25/2035
126673-ZX-3	CWL 2005-3, MF3 RMBS			4	6FM	2,411,695	17.6480	1,710,454	9,692,110	1,710,454	1,213,103	(382,990)	874,349		5.682	5.682	MON	45,892	550,705	03/23/2005	08/25/2035
126673-ZY-1	CWL 2005-3, MF4 RMBS			4	5FM	767,735	14.9630	631,573	4,220,758	564,260	24,888	(190,851)	225,947		5.782	8.278	MON	20,337	244,044	03/23/2005	08/25/2035
126673-ZZ-8	CWL 2005-3, MF5 RMBS			4	5FM	493,419	12.2610	366,439	2,988,554	326,682	61,661	(138,223)	30,433		5.831	10.986	MON	14,522	174,263	03/23/2005	08/25/2035
12666R-AF-7	CWL 2006-9 1AF6 RMBS			4	1FM	3,257,353	61.5710	2,260,412	3,671,241	2,260,412	(363,186)	(42,005)			5.989	5.989	MON	18,323	219,271	04/11/2007	10/25/2046
126685-CZ-7	CWL 2006-S1, A2 RMBS			4	5FM	4,878,714	87.7690	4,843,568	5,518,515	4,843,568	710,134	661,226	943,785		5.549	5.550	MON	25,519	287,793	03/20/2006	08/25/2021
126685-DW-3	CWL 2006-S2, A2 RMBS			4	1FM	306,760	99.6770	415,226	416,571	321,719	13,295	(71,853)			5.627	5.627	MON	1,953	2,342	03/29/2006	07/25/2027
12668X-AC-9	CWL 2006-S8, A3 RMBS				1FM	8,289,056	65.6100	5,438,564	8,289,204	5,438,564	678,348	(67)			5.555	5.555	MON	38,372	455,438	12/08/2006	04/25/2036
12669R-AC-1	CWL 2007-S1 A3 RMBS			4	1FM	3,934,986	66.0700	2,599,964	3,935,178	2,599,964	827,950	578			5.810	5.811	MON	19,053	226,446	02/23/2007	11/25/2036
152314-DP-2	CXHE 2001-B A5 RMBS			4	1FM	2,137,055	81.5820	2,138,743	2,621,596	2,138,743		17,110	196,779		6.423	7.330	MON	14,031	182,055	06/29/2007	07/25/2032
152314-HS-2	CXHE 2003-C, M2 RMBS			3	6FM	1,595,560	57.5400	913,361	1,587,356	913,361	(68,623)				1.894	1.894	MON	417	31,956	02/14/2007	09/25/2033
251510-FB-4	DBALT 2005-AR1 1A1 RMBS			24	1FM	924,743	45.9970	915,870	1,991,152	939,158		14,415			0.604	11.997	MON	167	1,954	10/27/2011	08/25/2035
251510-GL-1	DBALT 2005-AR2 1A1 RMBS			24	4FM	3,424	88.3630	3,489	3,948	3,481		57			0.604	10.790	MON		4	10/27/2011	10/25/2035
25151E-AA-1	DBALT 2006-AB3 A1 RMBS			24	1FM	2,137,599	47.2910	1,531,633	3,238,721	1,351,468		(161,484)			6.250	17.928	MON	16,868	155,796	05/20/2009	07/25/2036
302460-AB-9	FBRSI 2005-1, A2 RMBS			3	1FM	3,577,777	66.4550	2,377,612	3,577,777	2,377,612	(261,346)				0.774	0.774	MON	308	25,576	08/02/2005	06/28/2035
31959A-AA-1	FCHT 2005-1A, A RMBS			3	1FM	412,018	91.5250	461,535	504,273	422,732		10,796	92,255		0.488	5.079	MON	116	2,107	05/06/2005	09/15/2022
32029G-AC-8	FFML 2007-FF2 A2B RMBS			4	1FM	6,006,448	36.8680	2,650,929	7,190,364	2,650,929	(743,383)	(120,303)	100,787		0.394	0.358	MON	393	23,907	02/23/2007	03/25/2037
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS			24	1FM	6,917,089	67.1160	6,461,355	9,627,217	6,775,846		11,618	7,556		6.000	10.090	MON	48,136	569,164	01/07/2010	08/25/2036
361856-EC-7	GMACM 2005-HE1, A3 RMBS			4	1FM	7,857,342	62.4530	6,122,600	9,803,532	7,649,750	2,137,357	(158,157)			0.474	0.438	MON	645	40,284	03/17/2005	08/25/2035
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A RMBS			2	1FM	618,650	106.2740	629,808	592,630	616,558		13,309			7.750	6.460	MON	3,827	45,356	08/18/1998	09/19/2027
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A R			2	1FM	281,951	103.4750	278,434	269,085	281,420		7,326			8.000	6.432	MON	1,794	21,134	05/19/1998	09/19/2027
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A R			2	1FM	516,113	104.5520	517,841	495,295	514,733		11,187			7.750	6.451	MON	3,199	37,950	06/22/1998	05/19/2027
36228F-CG-9	GSMPS 99-2 A1 RMBS			23	1FM	974,061	102.1580	967,866	947,421	960,148		1,513			7.642	7.237	MON	6,033	72,444	06/23/1999	09/19/2027
36228F-G6-7	GSR 2004-3F 2A3 RMBS			2	1FM	1,913,068	100.5900	1,907,873	1,896,684	1,909,987		(3,081)			5.500	3.416	MON	8,693	15,194	10/27/2011	02/25/2034
362631-AB-9	GSR 2006-0A1 2A1 RMBS			2	1FM	7,098,334	74.9670	8,352,720	11,141,832	7,603,403		353,193			0.484	21.374	MON	748	46,350	06/23/2009	08/25/2046
40431K-AG-5	HALO 2007-WF1 M1 RMBS			4	1FM	65,634	0.5000	3,792	758,726			(30,526)			5.810	5.990	MON	3,673	35,880	01/26/2007	12/25/2036
40430H-DC-9	HASC 2006-OPT1 2A3 RMBS			3	1FM	3,327,781	83.1360	2,769,630	3,331,425	3,331,425					0.484	0.484	MON	224	13,925	05/08/2007	12/25/2035
225470-QV-8	HEMT 2005-5, A1A RMBS			4	1FM	842,450	28.7290	323,755	1,126,922	323,755	(394,724)	(55,787)	82,584		0.494	0.460	MON	77	4,847	12/22/2005	04/25/2036
225470-W5-8	HEMT 2006-2, 2A1 RMBS			4	1FM	1,320,054	29.0760	778,183	2,676,423	778,183	188,089	(134,841)			0.454	0.420	MON	169	10,522	04/03/2006	07/25/2036
40431M-AK-2	HFCHC 2007-2 M1 RMBS			3	1FM	7,000,000	61.2680	4,288,725	7,000,000	7,000,000					0.595	0.595	MON	1,388	38,305	05/17/2007	07/20/2036
40431M-AL-0	HFCHC 2007-2 M2 RMBS			3	1FM	4,000,000	43.3560	1,734,224	4,000,000	4,000,000					0.655	0.655	MON	873	24,322	05/17/2007	07/20/2036
43739E-AJ-6	HMBT 2004-2 A1 RMBS			2	1FM	1,343,185	70.1020	940,131	1,341,090	1,342,724		(48)			0.664	0.646	MON	124	10,254	01/31/2006	12/25/2034
43739E-BK-2	HMBT 2005-3 A2 RMBS			2	1AM	1,901,946	66.3070	1,795,602	2,708,017	1,915,122		13,176			0.604	6.311	MON	227	2,656	10/27/2011	07/25/2035
43739E-BS-5	HMBT 2005-4 A1 RMBS			2	1FM	8,245,857	63.4850	6,771,111	10,665,620	8,416,447		94,619			0.564	4.463	MON	835	53,735	04/27/2010	10/25/2035
43739E-CB-1	HMBT 2005-5 A1 RMBS			2	1AM	7,432,723	61.7900	7,328,823	11,860,798	7,482,168		49,445			0.554	7.148	MON	912	10,587	10/27/2011	01/25/2036
46626L-EM-8	JPMAC 2005-OPT2 M2 RMBS			3	1FM	15,713,034	54.9650	8,591,030	15,630,000	8,591,030	939,749	(2,481)			0.744	0.730	MON	1,614	107,812	01/19/2007	12/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
46629Q-AG-1	JPMAC 2006-CH2, AF6 RMBS			4	1FM	8,409,910	58.9880	5,879,013	9,966,490	5,879,013	315,589	(64,740)	1,413,968		5.537	5.537	MON	45,987	596,727	11/21/2006	10/25/2036
46629Q-AH-9	JPMAC 2006-CH2, MF1 RMBS			4	5FM	219,593	14.1200	227,332	1,610,000	121,977		(80,592)	35,758		5.734	5.734	MON	7,693	92,317	11/21/2006	10/25/2036
46629Q-AJ-5	JPMAC 2006-CH2, MF2 RMBS			4	5FM	109,694	10.3400	95,124	920,000	46,317		(49,157)			5.784	5.676	MON	4,434	53,213	11/21/2006	10/25/2036
46629Q-AK-2	JPMAC 2006-CH2, MF3 RMBS			4	1FM	110,726	6.5120	74,886	1,150,000	24,522		(63,761)			5.833	5.817	MON	5,590	67,079	11/21/2006	10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS			4	1FM	2,148,153	63.9940	1,788,314	2,794,481	1,788,314	(124,634)	(58,518)	173,388		5.932	5.932	MON	13,814	165,256	04/11/2007	08/25/2036
46630L-AH-7	JPMAC 2007-CH1 MF1 RMBS			4	5FM	1,902,542	25.3130	1,139,067	4,500,000	1,010,205	3,180,128	402	3,490,139		5.791	5.791	MON	21,716	179,138	02/27/2007	11/25/2036
46630L-AJ-3	JPMAC 2007-CH1 MF2 RMBS			4	3FM	316,213	19.5810	352,463	1,800,000	227,437	722,975	(22,493)	963,532		5.840	5.840	MON	8,760	72,254	02/27/2007	11/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS			4	1FM	1,519,595	58.3700	1,046,843	1,793,460	1,046,843	163,037	(16,421)	131,277		5.551	5.551	MON	8,296	98,119	05/08/2007	01/25/2037
46630P-AP-0	JPMMT 07A2 3A1 RMBS			24	1FM	1,171,193	95.0640	1,184,450	1,245,950	803,780		(350,096)			5.587	9.657	MON	5,801	45,378	04/07/2010	04/25/2037
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS			24	1FM	13,372,065	73.0990	13,309,788	18,208,017	12,307,980		106,392	2,557,586		5.812	11.923	MON	88,188	1,059,216	01/07/2010	08/25/2036
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS			24	1FM	2,984,765	82.5560	2,852,952	3,455,770	2,821,935		(243,722)	108,515		5.562	8.870	MON	16,016	176,806	01/07/2010	04/25/2037
466247-YH-0	JPMT 2005-A8 1A1 RMBS			24	1FM	8,441,911	86.2870	8,247,074	9,557,703	8,242,884		(142,442)			5.345	6.996	MON	42,568	501,963	04/29/2010	11/25/2035
52520M-DR-1	LMT 2005-3 1A5 RMBS			24	1FM	8,396,404	78.7620	7,619,724	9,674,391	7,619,724	(700,984)	(82,486)	305,525		5.500	6.357	MON	44,341	528,742	05/18/2006	01/25/2036
52522Q-AP-7	LMT 2007-10 3A3 RMBS			24	1FM	8,730,847	11.5060	2,989,984	25,987,208	1,099,226		(3,150,426)			6.000	9.320	MON	129,936	1,548,821	10/28/2008	12/25/2037
52524V-AL-3	LXS 2007-15N AF3 RMBS			24	1FM	18,070,477	7.6790	5,539,591	72,139,488	3,075,389	9,255,912	(4,612,592)	7,519,931		0.794	0.749	MON	7,951	528,755	10/28/2008	08/25/2047
576449-AB-8	MABS 2006-HE4 A2 RMBS			4	1FM	4,681,793	32.6280	2,290,958	7,021,535	2,290,958	365,885	(113,309)	1,127,045		0.404	0.323	MON	394	24,119	11/15/2006	11/25/2036
61913P-AZ-5	MHL 2005-4 A1 RMBS			2	1AM	5,321,695	64.8870	5,416,788	8,348,045	5,332,565		10,870			0.574	8.419	MON	798	7,373	10/27/2011	10/25/2035
61915R-CK-0	MHL 2006-1 2A1B RMBS			24	1FM	874,274	15.9710	974,334	6,100,494	872,971		(1,303)			0.574	43.209	MON	486	5,648	10/27/2011	04/25/2036
59020U-YL-3	MLMI 2005-A5 A1 RMBS			23	1FM	517,077	94.6520	531,981	562,040	544,596		10,673			2.612	11.149	MON	1,223	13,648	07/08/2009	06/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS			24	1FM	6,150,566	83.3990	6,043,832	7,246,914	6,058,984		(64,701)	269,454		5.253	7.823	MON	31,726	375,512	01/11/2010	09/25/2035
59022V-AE-1	MLMI 2006-OPT1, A2D RMBS			3	1FM	5,096,000	31.1770	1,588,770	5,096,000	1,588,770	(528,899)				0.534	0.534	MON	378	24,301	09/12/2006	08/25/2037
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA RMBS			4	1FM	6,117,947	50.2990	3,470,028	6,898,760	3,470,028	(531,068)	(116,055)	447,559		0.454	0.373	MON	435	26,934	01/18/2007	04/25/2036
61746R-BX-8	MSAC 2003-HE1, M3 RMBS			3	6FM	1,566,361	45.5710	708,000	1,553,616	708,000	38,553				3.669	3.669	MON	792	56,106	10/06/2006	05/25/2033
61746R-EJ-6	MSAC 2003-HE3 M2 RMBS			3	1FM	1,718,128	46.7940	795,319	1,699,636	795,319	(120,477)	(10)			2.844	2.840	MON	671	47,533	02/14/2007	10/25/2033
61746R-GT-2	MSAC 2004-WMC1 M2 RMBS			3	1FM	1,377,705	45.9870	629,242	1,368,298	629,242	(188,398)	(260)			2.169	2.089	MON	412	28,320	02/14/2007	06/25/2034
61750S-AE-2	MSAC 2006-HE8, A2C RMBS			4	1FM	8,802,586	28.5180	3,992,576	14,000,000	3,992,576	465,752	(15,734)	1,715,002		0.434	0.353	MON	843	52,566	11/16/2006	10/25/2036
61746W-WK-2	MSDWC 2002-AM3, M1 RMBS			3	1FM	3,122,609	67.4900	2,094,678	3,103,696	2,094,678	(1,020,196)	(586)			1.719	1.614	MON	741	51,211	09/26/2006	02/25/2033
61749Q-AD-2	MSIX 2006-1 A3 RMBS			4	1FM	8,794,234	31.8990	3,914,813	12,272,449	3,914,813	(1,474,585)	(479,254)	278,065		0.444	0.410	MON	756	46,776	01/11/2007	07/25/2036
61748H-EF-4	MSM 2004-8AR 4A1 RMBS			23	1FM	5,168,769	80.2490	5,946,760	7,410,422	5,241,148		32,678			2.507	8.178	MON	15,482	191,693	05/20/2009	08/25/2041
61750Y-AA-7	MSM 2006-15XS A1 RMBS			24	1FM	101,950	32.6800	141,561	433,174	137,109		(10,273)	156,880		0.414	7.047	MON	25	1,502	07/10/2009	11/25/2036
61751J-AF-8	MSM 2007-6XS 2A1S RMBS			24	1FM	3,934,580	79.8080	4,751,688	5,953,892	4,479,878		(44,400)	53,079		0.404	10.626	MON	334	18,994	06/10/2009	02/25/2047
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS			24	1FM	4,305,366	58.0330	3,033,135	5,226,614	3,944,003		(109,068)	274,108		5.909	5.910	MON	25,738	250,801	06/08/2006	07/25/2036
995470-9A-1	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS			2	1AM	1,156,781	82.9240	1,231,336	1,484,906	1,157,718		937			5.629	9.178	MON	6,965		12/16/2011	05/01/2041
995473-9A-5	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS			2	1AM	1,875,223	77.8920	2,408,156	3,091,673	1,878,602		3,379			5.423	13.289	MON	13,972		12/16/2011	10/01/2050
995474-9A-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS			2	1AM	591,033	100.0940	887,138	886,306	591,864		831			4.932	10.787	MON	3,643		12/16/2011	10/01/2041
65537M-AC-0	NHELI 2007-2 2A2 RMBS			4	1FM	11,199,590	27.2760	5,900,595	21,633,000	10,975,234	3,680,986	(33,611)	1,253,450		0.434	0.398	MON	1,303	81,216	12/29/2009	01/25/2037
69121P-DE-0	OWNIT 2006-2, A2B RMBS			4	1FM	4,037,750	65.6710	2,651,643	4,037,750	2,651,643	(154,961)		205,130		5.633	5.633	MON	18,954	180,940	03/02/2006	01/25/2037
69337M-AA-8	PHHAM 2007-3 A1 RMBS			24	1FM	460,604	99.6030	571,683	573,962	570,403		47,454			0.367	10.361	MON	29	498	06/16/2009	07/25/2037
693360-AC-6	PHHMC 2007-4 A3 RMBS			23	1FM	3,719,754	98.2780	3,750,063	3,815,771	3,794,022		15,976			5.858	5.998	MON	18,628	217,124	06/08/2007	06/18/2037
69337R-AC-3	PHHMC 2007-5 A3 RMBS			23	1FM	5,849,702	100.4920	6,110,479	6,080,563	6,059,761		42,805			6.188	6.391	MON	31,356	376,601	08/02/2007	08/18/2037
73316P-BA-7	POPLR 2004-5, M1 RMBS				1FM	3,238,323	57.9260	1,875,841	3,238,323	1,875,841	(121,816)				5.255	5.255	MON	14,181	170,165	11/10/2004	12/25/2034
73316P-BT-6	POPLR 2005-1 M2 RMBS			4	1FM	1,366,853	29.8400	451,603	1,513,435	451,603	69,862	(5,970)	192,091		5.507	5.402	MON	6,945	83,268	02/07/2007	05/25/2035
73316P-CK-4	POPLR 2005-2, M1 RMBS				1FM	2,928,482	55.8080	1,634,321	2,928,482	1,634,321	(124,996)				5.417	5.417	MON	13,220	158,536	03/18/2005	04/25/2035
73316P-JE-1	POPLR 2005-6 A4 RMBS				1FM	19,954,688	52.0330	5,203,290	10,000,000	5,203,290	(832,244)	(6,476)			5.803	5.830	MON	48,358	571,974	01/11/2007	01/25/2036
748351-AR-4	QUEST 2006-X1, A-2 RMBS			4	1FM	3,655,149	39.6120	1,816,152	4,584,877	1,816,152	(166,104)	(45,849)	367,117		0.484	0.403	MON	308	19,458	03/08/2006	03/25/2036
74922G-AN-4	RALI 2006-QA14 A13 RMBS			24	1FM	13,907,907	56.3070	10,758,747	19,107,334	12,212,742		(181,615)			6.500	6.020	MON	207,877	1,123,461	10/28/2008	11/25/2036
761118-WQ-7	RALI 2006-QO3 A2 RMBS			24	1FM	2,759,879	34.0160	2,536,720	7,457,521	2,748,171		(11,708)			0.554	12.302	MON	573	6,642	10/27/2011	04/25/2046
759950-FX-1	RAMC 2005-4, A3 RMBS			4	2FM	9,799,682	86.9890	8,548,328	9,826,952	9,780,068		10,185	57,070		5.565	5.565	MON	45,572	517,725	12/09/2005	02/25/2036
759950-GV-4	RAMC 2006-1, AF3 RMBS			4	1FM	8,219,708	44.3030	3,641,647	8,219,790	3,641,647	(3,484,968)	241	259		5.608	5.608	MON	38,414	460,639	03/06/2006	05/25/2036
760985-D2-4	RAMP 2003-RS10, MI1 RMBS				2FM	1,703,386	44.3590	755,826	1,703,887	1,703,287		(381)			5.520	5.524	MON	7,838	100,800	11/21/2003	11/25/2033
760985-YW-5	RAMP 2003-RZ4, M1 RMBS				1FM	4,889,916	63.5210	3,113,279	4,901,212	4,884,052		(11,877)			5.270	5.302	MON	21,524	252,595	10/06/2003	10/25/2033
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS			4	1FM	3,741,080	84.7880	3,334,453	3,932,676	3,743,846		36,978	33,103		5.410	5.410	MON	17,730	209,429	04/10/2007	03/25/2034
76110W-MB-9	RASC 2001-KS3, AI5 RMBS			3	5FM	3,963,052	95.0180	3,751,537	3,948,246	3,751,537	244,196	(530)			6.980	6.939	MON	22,966	275,587	10/19/2006	09/25/2031
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS				1FM	1,151,876	55.3000	637,099	1,152,077	637,099	171,409	(132)			5.570	5.573	MON	5,348	63,480	11/17/2003	12/25/2033
76110W-VS-2	RASC 2003-KS11, MI2 RMBS				3FM	1,696,656	49.1550	834,184	1,697,054	834,184	(41,450)	(268)			5.530	5.534	MON	7,821	100,626	12/11/2003	01/25/2034
45660N-QS-7	RAST 2003-A6 A2 RMBS			2	1FM	1,309,521	101.1040	1,339,044	1,324,421	1,313,900		(6,623)			4.750	5.493	MON	5,243	58,004	07/23/2009	06/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
76110V-SR-0	RFMS2 2005-HS2, A12 RMBS			4	1FM	3,116,675	92.0300	3,096,886	3,365,087	2,323,075		(642,254)			5.220	5.109	MON	14,638	154,671	11/18/2005	12/25/2035
76110V-SS-8	RFMS2 2005-HS2, A13 RMBS			4	5FM	7,237,649	57.1730	6,003,165	10,500,000	6,003,165	(983,048)	(185,508)			5.320	5.254	MON	46,550	558,543	11/18/2005	12/25/2035
76110V-TA-6	RFMS2 2005-HSA1 A15 RMBS			4	1FM	3,877,458	46.2730	2,402,113	5,191,221	2,402,113	506,368	(142,912)	516,628		5.480	5.560	MON	23,707	306,787	10/27/2006	12/25/2035
76110V-TV-0	RFMS2 2006-HI1, A3 RMBS				1FM	2,331,639	99.6690	2,323,998	2,331,721	2,331,713					5.570	5.571	MON	10,823	126,297	03/15/2006	02/25/2036
74957V-AM-1	RFMSI 2006-S6 A12 RMBS			24	1FM	8,400,200	84.2790	7,336,732	8,705,343	7,336,732	253,367	(86,993)	500,223		6.000	5.842	MON	43,527	511,958	08/07/2007	07/25/2036
749581-AH-7	RFMSI 2007-S1 A4 RMBS			24	1FM	11,986,993	72.9660	10,415,837	14,275,016	10,415,837		100,009	1,835,779		6.000	9.211	MON	71,375	568,551	04/14/2011	01/25/2037
749581-AJ-3	RFSMI 2007-S1 A5 RMBS			24	1FM	4,854,880	75.8190	4,215,796	5,560,350	4,744,292		(60,514)			6.000	8.998	MON	27,802	327,239	04/27/2010	01/25/2037
07384M-6M-9	SAMI 0412 2A3 RMBS			23	1FM	13,074,667	77.7620	10,499,724	13,502,419	13,093,778		4,724			2.768	3.323	MON	31,143	369,204	12/04/2006	07/25/2051
86360K-BL-1	SAMI 2006-AR3 3A3 RMBS			24	1FM	972,475	2.9280	122,782	4,193,659			(344,014)			0.507	0.470	MON	295	19,886	03/29/2006	02/25/2036
86359A-4X-8	SASC 2003-34 2A3 RMBS			23	1FE	364,773	75.2550	330,185	438,755	365,631		858			2.713	5.149	MON	992	1,984	10/27/2011	11/25/2033
86359D-NW-3	SASC 2005-15 4A1 RMBS			24	1FM	13,034,381	83.9210	12,624,753	15,043,544	12,624,753		37,454	876,673		6.000	8.188	MON	75,218	671,202	03/08/2011	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 RMBS			24	1FM	13,264,239	81.5550	13,468,124	16,514,242	13,240,386		302,807	584,123		5.500	8.969	MON	75,690	901,394	02/25/2010	10/25/2035
86359P-AD-2	SASC 2006-BC3 A4 RMBS			4	1FM	1,467,947	8.5240	852,420	10,000,000	1,427,384	1,834,140	(34,924)	1,486,321		0.534	0.501	MON	741	47,686	01/18/2007	10/25/2036
86364G-AB-9	SASC 2007-TC1 A-IO RMBS			4	1AM	0.6000									2.800	0.000	MON			10/03/2011	04/25/2031
84751P-LM-9	SURF 2006-BC2, A2B RMBS			4	1FM	5,321,239	47.1830	3,418,011	7,244,189	4,746,645		(287,581)			5.573	5.570	MON	33,640	401,566	03/22/2006	02/25/2037
84751W-AD-6	SURF 2006-BC3, A-2C RMBS			4	1FM	9,234,346	44.2880	5,757,401	13,000,000	9,216,877		(11,823)			0.444	0.410	MON	801	50,130	06/07/2006	06/25/2037
83612J-AC-8	SVHE 2006-EQ1 A3 RMBS			3	1FM	3,820,356	48.0600	3,998,609	8,320,000	3,998,609	3,092,592	669,095	4,988,612		0.454	21.465	MON	524	32,926	04/20/2007	10/25/2036
83612Q-AC-2	SVHE 2007-NS1 A3 RMBS			3	1FM	5,710,369	41.6940	5,837,118	14,000,000	5,837,118	6,216,181	549,268	8,773,049		0.494	5.640	MON	960	61,083	03/02/2007	01/25/2037
83612Q-AD-0	SVHE 2007-NS1 A4 RMBS			3	1FM	7,978,750	31.9810	2,558,512	8,000,000	2,558,512	(1,233,955)	667			0.594	0.601	MON	660	43,016	03/02/2007	01/25/2037
872224-AE-0	TBW 2006-4 A4 RMBS			24	1FM	19,086,667	45.5590	13,722,250	30,120,000	13,722,250	(4,113,630)	(710,421)			6.160	6.003	MON	154,616	1,805,249	08/23/2006	09/25/2036
93363T-AH-5	WAMU 2006-AR11 C1B2 RMBS			24	6FE	1,253,850	13.7980	1,154,039	8,363,570	1,154,039	(105,863)	6,052			0.514	16.701	MON	835	6,582	10/27/2011	09/25/2046
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS			24	6FE	1,124,159	25.6190	894,914	3,493,152	894,914	(99,930)	(129,315)			0.532	15.412	MON	361	2,852	10/27/2011	06/25/2046
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS			24	6FE	553,472	17.6810	500,705	2,831,882	492,438		(13,844)	47,190		0.514	0.000	MON	283	2,213	10/27/2011	08/25/2046
92926W-AB-3	WAMU 2007-0A1 A1B RMBS			24	1FM	3,163,933	13.6640	2,021,274	14,792,912	2,330,227	192,668	(409,987)	177,063		0.494	15.592	MON	1,420	27,425	10/27/2011	02/25/2047
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS			24	1FM	6,170,330	55.5680	6,024,826	10,842,336	6,059,866		(110,464)			2.613	12.725	MON	23,607	47,001	10/27/2011	07/25/2037
949808-AT-6	WFMBS 2003-J 2A5 RMBS			23	1FM	2,269,519	100.0930	2,308,425	2,306,276	2,291,337		9,181			4.415	5.393	MON	8,485	94,197	06/04/2009	10/25/2033
94980S-AT-2	WFMBS 2006-9 1A18 RMBS			24	1FM	6,800,870	98.2910	7,055,068	7,177,699	6,696,393		(127,263)			6.000	7.074	MON	35,889	407,411	03/16/2010	08/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS			24	1FM	5,396,077	79.3950	5,496,389	6,922,849	5,431,850		(56,826)	592,990		5.312	10.400	MON	30,646	363,588	04/08/2010	10/25/2036
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS			24	1FM	9,653,380	87.1140	9,397,328	10,787,441	9,666,539		1,025			5.639	8.691	MON	50,690	598,277	04/22/2010	11/25/2036
94985W-DN-8	WFMBS 2007-11 A85 RMBS			24	1FM	4,252,853	90.9030	4,339,193	4,773,458	4,239,406		(67,999)			6.000	9.302	MON	23,867	280,747	04/14/2010	09/25/2039
94985W-DZ-1	WFMBS 2007-11 A96 RMBS			24	1FM	10,333,013	89.8960	10,530,832	11,714,448	10,190,628		(115,650)			6.000	8.770	MON	58,572	688,975	03/02/2010	08/25/2037
94985L-AG-0	WFMBS 2007-13 A7 RMBS			24	1FM	8,427,725	89.0520	8,456,412	9,496,028	8,288,972		(83,355)			6.000	9.739	MON	47,480	559,608	01/19/2010	09/25/2037
94985L-AH-8	WFMBS 2007-13 A8 RMBS			24	1FM	5,392,359	89.0520	5,468,480	6,140,765	5,326,712		(73,423)			6.000	9.568	MON	30,704	361,880	03/31/2010	09/25/2037
94985R-AQ-5	WFMBS 2007-4 A15 RMBS			24	1FM	10,136,809	88.4120	9,902,155	11,200,000	9,902,155		10,801	636,646		6.000	7.061	MON	56,000	503,978	03/04/2011	04/27/2037
94986A-AE-8	WFMBS 2007-8 1A5 RMBS			24	1FM	3,860,519	87.6460	3,722,072	4,246,711	3,689,172		(15,058)	226,829		6.000	8.378	MON	21,234	163,763	04/26/2011	07/25/2037
92933U-AA-0	WMHEN 2007-WM1 N1 RMBS		F	4	1FM		0.0000		1,519,279						6.750	7.232	MON			01/29/2007	01/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						869,588,276	XXX	665,936,962	1,201,105,714	708,203,376	32,606,550	(14,685,088)	66,022,093		XXX	XXX	XXX	3,231,029	36,794,581	XXX	XXX
991355-9A-8	COMMUNITY INVESTMENT CORP SER 07-01 CMBS			2	1AM	54,090	98.4110	71,435	72,588	54,130		40			4.482	7.793	MON	271		12/16/2011	06/01/2027
991355-9B-6	COMMUNITY INVESTMENT CORP SER 07-02 CMBS			2	1AM	60,329	98.4160	79,678	80,961	60,378		48			3.576	6.729	MON	129		12/16/2011	12/05/2027
991355-9C-4	COMMUNITY INVESTMENT CORP SER 08-01 CMBS			2	1AM	51,896	98.4110	68,536	69,643	51,934		39			4.819	8.252	MON	149		12/16/2011	04/01/2028
991355-9D-2	COMMUNITY INVESTMENT CORP SER 08-02 CMBS			2	1AM	64,488	98.4130	85,168	86,541	64,537		50			4.430	7.797	MON	170		12/16/2011	08/01/2028
991355-9E-0	COMMUNITY INVESTMENT CORP SER 08-03 CMBS			2	1AM	57,004	98.4130	75,284	76,499	57,048		44			4.661	8.089	MON	158		12/16/2011	10/01/2028
991355-9F-7	COMMUNITY INVESTMENT CORP SER 08-04 CMBS			2	1AM	69,690	98.4170	92,042	93,522	69,747		57			3.567	6.763	MON	148		12/16/2011	12/04/2028
991355-9G-5	COMMUNITY INVESTMENT CORP SER 09-01 CMBS			2	1AM	93,532	98.4170	123,531	125,518	93,608		77			3.754	7.003	MON	209		12/16/2011	03/12/2029
991355-9H-3	COMMUNITY INVESTMENT CORP SER 09-02 CMBS			2	1AM	91,132	98.4120	120,355	122,298	91,200		68			5.277	8.878	MON	287		12/16/2011	05/01/2029
991355-9Z-3	COMMUNITY INVESTMENT CORP SER 09-03 CMBS			2	1AM	61,474	98.4150	81,188	82,496	61,522		48			4.602	8.065	MON	169		12/16/2011	09/01/2029
991355-9J-9	COMMUNITY INVESTMENT CORP SER 10-01 CMBS			2	1AM	93,126	98.4140	122,991	124,973	93,199		73			5.004	8.590	MON	278		12/16/2011	03/01/2030
991355-9K-6	COMMUNITY INVESTMENT CORP SER 10-02 CMBS			2	1AM	55,297	98.4140	73,030	74,208	55,340		43			5.383	9.081	MON	178		12/16/2011	07/01/2030
991355-9L-4	COMMUNITY INVESTMENT CORP SER 10-03 CMBS			2	1AM	69,418	98.4170	91,683	93,158	69,475		57			4.411	7.889	MON	183		12/16/2011	10/01/2030
991355-9M-2	COMMUNITY INVESTMENT CORP SER 10-04 CMBS			2	1AM	26,909	98.4140	35,539	36,111	26,930		21			5.469	9.214	MON	88		12/16/2011	12/01/2030
991355-9N-0	COMMUNITY INVESTMENT CORP SER 11-01 CMBS			2	1AM	45,959	98.4130	60,697	61,676	45,994		35			5.940	9.818	MON	163		12/16/2011	03/01/2031
991355-9W-0	COMMUNITY INVESTMENT CORP SER 11-02 CMBS			2	1AM	75,012	98.4170	99,071	100,664	75,073		62			4.746	8.349	MON	212		12/16/2011	08/01/2031
991355-9P-5	COMMUNITY INVESTMENT CORP SER 11-03 CMBS			2	1AM	94,576	98.4180	124,912	126,920	94,655		79			4.648	8.242	MON	262		12/16/2011	12/05/2031
38376G-Z2-9	GOVERNMENT NATIONAL MORTGAGE A CMBS			2	1FE	3,832,633	101.6910	3,828,146	3,764,485	3,831,693		(940)			2.161	1.980	MON	6,778	13,543	10/07/2011	11/16/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS			23	2AM	21,251,525	99.7130	21,209,655	21,270,763	21,261,746	1,003,716	(34,029)			1.870	1.875	MJSD	9,944	190,546	12/19/2011	10/25/2056
45255@-AD-7	IMPACT COMMUNITY CAPITAL SR NTS, DUE 203			23	4	2,332,289	100.0000	2,332,289	2,332,289	2,332,289					3.961	3.961	MON	7,698	104,170	11/16/2001	07/25/2031
45257H-AA-5	IMPACT FUNDING 2010-1, A1 CMBS			23	1FE	18,511,042	106.4050	19,696,619	18,511,042	18,511,042					5.314	5.314	MON	16,395	982,329	06/18/2010	08/25/2024
45257H-AN-7	IMPACT FUNDING 2010-1, A2 CMBS			23	1FE	4,398,751	104.9200	4,615,170	4,398,751	4,398,751					5.876	5.876	MON	4,308	258,645	06/18/2010	09/25/2025
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM			23	1FE	4,872,945	99.8920	4,735,446	4,740,551	4,842,685		(7,397)			5.974	5.569	MON	23,599	283,233	11/16/2001	07/25/2031
45256H-AC-2	IMPACT FUNDING LLC SER 2001-A CL B COMME			23	1FE	422,083	102.5610	421,082	410,569	419,541		(544)			6.364	6.105	MON	2,177	26,529	11/16/2001	07/25/2031
45256H-AD-0	IMPACT FUNDING LLC SER 2001-A CL C PASS-			23	1FE	1,055,085	87.4650	897,759	1,026,421	1,049,163		(1,285)			6.564	6.319	MON	5,614	68,374	09/28/2004	07/25/2031
45256H-AE-8	IMPACT FUNDING LLC SER 2001-A CL D COMME			23	1AM	316,561	74.5640	229,601	307,926	229,601	(85,288)	(357)			7.024	6.781	MON	1,802	21,929	11/16/2001	07/25/2031
61745M-6M-0	MSC 2005-HQ6 C CMBS			2	1FM	6,081,883	74.5940	6,284,545	8,425,000	6,276,833		194,950	1,921,867		5.172	14.505	MON	36,312	326,806	02/25/2011	08/13/2042
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						64,138,729	XXX	65,655,452	66,615,572	64,218,118	918,428	151,239	1,921,867		XXX	XXX	XXX	117,681	2,276,103	XXX	XXX
00432C-AD-3	ACCESS GROUP, INC. ABS			3	1FE	37,256,009	91.7870	38,497,422	41,942,033	37,425,544		169,535			0.866	3.577	FMAN	37,335	149,483	08/09/2011	05/25/2029
00432C-BG-5	ACCESS GROUP, INC. ABS			3	1FE	24,155,285	94.2340	24,421,931	25,916,211	24,221,192		65,907			0.678	2.309	JAJO	32,718	15,470	11/08/2011	04/25/2029
00432C-BN-0	ACCESS GROUP, INC. ABS			3	1FE	23,312,500	91.8650	22,966,325	25,000,000	23,384,711		72,211			0.784	1.918	MJSD	2,721	65,141	09/12/2011	09/26/2033
00432C-CJ-8	ACCESS GROUP, INC. ABS			3	1FE	5,137,500	65.0210	4,876,591	7,500,000	5,145,089		7,589			0.818	5.410	JAJO	11,593		12/14/2011	07/25/2034
00432C-DH-1	ACCESS GROUP, INC. ABS			3	1FE	32,562,258	93.6180	32,408,496	34,617,683	32,659,678		97,420			0.636	4.697	FMAN	22,072	70,341	08/10/2011	08/25/2026
05377R-AL-8	AESOP FUNDING II LLC ABS				1FE	9,968,750	101.1320	10,113,246	10,000,000	9,974,297		5,547			3.150	3.219	MON	9,625	288,750	01/20/2011	03/20/2017
05377R-AQ-7	AESOP FUNDING II LLC ABS			4	2AM	7,998,209	100.4970	8,039,768	8,000,000	7,998,677		468			2.980	2.989	MON	7,284	150,324	04/28/2011	11/20/2014
05377R-AS-3	AESOP FUNDING II LLC ABS			4	2AM	10,496,668	101.6140	10,669,488	10,500,000	10,497,295		627			3.650	3.660	MON	11,710	241,660	04/28/2011	11/20/2014
05377R-AT-1	AESOP FUNDING II LLC ABS				1FE	39,981,248	102.4670	40,986,684	40,000,000	39,983,387		2,139			3.410	3.420	MON	41,678	860,078	04/28/2011	11/20/2017
05377R-AU-8	AESOP FUNDING II LLC ABS				2AM	10,996,398	100.5100	11,056,048	11,000,000	10,996,795		398			4.740	4.747	MON	15,932	328,772	04/28/2011	11/20/2017
05377R-AV-6	AESOP FUNDING II LLC ABS				1FE	34,987,257	100.2450	35,085,663	35,000,000	34,988,032		775			3.270	3.278	MON	34,971	362,425	08/19/2011	02/20/2018
05377R-AW-4	AESOP FUNDING II LLC ABS				2AM	4,998,100	100.2100	5,010,509	5,000,000	4,998,211		111			4.720	4.728	MON	7,211	74,733	08/19/2011	02/20/2018
02005M-AG-7	ALLY AUTO RECEIVABLES TRUST ABS				1FE	7,967,500	101.4600	8,116,808	8,000,000	7,975,026		7,526			2.290	2.400	MON	8,142	167,933	01/20/2011	11/16/2015
02005P-AB-1	ALLY AUTO RECEIVABLES TRUST ABS				1FE	1,061,311	100.0100	1,060,843	1,060,736	1,061,051		(260)			0.710	0.454	MON	335	1,347	10/07/2011	02/15/2013
02005R-AE-1	ALLY AUTO RECEIVABLES TRUST ABS				1FE	6,932,461	102.1600	6,895,795	6,750,000	6,920,478		(11,983)			2.900	2.232	MON	8,700	48,938	09/13/2011	05/15/2017
02005T-AB-3	ALLY AUTO RECEIVABLES TRUST ABS				1FE	6,264,674	100.0520	6,263,688	6,260,439	6,263,793		(881)			0.810	0.658	MON	2,254	11,410	10/07/2011	10/15/2013
02005A-AJ-7	ALLY MASTER OWNER TRUST ABS				1FE	11,824,089	101.2580	11,541,431	11,398,000	11,649,427		(174,662)			3.870	2.133	MON	19,605	404,344	01/27/2011	04/15/2015
02582J-EV-8	AMERICAN EXPRESS CREDIT ACCOUN ABS			3	1FE	200,453	100.2220	200,443	200,000	200,349		(104)			0.578	0.357	MON	55	273	10/07/2011	05/15/2015
02586G-AD-4	AMERICAN EXPRESS ISSUANCE TRUS ABS			3	1FE	2,348,313	99.9700	2,349,298	2,350,000	2,348,732		419			0.355	0.431	MON	384	1,842	10/07/2011	08/15/2013
03063P-AE-2	AMERICREDIT AUTOMOBILE RECEIVA ABS				1FE	3,680,676	100.6890	3,706,372	3,681,000	3,680,781		82			3.340	3.342	MON	7,855	122,946	09/15/2010	04/08/2016
03064M-AE-8	AMERICREDIT AUTOMOBILE RECEIVA ABS				1FE	8,997,616	99.3070	8,937,672	9,000,000	8,998,153		537			2.850	2.857	MON	16,388	218,025	01/26/2011	08/08/2016
03064M-AF-5	AMERICREDIT AUTOMOBILE RECEIVA ABS				2AM	4,998,922	101.1670	5,058,361	5,000,000	4,999,117		195			4.260	4.265	MON	13,608	181,049	01/26/2011	02/08/2017
03064P-AF-8	AMERICREDIT AUTOMOBILE RECEIVA ABS				2AM	14,996,864	99.3430	14,901,401	15,000,000	14,997,253		390			4.040	4.046	MON	38,717	291,217	06/08/2011	07/10/2017
030615-AF-5	AMERICREDIT PRIME AUTOMOBILE R ABS				1FE	2,879,918	100.0980	2,754,168	2,751,480	2,767,347		(80,160)			5.430	2.342	MON	9,545	149,405	08/04/2010	02/10/2014
02005A-AF-5	AMOT 10 - 2 A ABS				1FE	49,990,550	107.0040	53,502,065	50,000,000	49,993,516		1,799			4.250	4.254	MON	94,444	2,036,460	04/23/2010	04/15/2017
02005A-BT-4	AMOT 2011-4 A2 ABS				1FE	22,993,976	99.6610	22,921,973	23,000,000	22,994,526		549			1.540	1.549	MON	15,742	82,647	09/14/2011	09/15/2016
03027W-AA-0	AMTT 2007-1 A-FX ABS				1FE	20,000,000	105.9840	21,196,860	20,000,000	20,000,000					5.420	5.420	MON	48,175	1,083,940	04/27/2007	04/15/2037
04963J-AA-3	ATRIUM CDO, CLASS A LOANS CLO		F	3	1FE	10,193,710	97.1500	10,548,808	10,858,268	10,548,808		142,780	26,232		0.852	4.592	JAJO	16,965	70,124	03/17/2010	06/27/2015
05615M-AA-5	BABSON CLO LTD, 2005-3A, CLASS A1 LOANS		F	3	1FE	8,019,880	95.3000	8,295,026	8,704,120	8,245,266		116,100			0.694	2.478	FMAN	8,728	47,181	03/24/2010	11/10/2019
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS CLO		E	3	1FE	9,527,670	95.6200	9,927,506	10,382,248	9,927,506		168,758	30,262		0.648	3.437	JAJO	12,714	53,542	11/20/2009	07/25/2017
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2 ABS			34	1AM	0.0000		4,099,996							0.479	0.000	FMAN			08/21/2007	08/21/2027
06052D-AC-9	BANK OF AMERICA AUTO TRUST ABS				1FE	23,446	100.2210	23,400	23,348	23,402		(44)			2.670	0.798	MON	28	109	10/07/2011	07/15/2013
06052F-AC-4	BANK OF AMERICA AUTO TRUST ABS				1FE	42,337	100.2680	42,280	42,167	42,284		(53)			2.130	0.597	MON	40	185	10/07/2011	09/15/2013
06052G-AC-2	BANK OF AMERICA AUTO TRUST ABS				1FE	1,207,266	100.2550	1,205,623	1,202,562	1,205,895		(1,371)			1.670	0.463	MON	893	4,404	10/07/2011	12/15/2013
06052J-AC-6	BANK OF AMERICA AUTO TRUST ABS				1FE	1,520,387	100.2470	1,518,771	1,515,023	1,519,278		(1,109)			1.390	0.549	MON	936	4,788	10/07/2011	03/15/2014
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-			3	1AM	5,312	0.0000	3,506,000							0.209	0.000	FMAN			08/17/2007	11/15/2026
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE			1	1FE	1,557,489	98.0000	1,526,340	1,557,489	1,557,489					1.803	1.803	JAJO	6,085	18,644	05/10/2005	07/17/2017
G3143A-AA-0	BLACKROCK GALENA II SYTHETIC CDO, XIRL A		E	4	1AM	126,000	26.3400	474,120	1,800,000	265,757		70,996			1.272	44.240	AO	5,468	21,155	02/18/2009	04/07/2017
09624W-AD-8	BLUEM 2006-2A B LOANS CLO		E	3	1FE	2,340,000	82.0000	3,280,000	4,000,000	2,886,590		209,272			0.967	8.115	MJSD	3,331	29,865	06/30/2009	07/15/2018
118217-AV-0	BUCKEYE TOBACCO STLEMNT OH 2007A ABS			14	1AM	62,144,350	71.4680	60,747,800	85,000,000	80,338,339	24,171,360	4,795,529			0.000	2.158	JD			10/24/2007	06/01/2037
126802-BM-8	CABELA'S MASTER CREDIT CARD TR ABS				1FE	6,430,331	103.0150	6,422,996	6,235,000	6,429,762		(569)			2.290	1.424	MON	6,346		12/21/2011	09/17/2018
131244-AC-9	CALLIDUS DEBT PARTNERS CLO FUND IV, CLAS		E	3	1FE	9,296,423	95.5700	9,514,957	9,956,008	9,514,957		115,142	19,287		0.663	2.475	JAJO	13,936	54,291	03/24/2010	04/17/2020
14041N-CL-3	CAPITAL ONE MULTI-ASSET EXECUT ABS			3	1FE	1,997,463	99.8590	1,997,181	2,000,000	1,998,001		538			0.358	0.473	MON	338	1,617	10/07/2011	09/15/2015
14041N-DX-6	CAPITAL ONE MULTI-ASSET EXECUT ABS				1FE	32,192,770	118.2590	33,409,350	28,251,000	31,684,526		(508,244)			5.750	3.404	MON	72,197	1,545,112	02/16/2011	07/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
14041N-DY-4	CAPITAL ONE MULTI-ASSET EXECUT ABS			3	1FE	5,405,904	100.0930	5,405,035	5,400,000	5,404,744		(1,160)			0.846	0.754	MJSD	2,158	8,833	10/07/2011	10/15/2015
14312A-AG-6	CARMAX AUTO OWNER TRUST ABS				2AM	6,049,955	99.8510	6,040,999	6,050,000	6,049,956		1			3.900	3.900	MON	10,487	22,940	11/02/2011	04/16/2018
14313B-AD-0	CARMAX AUTO OWNER TRUST ABS				1FE	8,536,569	102.7490	8,544,586	8,316,000	8,534,850		(1,719)			2.820	0.934	MON	10,423		12/21/2011	12/15/2014
14313D-AF-1	CARMAX AUTO OWNER TRUST ABS				1FE	9,947,851	99.8010	9,931,199	9,951,000	9,948,020		170			2.620	2.627	MON	11,587	60,109	09/14/2011	06/15/2017
14313E-AF-9	CARMAX AUTO OWNER TRUST ABS				4AM	6,304,540	103.5120	6,298,684	6,085,000	6,297,336		(650)	(6,554)		5.180	4.127	MON	14,009	37,167	11/21/2011	12/15/2016
17305E-BU-8	CCCIT 2003-A7, A7 ABS				1FE	22,730,602	110.5950	22,771,533	20,590,000	22,724,010			(6,592)		4.150	1.135	JJ	413,001		12/20/2011	07/07/2017
161571-AX-2	CHASE ISSUANCE TRUST ABS			3	1FE	199,933	99.9750	199,950	200,000	199,949			15		0.348	0.381	MON	33	157	10/07/2011	12/15/2014
161571-BT-0	CHASE ISSUANCE TRUST ABS				1FE	12,921,077	117.8090	13,469,148	11,433,000	12,700,402			(220,675)		5.230	2.899	MON	26,575	597,945	01/04/2011	04/15/2019
125196-AA-3	CHRYSLER FINANCIAL AUTO SECURI ABS				1FE	9,342,422	100.1090	9,009,833	9,000,000	9,093,086			(157,844)		6.250	4.387	MON	35,938	562,500	05/28/2010	05/08/2014
12519A-AA-4	CHRYSLER FINANCIAL AUTO SECURI ABS				1FE	9,358,781	100.4790	9,143,566	9,100,000	9,166,372			(118,562)		5.570	4.155	MON	32,383	506,870	05/28/2010	08/08/2014
12519B-AA-2	CHRYSLER FINANCIAL AUTO SECURI ABS				1FE	10,438,672	101.4670	10,146,676	10,000,000	10,120,568			(202,127)		6.540	4.368	MON	41,783	654,000	06/09/2010	11/10/2014
17121D-AF-6	CHRYSLER FINANCIAL AUTO SECURI ABS				2AM	8,998,902	100.9380	9,084,458	9,000,000	8,999,436			427		3.520	3.525	MON	20,240	316,800	09/24/2010	08/08/2016
17305E-DE-2	CITIBANK CREDIT CARD ISSUANCE ABS				1FE	15,962,866	115.8100	15,963,277	13,784,000	15,953,266			(9,601)		5.300	1.430	MS	215,107		12/21/2011	03/15/2018
17305E-EM-3	CITIBANK CREDIT CARD ISSUANCE ABS			3	1FE	4,734,599	100.3470	4,716,322	4,700,000	4,716,189			(18,409)		2.028	0.364	MON	4,502	23,644	10/07/2011	03/17/2014
17308B-AL-2	CITIBANK OMNI MASTER TRUST ABS				1FE	61,287,969	109.2330	61,170,234	56,000,000	60,919,361			(368,608)		5.350	1.900	FA	1,131,822	133,750	12/14/2011	08/15/2018
17308B-AN-8	CITIBANK OMNI MASTER TRUST ABS				1FE	60,415,782	108.7630	60,907,476	56,000,000	59,713,796			(701,986)		4.900	2.496	MN	350,622	1,960,000	12/14/2011	11/15/2018
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS		F	3	1FE	1,616,044	97.0000	1,683,289	1,735,349	1,659,099			18,111		0.789	3.684	FMAN	1,560	8,855	03/11/2010	01/20/2017
194262-BF-7	COLLEGE LOAN CORP - TRUST I SR NOTES SER			3	1FE	6,000,000	90.5650	5,433,900	6,000,000	6,000,000					1.618	6.077	4WK	5,319	76,220	08/28/2007	03/01/2042
199648-AA-4	COLUMBUS NOVA CLO 2006-1, CLASS A LOANS		F	3	1FE	22,711,585	95.1500	23,438,258	24,632,956	23,413,121		332,469	(85,488)		0.665	2.886	JAJO	34,113	134,675	04/06/2010	07/18/2018
14041N-CQ-2	COMET 2006-A3 A3 ABS				1FE	10,824,804	114.1380	10,843,082	9,500,000	10,814,518			(10,287)		5.050	1.581	MON	21,322		12/14/2011	12/17/2018
21079V-AA-1	CONTL AIRLINES 2010-A ABS				2FE	3,111,446	101.5000	3,226,685	3,179,000	3,115,230			3,784		4.750	5.139	JJ	70,887		07/25/2011	01/12/2021
12619M-AD-1	CPS 2007-B A4 ABS				1FE	1,721,575	100.3960	1,858,482	1,851,156	1,808,044			8,251		5.600	9.367	MON	4,607	93,886	07/09/2009	01/15/2014
12618-AA-3	CPS AUTO TRUST ABS				1FE	14,175,822	98.3790	13,947,890	14,177,773	14,175,902			80		2.820	2.828	MON	17,769	241,608	04/21/2011	04/16/2018
12619J-AB-7	CPS AUTO TRUST ABS				1FE	3,795,607	100.0530	3,794,346	3,792,333	3,794,603			(1,032)		2.890	2.802	MON	4,871	92,502	04/20/2011	03/15/2016
12619J-AC-5	CPS AUTO TRUST ABS				2AM	1,157,743	100.4700	1,163,213	1,157,771	1,157,764			16		5.680	5.682	MON	2,923	62,123	09/22/2010	03/15/2016
12619S-AA-4	CPS AUTO TRUST ABS				1FE	31,871,995	99.5530	31,733,236	31,875,785	31,872,321			326		3.680	3.687	MON	52,135	250,899	09/22/2011	09/17/2018
12619B-AD-5	CPS AUTO TRUST ABS				1FE	755,212	101.5640	753,714	742,109	747,542			(3,115)		5.140	3.199	MON	1,695	31,490	06/28/2010	06/17/2013
12619R-AD-0	CPS AUTO TRUST ABS				1FE	6,451,654	100.1590	6,509,305	6,498,966	6,507,505	10,263		(21,604)		5.050	4.839	MON	14,587	292,024	10/13/2010	11/15/2013
12619X-AB-1	CPS AUTO TRUST ABS				1FE	811,952	100.1670	796,906	795,574	803,653			3,386		5.250	3.532	MON	1,856	36,319	11/12/2009	12/16/2013
12623N-AA-9	CPS AUTO TRUST ABS				1FE	24,398,778	99.9500	24,387,800	24,400,000	24,398,807			29		4.210	4.213	MON	48,509		12/07/2011	03/15/2019
22411F-AD-5	CPS AUTO TRUST ABS				1FE	896,521	100.1620	888,500	887,065	892,910			2,331		5.115	3.331	MON	2,017	32,526	09/29/2009	08/15/2013
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS CLO		F	3	1FE	2,185,644	97.0100	2,226,905	2,295,542	2,226,905			23,941	7,942	0.843	3.377	JAJO	4,086	15,645	03/24/2010	10/15/2016
247361-ZH-4	DELTA AIR LINES 2010-2A ABS				2FE	4,766,089	101.2500	4,825,665	4,766,089	4,766,089					4.950	4.950	MN	24,903	116,188	11/15/2010	05/23/2019
24736W-AA-8	DELTA AIR LINES 2011-1 ABS				2FE	10,000,000	101.0000	10,100,000	10,000,000	10,000,000					5.300	5.300	AO	111,889	279,722	03/30/2011	04/15/2019
24736V-AA-0	DELTA AIR LINES ABS				2FE	2,928,840	106.5000	3,013,734	2,829,797	2,910,989			(11,974)		6.200	5.415	JJ	87,236	174,359	08/19/2010	07/02/2018
254683-AH-8	DISCOVER CARD MASTER TRUST ABS				1FE	10,873,978	107.0090	10,872,164	10,160,000	10,868,601			(5,377)		5.650	0.828	MON	25,513		12/20/2011	12/15/2015
23336D-AD-0	DT AUTO OWNER TRUST ABS				1FE	4,249,667	100.2200	4,259,340	4,250,000	4,249,876			157		3.460	3.464	MON	6,536	147,050	09/16/2010	01/15/2014
23336J-AD-7	DT AUTO OWNER TRUST ABS				3AM	27,363,810	100.2190	27,207,476	27,148,000	27,204,868	(125,136)		(33,806)		4.360	4.014	MON	52,607	482,201	08/11/2011	12/15/2016
92718B-AB-1	DT AUTO OWNER TRUST ABS				5*	4,563,672	102.2900	4,475,181	4,375,000	4,446,667	12,172		(93,916)		4.780	2.576	MON	9,294	209,125	09/23/2010	10/15/2015
92718B-AD-7	DT AUTO OWNER TRUST ABS				1	1,550,221	103.8530	1,498,720	1,443,115	1,493,617			(40,923)		10.750	3.423	MON	6,895	140,983	09/22/2010	10/15/2015
23336E-AC-0	DTAOT 2011-1A, C ABS				1FE	18,553,797	100.1560	18,584,875	18,556,000	18,554,675			878		3.050	3.056	MON	25,154	476,348	02/02/2011	08/17/2015
28140U-AF-2	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	6,600,000	95.0850	6,275,610	6,600,000	6,600,000					1.787	5.433	4WK	3,931	118,100	10/31/2006	12/15/2042
28140V-AD-5	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	18,250,000	94.9350	17,325,638	18,250,000	18,250,000					1.785	6.467	4WK	14,478	371,919	01/15/2008	06/15/2043
28140V-AF-0	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	2,400,000	95.0200	2,280,480	2,400,000	2,400,000					1.795	5.426	4WK	357	51,614	06/22/2007	06/15/2043
280907-AG-1	EDUCATION LOANS INC SR - TRUST 1998-1 -			3	1AM	26,800,000	79.0600	21,188,080	26,800,000	21,188,080	(5,611,920)				3.787	4.830	4WK	33,831	1,010,829	10/28/2008	06/01/2020
280907-BM-7	EDUCATION LOANS INC SR - TRUST 2004 C/D			3	1AM	10,600,000	79.9300	8,472,580	10,600,000	8,472,580	(2,127,420)				1.780	4.045	4WK	9,958	225,897	06/30/2008	12/01/2036
26924X-AE-5	ETRVM 2004-1, A5 ABS				3AM	5,062,500	100.8070	5,040,373	5,000,000	5,040,373	(16,765)		(5,362)		4.580	4.169	MON	15,267	57,250	09/09/2011	11/07/2031
33842E-AB-8	FLAGSHIP CLO IV CLASS A FUNDED LOANS		F	3	1FE	3,925,031	93.3750	4,085,156	4,375,000	4,085,156			89,577	89,209	0.777	3.755	MJSD	2,927	24,237	03/04/2010	06/01/2017
34529M-AG-7	FORD CREDIT AUTO OWNER TRUST ABS				1FE	6,583,984	104.5080	6,531,726	6,250,000	6,557,671			(26,313)		3.560	2.012	MON	9,889	55,625	09/13/2011	01/15/2017
34529P-AB-1	FORD CREDIT AUTO OWNER TRUST ABS				1FE	3,094,487	99.9960	3,093,277	3,093,387	3,094,164			(324)		0.620	0.507	MON	852	4,173	10/07/2011	07/15/2013
34529R-AB-7	FORD CREDIT AUTO OWNER TRUST ABS				1FE	3,463,376	100.0110	3,450,386	3,450,000	3,459,198			(4,179)		0.680	0.160	MON	1,043	5,865	10/07/2011	01/15/2014
34528Q-AN-4	FORD CREDIT FLOORPLAN MASTER O ABS				1FE	3,725,459	110.3530	4,112,857	3,727,000	3,725,998			289		5.010	5.019	MON	8,299	186,723	01/29/2010	02/15/2017
34528Q-AP-9	FORD CREDIT FLOORPLAN MASTER O ABS				1FE	13,971,186	111.0940	15,525,447	13,975,000	13,972,508			710		5.600	5.606	MON	34,782	782,601	01/29/2010	02/15/2017
34528Q-AM-6	FORDF 2010-2 A ABS				1FE	104,793,420	108.9670	114,194,870	104,798,000	104,795,039			865		4.430	4.431	MON	206,336	4,559,493	01/29/2010	02/15/2017
35242W-AF-0	FRANKLIN AUTO TRUST ABS				3AM	3,624,656	100.1610	3,572,434	3,566,697	3,572,434	14,867		(30,110)		5.410	4.427	MON	5,896	192,524	09/30/2010	07/21/2014
35242Y-AL-3	FRANKLIN AUTO TRUST ABS				1FE	4,117,063	102.8180	3,907,084	3,800,000	3,875,223			(140,280)		7.160	3.260	MON	8,314	272,080	04/13/2010	05/20/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
30277M-AA-2	FUEL TRUST 2011-1 ABS				3AM	30,203,100	100.8490	30,254,670	30,000,000	30,084,890	(93,260)	(24,950)			4.207	4.056	AO	266,443	631,050	04/29/2011	04/15/2016
36156H-AG-3	GCO ED LOAN FUNDING STUDENT LN - TRUST I			3	1FE	47,348,750	95.0450	47,522,500	50,000,000	47,566,113		67,909			1.794	4.484	WK	12,458	875,407	10/28/2008	09/01/2040
36159J-BT-7	GE CAPITAL CREDIT CARD MASTER ABS				1FE	33,330,525	107.4480	33,281,876	30,975,000	33,321,593		(8,932)			3.800	1.119	MON	52,313		12/21/2011	11/15/2017
37186L-AA-9	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE			2	1FE	25,000,000	104.3330	26,083,355	25,000,000	25,000,000					3.875	2.628	FA	336,372		08/04/2011	02/15/2038
38122N-AA-0	GOLDEN STATE CA TOBACCO CORP 03 A-2 ABS			1	1	4,000,000	110.3510	4,414,040	4,000,000	4,000,000					7.900	8.287	JD	26,333	316,000	07/03/2003	06/01/2042
38122N-AC-6	GOLDEN STATE CA TOBACCO CORP 03 A-4 ABS			1	1	6,832,000	110.2110	7,714,770	7,000,000	6,954,799		28,945			7.800	8.557	JD	45,500	546,000	08/07/2003	06/01/2042
38122N-AD-4	GOLDEN STATE CA TOBACCO CORP 03 A-5 ABS			1	1	39,311,625	110.3160	43,574,820	39,500,000	39,449,427		32,427			7.875	8.333	JD	259,219	3,110,625	08/07/2003	06/01/2042
38122N-BV-3	GOLDEN STATE CA TOBACCO CORP ENH 03 B AB			1	1	34,098,050	106.9940	37,447,900	35,000,000	34,809,886		125,160			5.500	5.850	JD	160,417	1,925,000	09/25/2003	06/01/2033
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS			3	1AM	97,215	0.0000		11,700,000						0.089	7.822	FMAN			06/08/2006	06/08/2026
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 ABS			3	1AM	55,541	0.0000		8,150,000						10.289	7.822	FMAN			06/08/2006	06/08/2026
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS			13	1AM	265,328	0.0000		10,299,976						8.045	5.105	FMAN			08/14/2006	08/14/2026
41283J-AC-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS				1FE	634,740	100.2220	633,964	632,561	634,020		(720)			1.870	0.625	MON	526	2,556	10/07/2011	02/15/2014
41283K-AF-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS				1FE	8,997,009	100.9010	9,081,103	9,000,000	8,998,047		954			2.590	2.601	MON	10,360	233,100	11/17/2010	04/15/2018
41283V-AE-3	HARLEY-DAVIDSON MOTORCYCLE TRU ABS				1FE	16,810,000	100.8420	16,134,648	16,000,000	16,297,485		(359,408)			5.230	2.875	MON	37,191	836,799	07/26/2010	03/15/2014
42805R-AV-1	HERTZ VEHICLE FINANCING LLC ABS				1FE	39,514,809	108.2610	39,444,790	36,435,000	39,482,730		(32,079)			5.290	2.441	MON	32,124	160,618	12/14/2011	03/25/2016
42805R-AW-9	HERTZ VEHICLE FINANCING LLC ABS				1FE	7,372,125	102.1120	7,352,060	7,200,000	7,351,530		(20,595)			4.940	2.854	MON	5,928	59,280	11/08/2011	03/25/2016
42805R-AZ-2	HERTZ VEHICLE FINANCING LLC ABS				1FE	10,650,903	103.1770	10,565,300	10,240,000	10,623,505		(27,398)			3.740	2.732	MON	6,383	127,659	09/13/2011	02/25/2017
42805R-BF-5	HERTZ VEHICLE FINANCING LLC ABS				1FE	39,997,200	101.2990	40,519,624	40,000,000	39,997,451		251			3.290	3.291	MON	21,933	690,900	06/10/2011	03/25/2018
42805R-BH-1	HERTZ VEHICLE FINANCING LLC ABS				2AM	11,998,175	101.0690	12,128,316	12,000,000	11,998,436		261			4.170	4.175	MON	8,340	262,710	06/10/2011	03/25/2016
42805R-BJ-7	HERTZ VEHICLE FINANCING LLC ABS				2AM	9,998,795	101.8920	10,189,212	10,000,000	9,998,898		103			4.960	4.962	MON	8,267	260,400	06/10/2011	03/25/2018
429827-AB-4	HIGHER EDUCATION FUNDING I - SER 04-1A-2			3	1FE	1,400,000	92.9450	1,301,230	1,400,000	1,400,000					0.000	5.974	4WK		19,231	11/07/2007	01/01/2044
44923X-AB-5	HYUNDAI AUTO LEASE SECURITIZAT ABS				1FE	998,777	99.9700	999,697	1,000,000	999,078		301			0.690	0.820	MON	307	1,725	10/07/2011	11/15/2013
44890B-AB-2	HYUNDAI AUTO RECEIVABLES TRUST ABS				1FE	4,302,495	99.9740	4,300,796	4,301,907	4,302,368		(127)			0.690	0.662	MON	1,319	6,905	10/07/2011	11/15/2013
44890B-AF-3	HYUNDAI AUTO RECEIVABLES TRUST ABS				1FE	15,146,110	101.2060	15,180,929	15,000,000	15,135,982		(10,128)			3.000	2.713	MON	20,000	255,000	09/23/2011	06/15/2017
44890E-AB-6	HYUNDAI AUTO RECEIVABLES TRUST ABS				1FE	3,888,341	99.8810	3,888,203	3,892,818	3,889,467		1,125			0.590	0.743	MON	1,021	5,742	10/07/2011	03/15/2014
44890E-AF-7	HYUNDAI AUTO RECEIVABLES TRUST ABS				1FE	19,336,962	102.7060	19,863,433	19,340,000	19,337,389		427			2.860	2.864	MON	24,583	318,046	05/11/2011	03/15/2017
45257#-AA-9	IMPACT CHILDCARE LLC ABS				5	938,193	95.0600	891,847	938,193	891,847	(28,503)				5.053	5.032	JAJO	10,007	41,500	01/15/2009	06/15/2020
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS				5	798,918	101.2800	770,826	761,084	768,237	95,788	(24)			7.900	7.533	JAJO	12,693	53,089	02/08/2007	01/31/2029
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	1,524,819	82.5000	1,257,976	1,524,819	1,257,976	(2,363)				6.210	6.211	JJ	47,083	90,289	07/16/2004	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	1,533,312	82.5000	1,264,982	1,533,312	1,264,982	(2,944)				6.210	6.211	JJ	47,345	90,850	07/16/2004	01/02/2020
48273V-AA-8	K2 STUDENT LOAN - TRUST I - SER 05-1A-1			3	1FE	2,350,000	88.5450	2,080,808	2,350,000	2,350,000					0.952	5.435	4WK	249	21,781	05/23/2007	07/01/2044
48601T-AA-6	KATONAH 7, CLASS A1 LOANS CLO		F	3	1FE	8,756,789	94.8750	9,205,544	9,702,813	9,078,715		151,147			0.717	3.873	FMAN	9,085	53,744	01/21/2010	11/15/2017
48601T-AB-4	KATONAH 7, CLASS A2 LOANS CLO		F	3	1FE	8,756,789	95.2500	9,241,930	9,702,813	9,241,930		149,419	(155,688)		0.717	3.833	FMAN	9,085	53,744	01/21/2010	11/15/2017
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS			3	1FE	45,068,774	93.5630	45,086,891	48,188,933	45,260,099		191,326			0.722	2.835	JAJO	63,806	67,991	10/04/2011	10/28/2041
54265S-AA-3	LGCLO 2004-1A A LOANS CLO		E	3	1FE	1,053,226	97.0000	1,234,597	1,272,781	1,154,117		25,657			0.886	10.821	FMAN	1,159	4,627	06/05/2009	05/25/2016
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A INVESTMENT G		F	3	1FE	1,458,967	99.0000	1,483,327	1,498,310	1,482,245		12,282	(1,529)		1.017	3.978	MS	4,106	7,112	08/27/2010	03/24/2014
56081#-AK-6	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 8				1FE	8,000,000	99.6660	7,973,306	8,000,000	8,000,000					3.360	3.360	JD	14,187	67,200	09/12/2011	12/10/2019
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS				1FE	7,476,428	101.0210	7,553,574	7,477,241	7,476,514		57			3.540	3.544	MON	8,088	258,388	11/05/2010	10/20/2032
57629W-BK-5	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	4,984,100	102.4800	5,124,025	5,000,000	4,990,611		3,880			2.875	2.960	AO	27,951	143,750	04/14/2010	04/21/2014
57629W-BM-1	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	9,993,900	100.3980	10,039,790	10,000,000	9,995,373		1,171			2.300	2.314	MS	59,417	230,650	09/20/2010	09/28/2015
57629W-BP-4	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	19,993,600	103.3900	20,678,040	20,000,000	19,994,455		855			3.125	3.132	AO	133,681	312,500	04/07/2011	04/14/2016
55264T-DS-7	MBNA CREDIT CARD MASTER NOTE T ABS			3	1FE	2,099,404	99.9560	2,099,074	2,100,000	2,099,513		109			0.345	0.367	MON	333	1,591	10/07/2011	06/15/2015
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1 ABS			34	1AM	10,455	0.0000		5,200,000						0.479	0.000	FMAN			06/21/2007	05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2 ABS			34	1AM	25,165	0.0000		8,549,987						0.479	0.001	FMAN			01/10/2011	05/22/2027
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3 ABS			34	1AM	28,192	0.0000		9,850,000						0.567	0.000	MJSD			03/27/2007	05/29/2027
050700-30-3	MERRILL LYNCH - RITS 2007-4 2007-4 ABS			34	1AM	19,656	0.0000		7,250,000						0.563	0.000	MJSD			03/27/2007	06/01/2027
60467M-AA-9	MIRANT MID-ATLAN ABS				4AM	727,645	102.0000	695,035	681,407	688,505		(5,407)			8.625	6.955	JD	29,646	29,386	10/27/2006	06/30/2012
55314J-AB-9	MMCA AUTOMOBILE TRUST ABS				1FE	5,021,083	99.9560	5,020,237	5,022,424	5,021,514		432			0.750	0.796	MON	1,674	9,417	10/07/2011	10/15/2013
57164U-AA-3	MVCOT 2006-2A A ABS				1FE	1,526,045	101.1260	1,543,252	1,526,068	1,526,054		(8)			5.362	5.363	MON	6,819	78,782	10/31/2006	10/20/2028
571628-AA-4	MVCOT 2007-1A A ABS				1FE	4,490,125	103.1020	4,629,499	4,490,234	4,490,161		(35)			5.518	5.519	MON	20,648	239,803	05/22/2007	05/20/2029
637432-KT-1	NATIONAL RURAL UTIL COOP ABS				1FE	2,781,058	115.1720	3,455,151	3,000,000	2,844,359		20,281			5.450	6.496	FA	68,125	163,500	01/15/2008	02/01/2018
637432-MN-2	NATIONAL RURAL UTIL COOP ABS				1FE	9,980,500	105.0340	10,503,440	10,000,000	9,983,624		3,124			3.050	3.109	MS	101,667	160,125	02/14/2011	03/01/2016
64032H-AD-2	NELNET STUDENT LOAN TRUST ABS			3	1FE	9,737,500	102.9870	9,783,802	9,500,000	9,729,301		(8,199)			2.058	1.726	MJSD	2,716	96,708	09/09/2011	06/26/2034
65476B-AB-9	NISSAN AUTO RECEIVABLES OWNER ABS				1FE	909,370	99.9920	909,318	909,395	909,380		10			0.550	0.561	MON	222	973	10/07/2011	03/15/2013
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		E	4	6*	670,481	75.1700	614,834	817,924		(614,811)	1,016			1.779	5.476	FMAN	2,466	15,435	03/13/1999	05/31/2012
71722T-AB-0	PENNSYLVANIA HIGHER ED ASSIST AGY - TRUS			3	1FE	18,149,068	95.6950	17,942,813	18,750,000	18,190,783		13,410			1.776	5.103	4WK	21,275	328,101	10/28/2008	07/25/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
73328U-AB-1	PORSCHE FINANCIAL AUTO SECURIT ABS				1FE	5,190,462	99.9300	5,190,246	5,193,862	5,191,515		1,052			0.560	0.670	MON	1,212	7,095	10/07/2011	12/16/2013
73328U-AD-7	PORSCHE FINANCIAL AUTO SECURIT ABS				1FE	8,535,860	100.4260	8,536,244	8,500,000	8,535,702		(157)			1.190	1.019	MON	4,215		12/21/2011	12/17/2018
760106-AY-0	RENTAL CAR FINANCE CORP 2011-1A CLASS A1				1FE	14,998,644	99.7380	14,960,705	15,000,000	14,998,810		166			2.510	2.513	MON	6,275	153,738	07/21/2011	02/25/2016
760106-AZ-7	RENTAL CAR FINANCE CORP 2011-1A CLASS B1				2AM	4,999,108	101.2370	5,061,855	5,000,000	4,999,214		106			4.380	4.386	MON	21,900	71,175	07/21/2011	02/25/2016
78108L-AA-8	RTP STUDENT LOAN TRUST II 07-1A-1 ABS			3	1FE	12,200,000	82.0400	10,008,880	12,200,000	12,200,000					0.817	6.136	4WK	11,492	101,681	08/30/2007	08/01/2047
802810-AE-1	SANTANDER CONSUMER ACQUIRED RE ABS				1FE	6,103,095	99.6780	6,075,393	6,095,000	6,101,797		(1,297)			2.320	2.244	MON	6,285	35,351	09/13/2011	04/15/2015
80282F-AC-1	SANTANDER DRIVE AUTO RECEIVABL ABS				1FE	310,992	100.0790	310,712	310,468	310,873		(119)			1.370	0.927	MON	189	951	10/07/2011	08/15/2013
80282F-AE-7	SANTANDER DRIVE AUTO RECEIVABL ABS				1FE	12,082,817	100.4070	12,008,684	11,960,000	12,008,684		(39,008)	38,915		1.830	1.233	MON	9,727	104,097	06/20/2011	11/17/2014
80282F-AG-2	SANTANDER DRIVE AUTO RECEIVABL ABS				1FE	4,700,229	101.5200	4,730,834	4,660,000	4,683,695		(10,499)			2.390	2.130	MON	4,950	111,374	07/14/2010	06/15/2017
80282P-AC-9	SANTANDER DRIVE AUTO RECEIVABL ABS				1FE	16,643,056	99.8800	16,600,081	16,620,000	16,600,081		(5,909)	38,681		1.280	1.212	MON	9,455	106,368	06/20/2011	01/15/2015
78403D-AA-8	SBA TOWER TRUST ABS				1FE	10,566,800	102.8030	10,280,330	10,000,000	10,411,119		(117,331)			4.254	2.962	MON	18,907	425,400	08/26/2010	04/15/2015
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS				1FE	17,279,913	99.4130	17,181,940	17,283,309	17,279,977		65			3.370	3.374	MON	17,797	64,716	11/04/2011	07/20/2028
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS				2AM	7,681,206	99.7070	7,658,928	7,681,471	7,681,210		5			4.360	4.361	MON	10,233	37,212	11/04/2011	07/20/2028
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		4		2AM	5,662,585	100.4070	5,687,122	5,664,094	5,662,712		127			4.230	4.249	MON	7,321	166,052	03/16/2011	04/20/2026
82669J-AA-6	SIG6 6A 6 INVESTMENT GRADE CLO		E	3	1FE	545,306	99.5000	567,552	570,404	561,361		7,703			1.040	8.029	MS	1,581	2,776	12/01/2009	09/27/2016
78444K-AA-3	SLC STUDENT LOAN TRUST ABS			3	1FE	28,198,300	97.7760	27,235,078	27,854,470	28,161,451		(36,849)			4.750	3.519	MON	62,479	773,799	05/26/2011	06/15/2033
78443C-AB-0	SLM STUDENT LOAN TRUST ABS			3	1FE	23,325,197	94.0720	23,724,443	25,219,584	23,404,506		79,309			1.096	2.954	MJSD	13,056	55,268	12/13/2011	12/16/2030
78443C-AF-1	SLM STUDENT LOAN TRUST ABS			3	1FE	10,244,012	97.6240	10,329,914	10,581,291	10,254,034		10,022			0.986	2.209	MJSD	4,638	38,353	08/17/2011	09/15/2020
78443C-AM-6	SLM STUDENT LOAN TRUST ABS			3	1FE	19,066,444	96.2990	19,125,911	19,860,879	19,127,348		60,904			0.946	2.333	MJSD	8,875	37,508	09/13/2011	03/15/2022
78443C-CG-7	SLM STUDENT LOAN TRUST ABS			3	1FE	12,824,430	98.5620	12,885,616	13,073,646	12,848,519		24,089			0.686	2.149	MJSD	4,237	16,098	09/21/2011	06/15/2022
78443C-CS-1	SLM STUDENT LOAN TRUST ABS			3	1FE	11,705,130	98.9650	11,704,658	11,827,097	11,711,817		6,686			0.686	1.714	MJSD	3,833	24,548	09/09/2011	12/15/2022
78444Y-AD-7	SLM STUDENT LOAN TRUST ABS			3	1FE	13,254,090	102.6270	13,174,279	12,837,000	13,236,700		(17,390)			2.118	1.631	JAJO	51,365	64,069	09/15/2011	07/25/2023
78446D-AB-5	SLM STUDENT LOAN TRUST ABS				1FE	13,746,872	101.5450	13,581,584	13,375,000	13,716,607		(30,265)			4.370	3.715	MON	25,977	301,803	08/03/2011	04/17/2028
78446T-AC-8	SLM STUDENT LOAN TRUST ABS				1FE	41,981,822	99.9680	41,986,736	42,000,000	41,982,109		287			4.540	4.550	MON	169,493		11/21/2011	10/17/2044
83149U-AB-7	SLM STUDENT LOAN TRUST ABS				1FE	12,994,643	97.5930	12,687,111	13,000,000	12,995,141		498			3.740	3.749	MON	21,609	224,192	06/15/2011	02/15/2029
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS		F	3	1FE	8,067,616	96.0000	8,327,862	8,674,856	8,274,699		96,772			0.867	3.856	MJSD	2,298	48,198	03/04/2010	03/21/2017
78488A-AB-0	SVO VOI MORTGAGE CORP ABS				2AM	10,173,451	99.2500	10,178,659	10,255,576	10,174,388		937			4.820	4.952	MON	41,193	37,074	11/10/2011	11/20/2027
78487M-AA-7	SVOVM 2006-AA A ABS				1FE	2,153,483	103.2980	2,224,941	2,153,911	2,153,698		(53)			5.280	5.286	MON	9,477	109,821	11/15/2006	02/20/2024
872377-AJ-5	TCW GLOBAL PROJECT FUND III CL. B-2 PROJ		E		1AM	7,000,000	70.0000	4,900,000	7,000,000	4,900,000	(350,000)				5.793	5.793	MJSD	33,793	405,510	06/15/2005	09/01/2017
888808-BK-7	TOBACCO STLMNT FING CORP NJ 2003			1	1	10,921,298	108.9650	13,511,660	12,400,000	12,001,991		252,015			6.750	8.535	JD	69,750	837,000	05/21/2003	06/01/2039
89235X-AB-3	TOYOTA AUTO RECEIVABLES OWNER ABS				1FE	4,128,502	99.9890	4,126,997	4,127,437	4,128,175		(327)			0.610	0.549	MON	1,119	6,045	10/07/2011	05/15/2013
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T ABS				1FE	14,308,277	102.0540	14,153,398	13,868,477	13,979,944		(165,532)			5.430	3.741	MON	39,745	729,752	06/17/2010	07/14/2014
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B ABS			3	1AM	47,998	0.0000		10,000,000						2.218	5.927	JAJO			04/10/2006	04/10/2026
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B ABS			3	1AM	29,534	0.0000		6,000,000						2.393	5.927	JAJO			04/10/2006	04/10/2026
902733-AB-0	U-HAUL S FLEET LLC ABS				4AM	23,533,516	103.1960	23,268,794	22,548,256	23,268,794	(73,629)	(191,093)			5.559	3.419	MON	20,891	901,861	04/29/2011	02/25/2020
90345K-AA-8	US AIRWAYS GROUP INC ABS				3FE	9,677,227	92.0000	8,903,049	9,677,227	8,903,049	(725,792)				6.250	6.250	AO	115,925	505,702	12/15/2010	04/22/2023
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1 ABS			3	1FE	13,900,000	88.5700	12,311,230	13,900,000	13,900,000					1.020	3.507	4WK	1,575	139,717	12/04/2008	06/01/2039
919136-AA-9	VALEO IG CDO, CLASS A1 INVESTMENT GRAD		F	3	1FE	561,700	99.9500	575,814	576,102	575,814		7,356	(542)		0.913	4.548	JJ	2,484	3,690	02/22/2010	01/15/2013
926244-AG-9	VICTORIA FALLS CLO 2005-1A, CLASS A1B LO		E	3	1FE	1,650,000	91.0000	1,820,000	2,000,000	1,789,203		70,633			0.956	5.116	FMAN	2,389	15,762	11/24/2009	02/17/2017
92867D-AB-6	VOLKSWAGEN AUTO LOAN ENHANCED ABS				1FE	885,957	100.0020	885,709	885,690	885,900		(57)			0.670	0.627	MON	181	1,461	10/07/2011	12/20/2013
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	2,505,147	107.6880	2,697,732	2,505,147	2,505,147					5.660	5.650	JJ	65,382	135,564	05/31/2006	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	2,128,685	107.6880	2,292,330	2,128,685	2,128,685					5.660	5.650	JJ	55,556	115,192	05/31/2006	01/15/2019
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20				1	1,750,252	107.6880	1,884,804	1,750,252	1,750,252					5.660	5.650	JJ	45,680	94,714	05/31/2006	01/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,259,312,172	XXX	2,278,174,110	2,367,888,462	2,267,131,497	14,531,256	3,854,151	7,280		XXX	XXX	XXX	7,027,322	45,734,841	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						12,894,101,849	XXX	13,026,630,720	13,193,650,320	12,700,326,660	35,446,477	(32,115,639)	68,356,201	(201,498)	XXX	XXX	XXX	118,536,688	377,023,254	XXX	XXX
857477-AF-0	STATE STREET CORP			3	3AM	10,100,600	103.9420	10,394,210	10,000,000	10,089,758		(10,842)			4.956	4.716	MS	145,927	537,981	02/02/2011	03/15/2018
38144Q-AA-7	GOLDMAN SACHS CAP III			13	1AM	1,754,986	61.9610	3,098,050	5,000,000	1,837,079		30,830			1.297	5.070	MJSD	5,584	54,060	05/09/2007	01/01/9999
853254-AB-6	STANDARD CHARTERED BANK		F	1	2FE	1,850,087	91.1950	2,006,299	2,200,000	1,854,187		1,300			7.014	8.397	JJ	64,724	154,308	05/22/2007	01/01/9999
853254-AB-6	STANDARD CHARTERED BANK	LS	F	1	2FE	672,759	91.1950	729,563	800,000	674,250		473			7.014	8.397	JJ	23,536	56,112	05/22/2007	01/01/9999
86800X-AA-6	SUNTRUST PREFERRED CAP I			1	1AM	554,614	68.0000	686,120	1,009,000	533,118					4.000	6.547	JD	1,794	59,057	08/06/2007	01/01/9999
91731K-AA-8	USB CAPITAL IX			1	1FE	1,469,441	69.7290	2,091,870	3,000,000	1,480,000		6,674			3.500	7.597	JAJO	22,750	146,210	03/14/2006	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						16,402,486	XXX	19,006,112	22,009,000	16,468,392		28,435			XXX	XXX	XXX	264,314	1,007,727	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
4899999. Total - Hybrid Securities						16,402,486	XXX	19,006,112	22,009,000	16,468,392		28,435			XXX	XXX	XXX	264,314	1,007,727	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						17,918,668,108	XXX	18,655,453,587	18,158,832,898	17,916,188,165	(6,756,598)	(13,338,824)	22,551,630	(319,685)	XXX	XXX	XXX	205,644,398	576,349,753	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,394,221,139	XXX	1,202,105,537	1,701,096,693	1,225,687,276	32,606,550	(16,593,029)	66,022,093		XXX	XXX	XXX	5,170,351	54,839,951	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						64,138,729	XXX	65,655,452	66,615,572	64,218,118	918,428	151,239	1,921,867		XXX	XXX	XXX	117,681	2,276,103	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,533,051,832	XXX	2,550,492,850	2,652,505,064	2,541,465,440	14,531,256	4,057,163	7,280		XXX	XXX	XXX	8,116,636	53,108,055	XXX	XXX
8399999 - Total Bonds						21,910,079,808	XXX	22,473,707,427	22,579,050,227	21,747,558,999	41,299,635	(25,723,450)	90,502,871	(319,685)	XXX	XXX	XXX	219,049,065	686,573,861	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
00169X-20-3	AFFILIATED MANAGERS GROU			0.000	50.00	0.000		50.250				33,150							RP3UFE	11/13/2007
00371G-10-5	ABN AMRO N AMERICAN CAP FUNDING			35,000.000	1,000.00	400.000	14,000,000	594.063	20,792,188	14,000,000		474,658							P3UFE	05/16/2002
060505-81-5	BANK OF AMERICA			60,189.000	1.00	0.000		15.880	955,801										P3LFE	12/09/2011
19075Q-20-1	COBANK,ACB SER A CUMULATIVE PREF STK			300,000.000	50.00	47.970	14,390,640	47.969	14,390,640	15,000,000		1,172,100		131,250			131,250		P1UFE	06/07/2001
20451N-10-1	COMPASS MINERALS INTERNATION			4,220.000	1.00	68.640	289,651	68.850	290,547	322,647		6,786		(32,996)			(32,996)		P3LZ	09/29/2011
23385H-20-8	DAIRY FARMERS OF AMERICA			150,000.000	100.00	91.690	13,753,125	94.000	14,100,000	13,753,125		1,181,250		1,835,000		1,431,875	403,125		P3UFE	06/04/2007
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM			260,000.000	25.00	24.390	6,341,400	24.390	6,341,400	6,500,000	81,238	479,440		257,400			257,400		RP3LFE	05/16/2007
373334-11-9	GEORGIA POWER COMPANY			50,000.000	100.00	109.600	5,480,000	109.600	5,480,000	5,000,000	81,250	325,000		230,000			230,000		P2UFE	10/03/2007
38143Y-66-5	GOLDMAN SACHS SERIES A			45,965.000	1.00	16.670	766,237	16.670	766,237			41,817		(144,560)			(144,560)		P2LFE	09/09/2011
38144G-80-4	GOLDMAN SACHS SERIES D			159,878.000	1.00	17.180	2,746,704	17.180	2,746,704	148,400		158,106		(580,525)			(580,525)		P2LFE	09/09/2011
38144X-60-9	GOLDMAN SACHS SERIES C			19,157.000	1.00	17.410	333,523	17.410	333,523			18,591		(73,526)			(73,526)		P2LFE	09/09/2011
45257@-AA-1	IMPACT COMMERC OPPRT LLC SER 2006-1 ABS			2,167,077.000	100.00	1.000	2,167,077	102.290	2,216,703	2,167,077	35,593	78,479							RP5A	09/21/2006
64572*-13-8	NEW JERSEY WATER CO., 4.70% CUM.			900.000	100.00	100.000	90,000	100.000	90,000	69,794	1,058	4,230							RP2A	12/31/1998
675022-40-4	OCEAN SPRAY CRANBERRIES, INC PERPETUAL P			200,000.000	100.00	82.880	16,575,000	87.625	17,525,000	16,575,000		1,250,000		3,381,240		3,425,000	(43,760)		P3UFE	09/22/1998
842400-75-6	SOUTHERN CAL ED			50,000.000	100.00	99.940	4,996,875	99.938	4,996,875	5,075,000		288,750		(98,440)			(98,440)		P2UFE	08/30/2007
902973-15-5	US BANCORP SERIES H			152,560.000	1.00	21.930	3,345,641	21.930	3,345,641		34,114	135,344		(90,010)			(90,010)		P1LFE	09/16/2010
151327-20-2	CENTAUR FUNDING		F	7,500.000	1,000.00	1,031.580	7,736,863	1,130.625	8,479,688	7,842,734	94,583	681,000			(18,685)		(18,685)		RP2UFE	09/22/2004
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV		D	0.000	1.00	0.000		172.176			6,187								P2U	04/01/2011
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							93,012,737	XXX	102,850,946	86,453,776	334,023	6,328,701		4,814,833	(18,685)	4,856,875	(60,727)		XXX	XXX
8999999 - Total Preferred Stocks							93,012,737	XXX	102,850,946	86,453,776	334,023	6,328,701		4,814,833	(18,685)	4,856,875	(60,727)		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
336901-10-3	1ST SOURCE CORP			2,400.000	60,792	25.330	60,792	50,510		384		10,282		10,282		L	09/29/2011
88554D-20-5	3D SYSTEMS CORP			6,300.000	90,720	14.400	90,720	98,343				(7,623)	57,671	(65,294)		L	09/29/2011
88579Y-10-1	3M COMPANY			93,320.000	7,627,044	81.730	7,627,044	7,793,086		170,863		(244,787)		(244,787)		L	11/30/2011
65440K-10-6	99 CENTS ONLY STORES			6,840.000	150,138	21.950	150,138	93,324				39,049		39,049		L	09/29/2011
000361-10-5	A A R CORP.			6,140.000	117,704	19.170	117,704	147,909		1,277		(43,956)		(43,956)		L	09/29/2011
03739T-10-8	A123 SYSTEMS, INC.			15,220.000	24,504	1.610	24,504	57,839					33,335	(33,335)		L	09/29/2011
000360-20-6	AAON INC			3,320.000	68,027	20.490	68,027	53,752		398		14,275		14,275		L	09/29/2011
002535-30-0	AARONS INC			10,700.000	285,476	26.680	285,476	239,412	161	400		53,019		53,019		L	09/29/2011
002567-10-5	ABAXIS INC			3,840.000	106,253	27.670	106,253	99,068				4,962		4,962		L	09/29/2011
002824-10-0	ABBOTT LABS			215,400.000	12,111,942	56.230	12,111,942	10,974,143		341,787		1,599,050		1,599,050		L	11/30/2011
002896-20-7	ABERCROMBIE + FITCH CO			11,880.000	580,219	48.840	580,219	578,730		7,119		(119,587)		(119,587)		L	09/29/2011
003654-10-0	ABIOMED INC			5,320.000	98,260	18.470	98,260	51,022				46,442		46,442		L	09/29/2011
003687-20-9	ABITIBIBOWATER			14,670.000	213,449	14.550	213,449	297,551				(84,103)		(84,103)		L	09/29/2011
000957-10-0	ABM INDUSTRIES			7,020.000	144,752	20.620	144,752	156,924		3,511		(33,112)		(33,112)		L	09/29/2011
00374N-10-7	ABOVENET INC			3,220.000	209,332	65.010	209,332	165,882				25,774		25,774		L	09/29/2011
003830-10-6	ABRAXAS PETROLEUM CORP			17,480.000	57,684	3.300	57,684	47,503				10,181		10,181		L	09/29/2011
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES			6,400.000	233,664	36.510	233,664	142,041				54,462		54,462		L	09/29/2011
004239-10-9	ACADIA REALTY TRUST			6,840.000	137,758	20.140	137,758	106,061	1,231	4,421		12,369		12,369		L	09/29/2011
00430U-10-3	ACCELRYS INC			9,620.000	64,646	6.720	64,646	59,509				5,138		5,138		L	09/29/2011
G1151C-10-1	ACCENTURE PLC		R	90,940.000	4,840,736	53.230	4,840,736	4,187,740		92,160		265,282		265,282		L	12/19/2011
00081T-10-8	ACCO BRANDS CORP			8,140.000	78,551	9.650	78,551	58,498				13,642		13,642		L	09/29/2011
00438V-10-3	ACCRETIVE HEALTH INC			5,220.000	119,956	22.980	119,956	140,520				(20,565)		(20,565)		L	09/29/2011
004397-10-5	ACCURAY			16,900.000	71,487	4.230	71,487	67,049				4,785	21,397	(16,611)		L	11/30/2011
00439T-20-6	ACCURIDE CORP NEW			6,860.000	48,843	7.120	48,843	40,881				7,953		7,953		L	11/30/2011
H0023R-10-5	ACE LIMITED			47,700.000	3,344,724	70.120	3,344,724	2,723,458		49,619		373,908		373,908		U	11/30/2011
004446-10-0	ACETO CORP			300.000	2,070	6.900	2,070	1,592	30			479		479		L	09/29/2011
004498-10-1	ACI WORLDWIDE INC			4,720.000	135,181	28.640	135,181	88,608				7,893		7,893		L	09/29/2011
004764-10-6	ACME PACKET INC			8,720.000	269,535	30.910	269,535	296,150				(165,515)		(165,515)		L	09/29/2011
00484M-10-6	ACORDA THERAPEUTICS INC			5,780.000	137,795	23.840	137,795	139,008				(11,507)		(11,507)		L	09/29/2011
00507V-10-9	ACTIVISION BLIZZARD INC		R	65,640.000	808,685	12.320	808,685	740,809		9,131		(3,183)		(3,183)		L	11/30/2011
00508X-20-3	ACTUANT CORP			9,600.000	217,824	22.690	217,824	174,104		242		(16,392)		(16,392)		L	09/29/2011
00508B-10-2	ACTUATE CORPORATION			500.000	2,930	5.860	2,930	2,795				136		136		L	09/29/2011
00508Y-10-2	ACUITY BRANDS INC			5,580.000	295,740	53.000	295,740	198,410		1,880		28,206		28,206		L	09/29/2011
005125-10-9	ACXIOM CORP			12,240.000	149,450	12.210	149,450	151,617				(28,196)		(28,196)		L	09/29/2011
00724F-10-1	ADOBE SYS INC			63,620.000	1,798,537	28.270	1,798,537	2,069,139				(100,539)		(100,539)		L	11/30/2011
00738A-10-6	ADTRAN INC			8,400.000	253,344	30.160	253,344	251,322		2,552		(49,170)		(49,170)		L	09/29/2011
00739W-10-7	ADVANCE AMERICA CASH ADVANCE			8,640.000	77,328	8.950	77,328	63,904		540		13,424		13,424		L	09/29/2011
00752J-10-8	ADVANCED ANALOGIC TECH INC			700.000	4,046	5.780	4,046	3,025				1,021		1,021		L	09/29/2011
00751Y-10-6	ADVANCED AUTO PARTS INC.			11,900.000	828,597	69.630	828,597	686,960	714	2,400		52,156		52,156		L	12/19/2011
007973-10-0	ADVANCED ENERGY INDUSTRIES			8,640.000	92,707	10.730	92,707	108,405				(21,368)		(21,368)		L	09/29/2011
007903-10-7	ADVANCED MICRO DEVICES INC			83,440.000	450,576	5.400	450,576	486,455				15,434	214,112	(198,678)		L	09/29/2011
007974-10-8	ADVENT SOFTWARE			5,360.000	130,570	24.360	130,570	125,586				(19,913)		(19,913)		L	09/29/2011
00762W-10-7	ADVISORY BOARD CO			2,200.000	163,262	74.210	163,262	140,190				23,072		23,072		L	09/29/2011
00766T-10-0	AECOM TECHNOLOGY GROUP			17,040.000	350,513	20.570	350,513	422,549				(77,845)		(77,845)		L	11/30/2011
00767E-10-2	AEGERION PHARMACEUTICAL			200.000	3,348	16.740	3,348	2,751				597		597		L	09/29/2011
00770F-10-4	AEGION CORP			8,340.000	127,936	15.340	127,936	154,626				(54,497)		(54,497)		L	11/30/2011
001031-10-3	AEP INDUSTRIES INC			100.000	2,815	28.150	2,815	2,175				641		641		L	09/29/2011
007767-10-6	AEROFLEX HLDG CORP			500.000	5,120	10.240	5,120	4,539				582		582		L	09/29/2011
007865-10-8	AEROPOSTALE INC			12,080.000	184,220	15.250	184,220	130,585				105,183	199,723	(94,540)		L	09/29/2011
008073-10-8	AEROVIRONMENT INC			2,300.000	72,381	31.470	72,381	59,582				10,089		10,089		L	09/29/2011
00130H-10-5	AES CORP			106,160.000	1,256,934	11.840	1,256,934	1,183,982				(13,749)		(13,749)		L	11/30/2011
00817Y-10-8	AETNA INC.			56,720.000	2,393,017	42.190	2,393,017	1,822,224		20,949		508,719		508,719		L	11/30/2011
001040-10-7	AFC ENTERPRISES INC			4,700.000	69,090	14.700	69,090	56,320				12,770		12,770		L	09/29/2011
008252-10-8	AFFILIATED MANAGERS GR			7,320.000	702,354	95.950	702,354	612,345				(4,471)		(4,471)		L	09/29/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00826A-10-9	AFFYMAX INC			500.000	3,305	6.610	3,305	2,156				1,149		1,149		L	09/29/2011
00826T-10-8	AFFYMETRIX INC			9,800.000	40,082	4.090	40,082	47,687				7,815	17,004	(9,189)		L	09/29/2011
001055-10-2	AFLAC INC.			67,820.000	2,933,893	43.260	2,933,893	3,240,048		68,054		(623,743)		(623,743)		L	11/30/2011
001084-10-2	AGCO CORP.			14,700.000	631,659	42.970	631,659	551,347				(53,383)		(53,383)		L	11/30/2011
00846U-10-1	AGILENT TECHNOLOGIES INC			47,730.000	1,667,209	34.930	1,667,209	1,744,064				(286,124)		(286,124)		L	11/30/2011
00847J-10-5	AGILYSYS INC			500.000	3,975	7.950	3,975	3,579				397		397		L	09/29/2011
001204-10-6	AGL RESOURCES INC			15,421.000	651,691	42.260	651,691	603,387		18,880		75,568		75,568		L	12/09/2011
008492-10-0	AGREE REALTY CORP			100.000	2,438	24.380	2,438	2,176	38			262		262		L	09/29/2011
00912X-30-2	AIR LEASE CORP			8,960.000	212,442	23.710	212,442	199,554				12,875		12,875		L	11/30/2011
009128-30-7	AIR METHODS CORP			1,760.000	148,632	84.450	148,632	70,762				46,441		46,441		L	09/29/2011
009158-10-6	AIR PRODUCTS & CHEM			27,300.000	2,325,687	85.190	2,325,687	2,141,828	14,024	52,253		(103,174)		(103,174)		L	11/30/2011
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC			400.000	1,888	4.720	1,888	1,824				64		64		L	09/29/2011
G0129K-10-4	AIRCASTLE LTD			10,480.000	133,306	12.720	133,306	112,026		5,793		24,460		24,460		L	09/29/2011
009363-10-2	AIRGAS INC			9,300.000	726,144	78.080	726,144	623,031	2,976	5,526		117,270		117,270		L	11/30/2011
001547-10-8	AK STL HLD G CORP COM			19,200.000	158,592	8.260	158,592	125,568		3,510		18,068	152,659	(134,591)		L	09/29/2011
00971T-10-1	AKAMAI TECHNOLOGIES			24,100.000	777,948	32.280	777,948	586,573				166,627	374,327	(207,701)		L	11/30/2011
009728-10-6	AKORN INC			10,240.000	113,869	11.120	113,869	83,248				30,621		30,621		L	09/29/2011
011311-10-7	ALAMO GROUP INC			100.000	2,693	26.930	2,693	2,065		6		628		628		L	09/29/2011
011659-10-9	ALASKA AIR GROUP, INC.			1,580.000	118,642	75.090	118,642	97,056				21,567		21,567		L	09/29/2011
01167P-10-1	ALASKA COM SYSTEMS GRP			7,220.000	21,732	3.010	21,732	57,118	361	5,435		(19,129)	35,385	(54,515)		L	09/29/2011
012348-10-8	ALBANY INTERNATIONAL CORP.			4,900.000	113,288	23.120	113,288	115,928	637	2,200		(288)		(288)		L	09/29/2011
012653-10-1	ALBEMARLE CORP			11,440.000	589,274	51.510	589,274	500,080	2,002	5,238		(8,409)		(8,409)		L	09/29/2011
013817-10-1	ALCOA INC COM			141,040.000	1,219,996	8.650	1,219,996	1,813,953		14,551		(872,350)		(872,350)		L	09/29/2011
01449J-10-5	ALERE INC			11,500.000	265,535	23.090	265,535	225,975				47,568	177,819	(130,251)		L	09/29/2011
014482-10-3	ALEXANDER & BALDWIN, INC.			6,840.000	279,209	40.820	279,209	244,768		7,957		7,432		7,432		L	09/29/2011
014752-10-9	ALEXANDERS, INC.			307.000	113,599	370.030	113,599	97,014		3,261		(11,276)		(11,276)		L	09/29/2011
015271-10-9	ALEXANDRIA REAL ESTATE			8,580.000	591,763	68.970	591,763	576,081	3,695	7,500		(3,774)		(3,774)		L	09/29/2011
015351-10-9	ALEXION PHARMACEUTICAL INC			30,280.000	2,165,020	71.500	2,165,020	1,471,439				493,611		493,611		L	11/30/2011
016230-10-4	ALICO INC			500.000	9,685	19.370	9,685	10,472	20	60		(787)		(787)		L	09/29/2011
016255-10-1	ALIGN TECHNOLOGY INC			9,060.000	214,949	23.725	214,949	153,210				45,203		45,203		L	09/29/2011
016259-10-3	ALIMERA SCIENCES INC			200.000	250	1.250	250	264				(14)	1,307	(1,321)		L	09/29/2011
G01767-10-5	ALKERMES PLC			14,220.000	246,859	17.360	246,859	141,205				66,038		66,038		L	09/29/2011
017175-10-0	ALLEGHANY CORP.			902.000	257,332	285.290	257,332	261,317				(11,933)		(11,933)		L	09/29/2011
01741R-10-2	ALLEGHENY TECHNOLOGIES INC			15,420.000	737,076	47.800	737,076	712,300		8,730		(71,530)		(71,530)		L	11/30/2011
01748X-10-2	ALLEGIANT TRAVEL CO			100.000	5,334	53.340	5,334	4,709				625		625		L	09/29/2011
018490-10-2	ALLERGAN I NC COM			42,240.000	3,706,138	87.740	3,706,138	2,952,479		6,875		658,985		658,985		L	11/30/2011
018522-30-0	ALLETE INC			5,380.000	225,852	41.980	225,852	197,441		8,775		25,567		25,567		L	09/29/2011
018581-10-8	ALLIANCE DATA SYSTEMS CORP			7,280.000	755,955	103.840	755,955	458,773				216,785		216,785		L	09/29/2011
018606-20-2	ALLIANCE HEALTHCARE SERVICES INC			300.000	378	1.260	378	335				43		43		L	09/29/2011
018802-10-8	ALLIANT ENERGY CORP COM			20,380.000	898,962	44.110	898,962	736,630		31,841		145,220		145,220		L	09/29/2011
018804-10-4	ALLIANT TECHSYSTEMS, INC.			4,580.000	261,793	57.160	261,793	347,127		3,304		(67,625)		(67,625)		L	09/29/2011
019344-10-0	ALLIED NEVADA GOLD CORP			11,960.000	362,149	30.280	362,149	326,486				32,254		32,254		L	09/29/2011
H01531-10-4	ALLIED WORLD ASSURANCE CO			5,520.000	347,374	62.930	347,374	335,305	2,070	2,655		12,066		12,066		L	11/30/2011
019777-10-1	ALLOS THERAPEUTICS INC			1,100.000	1,562	1.420	1,562	2,020				(458)		(458)		L	09/29/2011
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION			25,976.000	491,985	18.940	491,985	482,666				(5,983)		(5,983)		L	09/29/2011
020409-10-8	ALMOST FAMILY INC			100.000	1,658	16.580	1,658	1,602				56		56		L	09/29/2011
020430-10-7	ALNYLAM PHARMACEUTICALS INC			6,020.000	49,063	8.150	49,063	57,726				(8,663)		(8,663)		L	09/29/2011
020520-10-2	ALON USA ENERGY INC		R	200.000	1,742	8.710	1,742	1,304		8		438		438		L	09/29/2011
02076X-10-2	ALPHA NATURAL RESOURCES			28,740.000	587,158	20.430	587,158	508,411				(158,865)	385,868	(544,734)		L	09/29/2011
02081G-10-2	ALPHATEC HOLDINGS INC			900.000	1,548	1.720	1,548	2,014				(466)		(466)		L	09/29/2011
021441-10-0	ALTERA CORP			47,720.000	1,770,412	37.100	1,770,412	1,693,927		10,117		(33,040)		(33,040)		L	11/30/2011
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD			9,300.000	219,759	23.630	219,759	203,686		4,494		20,898		20,898		L	09/29/2011
L0175J-10-4	ALTISOURCE PORTFOLIO SOL		R	3,000.000	150,540	50.180	150,540	81,811				58,227		58,227		L	09/29/2011
02208R-10-6	ALTRA HOLDINGS INC			3,940.000	74,190	18.830	74,190	57,358				(119)		(119)		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00163U-10-6	AMAG PHARMACEUTICALS INC			3,640.000	68,832	18.910	68,832	63,827				5,006		5,006		L	09/29/2011
023135-10-6	AMAZON COM INC			50,730.000	8,781,363	173.100	8,781,363	7,956,428				(691,800)		(691,800)		L	11/30/2011
00164V-10-3	AMC NETWORKS INC			7,740.000	290,869	37.580	290,869	255,156				35,713		35,713		L	09/29/2011
02341W-10-3	AMCOL INTL CORP			4,160.000	111,696	26.850	111,696	122,934	749	2,167		(14,029)		(14,029)		L	09/29/2011
023436-10-8	AMEDISYS INC			4,100.000	44,731	10.910	44,731	60,762				(48,761)	34,265	(83,026)		L	09/29/2011
023586-10-0	AMERCO			1,200.000	106,080	88.400	106,080	67,948	1,200			(2,652)		(2,652)		L	09/29/2011
023608-10-2	AMEREN CORP			28,020.000	928,303	33.130	928,303	789,996		38,027		127,440		127,440		L	09/29/2011
02361E-10-8	AMERESCO INC-CL A			5,100.000	69,972	13.720	69,972	59,352				10,613		10,613		L	11/30/2011
02913V-10-3	AMERICA PUBLIC EDUCATION			2,820.000	122,050	43.280	122,050	101,612				17,809		17,809		L	09/29/2011
024013-10-4	AMERICAN ASSETS TR INC			4,580.000	93,936	20.510	93,936	83,504		962		10,432		10,432		L	09/29/2011
024061-10-3	AMERICAN AXLE MFG HLDGS			9,100.000	89,999	9.890	89,999	88,894				(21,830)		(21,830)		L	09/29/2011
02503Y-10-3	AMERICAN C AP LTD			49,780.000	335,019	6.730	335,019	298,736				(55,637)		(55,637)		L	09/29/2011
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC			8,320.000	349,107	41.960	349,107	237,495		(755)		84,693		84,693		L	09/29/2011
02503X-10-5	AMERICAN CAPITAL AGENCY CORP			26,960.000	757,037	28.080	757,037	764,854	37,744	58,576		(7,398)		(7,398)		L	11/30/2011
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC			24,320.000	371,853	15.290	371,853	290,505	2,675			81,348		81,348		L	09/29/2011
025537-10-1	AMERICAN ELEC PWR INC			65,940.000	2,723,981	41.310	2,723,981	2,380,097		108,465		328,218		328,218		L	09/29/2011
025676-20-6	AMERICAN EQUITY INVT LIFE HL			10,060.000	104,624	10.400	104,624	90,718		1,207		13,906		13,906		L	09/29/2011
025816-10-9	AMERICAN EXPRESS CO			152,620.000	7,199,085	47.170	7,199,085	6,718,904		92,531		532,276		532,276		L	11/30/2011
025932-10-4	AMERICAN FINANCIAL GROUP INC			9,560.000	352,668	36.890	352,668	281,228		5,554		45,332		45,332		L	09/29/2011
026375-10-5	AMERICAN GREETINGS CORP., CLASS A			5,980.000	74,810	12.510	74,810	138,638	897	2,451		(55,014)		(55,014)		L	09/29/2011
026874-78-4	AMERICAN INTL GROUP INC			66,760.000	1,548,832	23.200	1,548,832	1,553,309				(171,807)	167,672	(339,479)		L	11/30/2011
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY			1,540.000	112,466	73.030	112,466	120,530		4,512		(17,717)		(17,717)		L	09/29/2011
02916P-10-3	AMERICAN RAILCAR INDUSTRIES INC			200.000	4,786	23.930	4,786	3,203				1,583		1,583		L	09/29/2011
029263-10-0	AMERICAN REPROGRAPHICS			600.000	2,754	4.590	2,754	1,993				761		761		L	09/29/2011
029429-10-7	AMERICAN SCIENCE ENGINEERING INC			1,260.000	85,819	68.110	85,819	97,695		1,632		(20,402)		(20,402)		L	09/29/2011
029899-10-1	AMERICAN STATES WATER CO			4,120.000	143,788	34.900	143,788	151,957		3,956		2,121		2,121		L	12/19/2011
030111-10-8	AMERICAN SUPERCONDUCTOR CORP			600.000	2,214	3.690	2,214	2,358				(144)	309	(453)		L	09/29/2011
029912-20-1	AMERICAN TOWER CORP			56,780.000	3,407,368	60.010	3,407,368	2,795,855		19,663		413,600		413,600		L	12/19/2011
030371-10-8	AMERICAN VANGUARD CORP			4,220.000	56,295	13.340	56,295	47,556				8,739		8,739		L	09/29/2011
030420-10-3	AMERICAN WATER WORKS CO INC			25,040.000	797,774	31.860	797,774	653,047		16,172		116,853		116,853		L	11/30/2011
030506-10-9	AMERICAN WOODMARK CORP			100.000	1,366	13.660	1,366	1,267				99		99		L	09/29/2011
03062T-10-5	AMERICAS CAR-MART INC			1,840.000	72,091	39.180	72,091	52,849				19,242		19,242		L	09/29/2011
03070L-30-0	AMERIGON INC			300.000	4,278	14.260	4,278	3,726				552		552		L	09/29/2011
03073T-10-2	AMERIGROUP CORPORATE			6,820.000	402,926	59.080	402,926	211,560				114,280		114,280		L	09/29/2011
03076C-10-6	AMERIPRISE FINL INC			40,060.000	1,988,578	49.640	1,988,578	2,013,045		27,834		(253,147)		(253,147)		L	11/30/2011
03076K-10-8	AMERIS BANCORP			1.000	10	10.280	10	7								L	01/12/2010
03071H-10-0	AMERISAFE INC			3,880.000	90,210	23.250	90,210	71,199				21,753		21,753		L	09/29/2011
03073E-10-5	AMERISOURCEBERGEN CORP			37,920.000	1,410,245	37.190	1,410,245	1,251,421		14,982		53,181		53,181		L	09/29/2011
030700-10-1	AMERISTAR CASINOS INC			4,220.000	72,964	17.290	72,964	79,320		1,615		6,617		6,617		L	09/29/2011
031100-10-0	AMETEK INC			27,420.000	1,154,382	42.100	1,154,382	1,132,554		4,544		30,145		30,145		L	11/30/2011
031162-10-0	AMGEN INC			129,480.000	8,313,911	64.210	8,313,911	7,305,186		63,022		1,169,612		1,169,612		L	11/30/2011
031652-10-0	AMKOR TECHNOLOGY			15,800.000	68,888	4.360	68,888	103,628				(6,800)	34,740	(41,540)		L	09/29/2011
001744-10-1	AMN HEALTHCARES SERVICES INC			5,660.000	25,074	4.430	25,074	28,557				(8,643)		(8,643)		L	09/29/2011
032037-10-3	AMPCO-PITTSBURGH CORP.			100.000	1,934	19.340	1,934	2,047		18		(113)		(113)		L	09/29/2011
032095-10-1	AMPHENOL CORP.			22,860.000	1,037,615	45.390	1,037,615	1,063,953	343	1,033		(128,017)		(128,017)		L	11/30/2011
03232P-40-5	AMSUNG CORP			5,240.000	136,450	26.040	136,450	111,408				25,900		25,900		L	09/29/2011
032359-30-9	AMTRUST FINL SERVICES			2,460.000	58,425	23.750	58,425	55,441	221			2,984		2,984		L	09/29/2011
032346-10-8	AMYLIN PHARMACEUTIALS INC			20,540.000	233,745	11.380	233,745	228,497				50,451	105,456	(55,005)		L	09/29/2011
03236M-10-1	AMYRIS INC			3,580.000	41,313	11.540	41,313	40,347				967	31,865	(30,898)		L	09/29/2011
032511-10-7	ANADARKO PETE CORP			70,886.000	5,410,728	76.330	5,410,728	4,429,375		20,958		33,816		33,816		L	11/30/2011
032515-10-8	ANADIGICS INC			1,200.000	2,628	2.190	2,628	2,684				(56)		(56)		L	09/29/2011
032654-10-5	ANALOG DEVICES INC			40,780.000	1,459,108	35.780	1,459,108	1,387,604		30,730		(50,290)		(50,290)		L	11/30/2011
032657-20-7	ANALOGIC CORP.			1,980.000	113,494	57.320	113,494	88,758		732		16,518		16,518		L	09/29/2011
032744-10-4	ANAREN INC			2,900.000	48,198	16.620	48,198	54,800				(6,602)		(6,602)		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
032803-10-8	ANCESTRY.COM INC			4,360.000	100,106	22.960	100,106	146,926				(46,820)		(46,820)		L	09/29/2011
034164-10-3	ANDERSON INC			2,560.000	111,770	43.660	111,770	90,425	384	950		19,453		19,453		L	09/29/2011
03475V-10-1	ANGIODYNAMICS INC			5,360.000	79,382	14.810	79,382	83,809				(1,965)		(1,965)		L	09/29/2011
035290-10-5	ANIXTER INTERNATIONAL INC			4,340.000	258,838	59.640	258,838	233,375				6,421		6,421		L	11/30/2011
035623-10-7	ANN INC			7,320.000	181,390	24.780	181,390	176,472				(14,647)		(14,647)		L	09/29/2011
035710-40-9	ANNALY CAPITAL MANAGEMENT IN			120,780.000	1,927,649	15.960	1,927,649	2,091,727	68,845	200,616		(186,447)		(186,447)		L	11/30/2011
03662Q-10-5	ANSYS INC			13,160.000	753,805	57.280	753,805	632,496				61,196		61,196		L	11/30/2011
037347-10-1	ANWORTH MORTGAGE ASSET CORP			16,420.000	103,118	6.280	103,118	110,683	3,448	13,619		(12,609)		(12,609)		L	09/29/2011
00184X-10-5	AOL INC			14,722.000	222,302	15.100	222,302	223,615				7,738	114,920	(107,182)		L	09/29/2011
037389-10-3	AON CORP.			43,812.000	2,050,402	46.800	2,050,402	1,908,060		21,610		54,631		54,631		L	09/29/2011
037411-10-5	APACHE CORP			51,108.000	4,629,363	90.580	4,629,363	5,091,707		26,117		(1,213,677)		(1,213,677)		L	11/30/2011
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A			16,500.000	378,015	22.910	378,015	371,822		6,168		(33,562)		(33,562)		L	11/30/2011
037598-10-9	APOGEE ENTERPRISES, INC.			7,840.000	96,118	12.260	96,118	76,635		1,167		4,719		4,719		L	11/30/2011
037604-10-5	APOLLO GROUP			16,400.000	883,468	53.870	883,468	851,465				229,949		229,949		L	11/30/2011
03761U-10-6	APOLLO INVESTMENT CORP			26,740.000	172,206	6.440	172,206	253,983	7,487	24,371		(107,541)		(107,541)		L	09/29/2011
037833-10-0	APPLE INC.			128,645.000	52,101,225	405.000	52,101,225	38,161,261				8,691,554		8,691,554		L	11/30/2011
03820C-10-5	APPLIED INDUSTRIAL TECH INC			5,660.000	199,062	35.170	199,062	171,722		2,692		18,901		18,901		L	09/29/2011
038222-10-5	APPLIED MATERIALS INC			174,180.000	1,865,468	10.710	1,865,468	2,264,100		45,495		(480,521)		(480,521)		L	11/30/2011
03822W-40-6	APPLIED MICRO CIRCUITS CORP			8,900.000	59,808	6.720	59,808	50,495				12,190	41,300	(29,110)		L	09/29/2011
03834A-10-3	APPROACH RESOURCES INC			3,740.000	109,993	29.410	109,993	116,862				(6,868)		(6,868)		L	09/29/2011
038336-10-3	APTARGROUP INC			8,240.000	429,881	52.170	429,881	356,153		5,838		39,893		39,893		L	09/29/2011
03836W-10-3	AQUA AMERICA INC			18,400.000	405,720	22.050	405,720	345,398		10,337		(5,584)		(5,584)		L	09/29/2011
03875Q-10-8	ARBITRON INC			4,140.000	142,457	34.410	142,457	141,156	414	1,286		(24,253)		(24,253)		L	09/29/2011
G0450A-10-5	ARCH CAPITAL GROUP			23,840.000	887,563	37.230	887,563	700,230				134,902		134,902		L	11/30/2011
039380-10-0	ARCH COAL INC			26,460.000	383,935	14.510	383,935	645,634		9,720		(179,009)	261,700	(440,709)		L	09/29/2011
039483-10-2	ARCHER DANIELS MIDLAND CO			94,300.000	2,696,980	28.600	2,696,980	2,809,918		46,447		(98,008)		(98,008)		L	11/30/2011
039670-10-4	ARCTIC CAT INC			300.000	6,765	22.550	6,765	4,355				2,411		2,411		L	09/29/2011
03969P-10-7	ARDEA BIOSCIENCES INC			4,940.000	83,041	16.810	83,041	96,292				(18,951)		(18,951)		L	09/29/2011
040047-10-2	ARENA PHARMACEUTICALS INC			2,200.000	4,114	1.870	4,114	3,087				1,027		1,027		L	09/29/2011
04010L-10-3	ARES CAPITAL CORP			27,723.000	428,320	15.450	428,320	340,618		34,679		(18,094)		(18,094)		L	09/29/2011
G0464B-10-7	ARGO GROUP INTL			5,300.000	153,488	28.960	153,488	174,428		2,364		(40,730)		(40,730)		L	09/29/2011
04033A-10-0	ARIAD PHARMACEUTICALS INC			17,400.000	213,150	12.250	213,150	54,939				113,484		113,484		L	09/29/2011
04033V-20-3	ARIBA INC			13,360.000	375,149	28.080	375,149	232,546				51,598		51,598		L	09/29/2011
040790-10-7	ARKANSAS BEST CORP DEL			3,520.000	67,830	19.270	67,830	56,848		377		16,698	40,296	(23,598)		L	09/29/2011
042315-10-1	ARMOUR RESIDENTIAL REIT			9,500.000	66,975	7.050	66,975	64,757		3,135		2,218		2,218		L	09/29/2011
04247X-10-2	ARMSTRONG WORLD IND			3,040.000	133,365	43.870	133,365	114,915				7,016		7,016		L	09/29/2011
04269E-10-7	ARQULE INC			9,820.000	55,385	5.640	55,385	48,493				6,892		6,892		L	09/29/2011
04269Q-10-0	ARRIS GROUP INC			15,340.000	165,979	10.820	165,979	179,482				(3,978)		(3,978)		L	09/29/2011
042735-10-0	ARROW ELECTRONICS INC			18,060.000	675,625	37.410	675,625	597,788				44,361		44,361		L	09/29/2011
042744-10-2	ARROW FINANCIAL CORP			200.000	4,688	23.440	4,688	4,492		50		196		196		L	09/29/2011
043136-10-0	ARTHROCARE CORP			4,020.000	127,354	31.680	127,354	124,779				3,433		3,433		L	09/29/2011
363576-10-9	ARTHUR J GALLAGHER & CO			14,880.000	497,587	33.440	497,587	390,291	4,910	13,991		67,695		67,695		L	11/30/2011
04315B-10-7	ARTIO GLOBAL INVESTORS INC.			7,660.000	37,381	4.880	37,381	61,755		460			24,374	(24,374)		L	09/29/2011
043176-10-6	ARUBA NETWORKS INC			10,780.000	199,646	18.520	199,646	166,889				(26,169)		(26,169)		L	09/29/2011
043436-10-4	ASBURY AUTOMOTIVE GROUP			4,860.000	104,782	21.560	104,782	73,231				15,880		15,880		L	09/29/2011
04351G-10-1	ASCENA RETAIL GROUP			8,611.000	255,919	29.720	255,919	184,390				27,287		27,287		L	09/29/2011
043632-10-8	ASCENT CAPITAL GROUP INC			2,120.000	107,526	50.720	107,526	65,339				25,070		25,070		L	09/29/2011
044103-10-9	ASHFORD HOSPITALITY TRUST			7,920.000	63,360	8.000	63,360	72,556	792	1,658		(16,197)		(16,197)		L	09/29/2011
044209-10-4	ASHLAND INC			11,000.000	628,760	57.160	628,760	611,128		6,625		78,452		78,452		L	09/29/2011
G05384-10-5	ASPEN INSURANCE HLDGS LTD		R	10,140.000	268,710	26.500	268,710	265,719		5,634		(15,630)		(15,630)		L	09/29/2011
045327-10-3	ASPEN TECHNOLOGY			10,400.000	180,440	17.350	180,440	182,098				(1,673)		(1,673)		L	11/30/2011
04543P-10-0	ASSETT ACCEPTANCE CAPITAL			300.000	1,173	3.910	1,173	1,019				154		154		L	09/29/2011
04544X-30-0	ASSISTED LIVING CONCEPTS CL A			5,340.000	79,513	14.890	79,513	85,601		1,492		(10,232)		(10,232)		L	09/29/2011
045487-10-5	ASSOCIATED BANC-CORP			28,540.000	318,792	11.170	318,792	372,587		851		(71,476)		(71,476)		L	11/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
045604-10-5	ASSOCIATED ESTATES			6,340.000	101,123	15.950	101,123	99,509		(24)		1,614		1,614		L	09/29/2011
04621X-10-8	ASSURANT I NC			16,220.000	665,993	41.060	665,993	611,752		6,058		44,190		44,190		L	11/30/2011
G0585R-10-6	ASSURED GUARANTY LTD			23,460.000	308,264	13.140	308,264	401,220		3,764		(84,919)		(84,919)		L	09/29/2011
046224-10-1	ASTEC INDS INC			2,560.000	82,458	32.210	82,458	80,973				308		308		L	09/29/2011
046265-10-4	ASTORIA FINANCIAL CORP			13,320.000	113,087	8.490	113,087	149,979		6,419		(64,497)		(64,497)		L	09/29/2011
00206R-10-2	AT&T INC			818,040.000	24,737,530	30.240	24,737,530	22,615,895		1,179,671		790,248		790,248		L	11/30/2011
04685W-10-3	ATHENAHEALTH INC			4,580.000	224,970	49.120	224,970	180,904				21,998		21,998		L	09/29/2011
049079-20-5	ATLANTIC TELE NETWORK INC			1,440.000	56,232	39.050	56,232	63,859	331	1,084		2,722		2,722		L	09/29/2011
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS			100.000	3,843	38.430	3,843	3,610				233		233		L	09/29/2011
049513-10-4	ATMEL CORP			63,220.000	512,082	8.100	512,082	483,126				(236,577)		(236,577)		L	09/29/2011
00207R-10-1	ATMI INC			5,600.000	112,168	20.030	112,168	105,399				2,778		2,778		L	09/29/2011
049560-10-5	ATMOS ENERGY CORP.			13,540.000	451,559	33.350	451,559	406,500		14,462		22,317		22,317		L	11/30/2011
00208J-10-8	ATP OIL GAS CORP			6,380.000	46,957	7.360	46,957	46,829				(6,425)	46,597	(53,022)		L	09/29/2011
050095-10-8	ATWOOD OCEANICS INC			9,200.000	366,068	39.790	366,068	310,017				22,866		22,866		L	11/30/2011
052769-10-6	AUTODESK INCORPORATED			30,900.000	937,197	30.330	937,197	964,184				(199,116)		(199,116)		L	11/30/2011
052800-10-9	AUTOLIV INV			11,140.000	595,879	53.490	595,879	816,738		16,584		(222,326)		(222,326)		L	09/29/2011
053015-10-3	AUTOMATIC DATA PROCESSING INC COM			70,316.000	3,797,767	54.010	3,797,767	3,176,987	27,775	71,461		435,904		435,904		L	09/29/2011
05329W-10-2	AUTONATION INC DEL			6,620.000	244,079	36.870	244,079	179,402				52,754		52,754		L	09/29/2011
053332-10-2	AUTOZONE INC			3,068.000	997,008	324.970	997,008	786,845				137,140		137,140		L	09/29/2011
05334D-10-7	AUXILIUM PHARMACEUTICALS INC			8,160.000	162,629	19.930	162,629	137,199				86,513	90,776	(4,263)		L	09/29/2011
Y0486S-10-4	AVAGO TECHNOLOGIES LTD			29,880.000	862,337	28.860	862,337	862,109		9,758		(32,322)		(32,322)		U	11/30/2011
053484-10-1	AVALONBAY CMNTYS INC			13,553.000	1,770,022	130.600	1,770,022	1,435,989	12,096	41,483		235,249		235,249		L	09/29/2011
05348P-40-1	AVANIR PHARMACEUTICALS INC			17,900.000	36,695	2.050	36,695	51,148				(14,453)		(14,453)		L	09/29/2011
053611-10-9	AVERY DENNISON CORP			12,140.000	348,175	28.680	348,175	456,286		10,580		(132,538)		(132,538)		L	11/30/2011
05366Y-10-2	AVIAT NETWORKS INC			1,100.000	2,013	1.830	2,013	2,712				(699)		(699)		L	09/29/2011
05367P-10-0	AVID TECHNOLOGY INC			6,860.000	58,516	8.530	58,516	53,096				(40)	53,831	(53,871)		L	09/29/2011
053774-10-5	AVIS BUDGET GROUP INC			13,360.000	143,219	10.720	143,219	169,100				(53,139)		(53,139)		L	09/29/2011
05379B-10-7	AVISTA CORP			6,260.000	161,195	25.750	161,195	137,279		6,144		18,900		18,900		L	09/29/2011
053807-10-3	AVNET INC			19,940.000	619,935	31.090	619,935	602,184				(20,449)		(20,449)		L	09/29/2011
054303-10-2	AVON PRODS INC COM			58,700.000	1,025,489	17.470	1,025,489	997,900		47,173		48,212	638,474	(590,262)		L	09/29/2011
002444-10-7	AVX CORP		R	7,880.000	100,549	12.760	100,549	109,495		1,315		(13,822)		(13,822)		L	11/30/2011
G0692U-10-9	AXIS CAPITAL HOLDINGS			21,860.000	698,646	31.960	698,646	655,787	5,246	17,903		(61,667)		(61,667)		L	09/29/2011
002474-10-4	AZZ INC			2,220.000	100,877	45.440	100,877	87,855		2,070		12,327		12,327		L	09/29/2011
05508R-10-6	B G FOODS INC CL A			8,220.000	197,855	24.070	197,855	136,909	1,891	3,072		53,278		53,278		L	09/29/2011
05615F-10-2	BABCOCK AND WILCOX CO			18,080.000	436,451	24.140	436,451	449,310				(15,245)		(15,245)		L	09/29/2011
056525-10-8	BADGER METER INC			2,380.000	70,043	29.430	70,043	100,388		1,340		(32,265)		(32,265)		L	09/29/2011
057224-10-7	BAKER HUGHES INC			59,400.000	2,889,216	48.640	2,889,216	2,865,967		29,445		(532,586)		(532,586)		L	11/30/2011
057665-20-0	BALCHEM CORP			3,990.000	161,755	40.540	161,755	129,837	718	194		13,130		13,130		L	09/29/2011
057755-20-9	BALDWIN LYONS INC CL B			100.000	2,180	21.800	2,180	2,102		25		78		78		L	09/29/2011
058498-10-6	BALL CORP COM			16,600.000	592,786	35.710	592,786	570,709		3,542		24,397		24,397		L	09/29/2011
05874B-10-7	BALLY TECHNOLOGIES INC			5,880.000	232,613	39.560	232,613	158,642				86,784	91,081	(4,297)		L	09/29/2011
05945F-10-3	BANCFIRST CORP			100.000	3,754	37.540	3,754	3,228	27			526		526		L	09/29/2011
05969A-10-5	BANCORP INC/THE			600.000	4,338	7.230	4,338	4,155				183		183		L	09/29/2011
059692-10-3	BANCORPSOUTH INC			11,620.000	128,052	11.020	128,052	159,494	116	3,212		(48,496)		(48,496)		L	09/29/2011
060505-10-4	BANK AMER CORP COM			1,388,560.000	7,720,394	5.560	7,720,394	12,602,925		46,966		(1,022,754)	8,020,952	(9,043,707)		L	11/30/2011
064058-10-0	BANK NEW YORK MELLON CORP			172,300.000	3,430,493	19.910	3,430,493	4,697,158		73,849		(1,504,533)		(1,504,533)		L	09/29/2011
062540-10-9	BANK OF HAWAII CORP			5,820.000	258,932	44.490	258,932	291,341		9,261		(6,202)		(6,202)		L	09/29/2011
063904-10-6	BANK OF THE OZARKS			3,440.000	101,927	29.630	101,927	67,515		819		27,629		27,629		L	09/29/2011
06652K-10-3	BANKUNITED INC			4,060.000	89,279	21.990	89,279	83,507	568			5,773		5,773		L	09/29/2011
06652V-20-8	BANNER CORP			300.000	5,145	17.150	5,145	3,824		3		1,321		1,321		L	09/29/2011
067383-10-9	BARD (C.R.) INC.			11,640.000	995,220	85.500	995,220	953,035		7,494		(66,547)		(66,547)		L	11/30/2011
067774-10-9	BARNES & NOBLE			4,560.000	66,029	14.480	66,029	58,499				2,330		2,330		L	09/29/2011
067806-10-9	BARNES GROUP INC			6,140.000	148,035	24.110	148,035	123,407		1,920		21,822		21,822		L	09/29/2011
06846N-10-4	BARRETT BILL CORP			6,840.000	233,039	34.070	233,039	233,917				(42,176)		(42,176)		L	11/30/2011

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
06985P-10-0	BASICENERGY SERVICES INC			4,980.000	98,106	19.700	98,106	71,078				27,028		27,028		L	09/29/2011
071813-10-9	BAXTER INTL INC			79,008.000	3,909,316	49.480	3,909,316	4,490,362	26,468	82,836		(155,867)		(155,867)		L	09/29/2011
054937-10-7	BB+T CORP			98,025.000	2,467,289	25.170	2,467,289	3,000,737		52,228		499,779	533,456	(33,677)		L	11/30/2011
073295-10-7	BBCN BANCORP INC			7,088.000	66,982	9.450	66,982	64,429				2,544		2,544		L	12/01/2011
073302-10-1	BE AEROSPACE			13,900.000	538,069	38.710	538,069	404,940				29,760		29,760		L	09/29/2011
073685-10-9	BEACON ROOFING SUPPLY INC			6,280.000	127,044	20.230	127,044	99,533				16,226		16,226		L	09/29/2011
075560-10-5	BEAZER HOMES USA			1,700.000	4,216	2.480	4,216	2,718				1,498		1,498		L	09/29/2011
075571-10-9	BEBE STORES INC			7,700.000	64,141	8.330	64,141	54,822		193		9,319		9,319		L	09/29/2011
075887-10-9	BECTON DICKINSON			29,880.000	2,232,634	74.720	2,232,634	2,211,542		43,458		(235,440)		(235,440)		L	11/30/2011
075896-10-0	BED BATH & BEYOND INC			34,053.000	1,974,052	57.970	1,974,052	1,580,088				230,398		230,398		L	11/30/2011
077347-30-0	BEL FUSE INC CL B			200.000	3,750	18.750	3,750	3,087		14		663		663		L	09/29/2011
077454-10-6	BELDEN INC			6,400.000	212,992	33.280	212,992	172,791	320	1,140		(15,572)		(15,572)		L	09/29/2011
080555-10-5	BELO CORPORATION			13,820.000	87,066	6.300	87,066	103,074		1,282		(6,762)		(6,762)		L	09/29/2011
081437-10-5	BEMIS CO INC			14,200.000	427,136	30.080	427,136	408,986		10,603		(25,922)		(25,922)		L	11/30/2011
08160H-10-1	BENCHMARK ELECTRONICS INC			10,120.000	136,316	13.470	136,316	181,879				(42,959)		(42,959)		L	09/29/2011
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN			7,080.000	59,189	8.360	59,189	66,745				(2,545)		(2,545)		L	09/29/2011
084423-10-2	BERKLEY W R CORP COM			21,660.000	744,887	34.390	744,887	602,742		6,140		146,929		146,929		L	09/29/2011
084670-70-2	BERKSHIRE HATHAWAY INC - CL B			126,798.000	9,674,687	76.300	9,674,687	10,129,963				(322,022)		(322,022)		L	11/30/2011
084680-10-7	BERKSHIRE HILLS BANCORP INC			4,080.000	90,535	22.190	90,535	84,541		2,508		1,539		1,539		L	09/29/2011
085789-10-5	BERRY PETROLEUM CO CL A			6,560.000	275,651	42.020	275,651	231,085		1,804		(4,451)		(4,451)		L	09/29/2011
086516-10-1	BEST BUY CO INC			42,120.000	984,344	23.370	984,344	1,292,024	6,739	22,813		64,487	462,538	(398,051)		L	09/29/2011
05541T-10-1	BGC PARTNERS INC			10,780.000	64,033	5.940	64,033	68,254		4,626		(14,648)		(14,648)		L	09/29/2011
089302-10-3	BIG LOTS INC			9,840.000	371,558	37.760	371,558	358,094				66,045		66,045		L	09/29/2011
08986R-10-1	BIGLARI HOLDINGS INC			208.000	76,594	368.240	76,594	61,017				(7,016)		(7,016)		L	09/29/2011
090572-20-7	BIO RAD LABORATORIES INC			2,600.000	249,704	96.040	249,704	255,194				(14,844)		(14,844)		L	09/29/2011
09058V-10-3	BIOCRYST PHARMACEUTICILS			200.000	494	2.470	494	553				(59)		(59)		L	09/29/2011
09062X-10-3	BIOGEN IDEC INC.			33,360.000	3,671,268	110.050	3,671,268	2,274,048				1,163,218		1,163,218		L	11/30/2011
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			15,240.000	523,951	34.380	523,951	362,552				96,108		96,108		L	09/29/2011
09063H-10-7	BIOMED REALTY TRUST INC			17,380.000	314,230	18.080	314,230	243,168	2,289	5,954		1,843		1,843		L	09/29/2011
09064X-10-1	BIOMIMETIC THERAPEUTICS INC			200.000	570	2.850	570	702				(132)		(132)		L	09/29/2011
09057G-60-2	BIO-REFERENCE LABS INC			5,100.000	82,977	16.270	82,977	100,674				(28,211)		(28,211)		L	09/29/2011
09069N-10-8	BIOSCRIP INC			7,420.000	40,513	5.460	40,513	46,484				(5,971)		(5,971)		L	09/29/2011
09066L-10-5	BIOTIME INC			400.000	2,324	5.810	2,324	1,789				535		535		L	09/29/2011
09180C-10-6	BJS RESTAURANTS INC			3,320.000	150,462	45.320	150,462	126,270				18,635		18,635		L	09/29/2011
091826-10-7	BLACK BOX CORP			3,400.000	95,336	28.040	95,336	91,666	238	806		(29,890)		(29,890)		L	09/29/2011
092113-10-9	BLACK HILLS CORP.			4,960.000	166,557	33.580	166,557	130,656		6,475		17,129		17,129		L	09/29/2011
09227Q-10-0	BLACKBAUD INC			6,120.000	169,524	27.700	169,524	152,698		2,650		13,538		13,538		L	09/29/2011
09247X-10-1	BLACKROCK INC			15,316.000	2,729,924	178.240	2,729,924	2,781,517		65,372		(82,213)		(82,213)		L	11/30/2011
092533-10-8	BLACKROCK KELSO CAPITAL CORP			9,780.000	79,805	8.160	79,805	100,964	2,543	10,288		(25,155)		(25,155)		L	09/29/2011
095180-10-5	BLOUNT INTERNATIONAL INC.			7,320.000	106,286	14.520	106,286	93,075				(1,856)		(1,856)		L	09/29/2011
09534T-50-8	BLUE COAT SYSTEMS INC			6,040.000	153,718	25.450	153,718	139,725				(11,407)		(11,407)		L	09/29/2011
09578R-10-3	BLUE NILE INC			2,120.000	86,666	40.880	86,666	104,508				(28,004)		(28,004)		L	09/29/2011
09643P-20-7	BLYTH INC.			840.000	47,712	56.800	47,712	29,677		1,418		23,038	6,475	16,563		L	09/29/2011
055921-10-0	BMC SOFTWARE INC			25,520.000	836,546	32.780	836,546	1,102,290				(369,574)		(369,574)		L	09/29/2011
096761-10-1	BOB EVANS FARMS, INC.			4,200.000	140,868	33.540	140,868	124,405		3,455		4,569		4,569		L	09/29/2011
09689U-10-2	BODY CENT ACQUISITION C			200.000	4,992	24.960	4,992	3,551				1,441		1,441		L	09/29/2011
097023-10-5	BOEING CO			101,620.000	7,453,827	73.350	7,453,827	6,599,886		143,388		841,138		841,138		L	11/30/2011
09746Y-10-5	BOISE INC			15,720.000	111,926	7.120	111,926	92,516		2,912		8,611		8,611		L	09/29/2011
05561Q-20-1	BOK FINANCIAL CORP			3,740.000	205,438	54.930	205,438	201,665		3,746		9,380		9,380		L	09/29/2011
099724-10-6	BORG WARNER INC.			15,440.000	984,146	63.740	984,146	953,779				(118,031)		(118,031)		L	11/30/2011
101121-10-1	BOSTON PPTYS INC			21,520.000	2,143,392	99.600	2,143,392	1,779,692	11,836	17,085		281,590		281,590		L	09/29/2011
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC			11,000.000	87,340	7.940	87,340	68,661		407		15,997		15,997		L	09/29/2011
101137-10-7	BOSTON SCI ENTIFIC CORP COM			216,940.000	1,158,460	5.340	1,158,460	1,426,450				(440,347)		(440,347)		L	09/29/2011
101388-10-6	BOTTOMLINE TECHNOLOGIES INC			5,000.000	115,850	23.170	115,850	90,571				7,794		7,794		L	09/29/2011

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103304-10-1	BOYD GAMING CORP			7,840.000	58,486	7.460	58,486	54,909				(19,671)		(19,671)		L	09/29/2011
055639-10-8	BPZ RESOURES INC			13,880.000	39,419	2.840	39,419	54,747				(22,636)		(22,636)		L	09/29/2011
104674-10-6	BRADY CORPORATION			6,800.000	214,676	31.570	214,676	225,111				(2,442)		(2,442)		L	09/29/2011
105368-20-3	BRANDYWINE REALTY			20,420.000	193,990	9.500	193,990	244,462				(36,235)		(36,235)		L	09/29/2011
10567B-10-9	BRAVO BRIO RESTAURANT G			3,320.000	56,938	17.150	56,938	55,821				1,117		1,117		L	09/29/2011
05564E-10-6	BRE PROPERTIES INC			9,980.000	503,790	50.480	503,790	421,756				73,451		73,451		L	09/29/2011
10807M-10-5	BRIDGEPOINT EDUCATION INC			3,020.000	69,460	23.000	69,460	52,266				12,761		12,761		L	09/29/2011
109043-10-9	BRIGGS & STRATTON CORP.			8,200.000	127,018	15.490	127,018	171,591	902	3,040		(29,320)		(29,320)		L	09/29/2011
109473-40-5	BRIGHTPOINT			9,820.000	105,663	10.760	105,663	82,321				17,515		17,515		L	09/29/2011
109641-10-0	BRINKER INTERNATIONAL, INC.			11,180.000	299,177	26.760	299,177	211,374		6,004		65,194		65,194		L	09/29/2011
109696-10-4	BRINKS COMPANY			6,900.000	185,472	26.880	185,472	175,653		2,550		2,122		2,122		L	09/29/2011
110122-10-8	BRISTOL MYERS SQUIBB CO			241,520.000	8,511,165	35.240	8,511,165	6,652,731		260,957		1,848,772		1,848,772		L	11/30/2011
110394-10-3	BRISTOW GROUP INC			4,440.000	210,412	47.390	210,412	173,379		1,488		7,119		7,119		L	09/29/2011
111320-10-7	BROADCOM CORP			60,760.000	1,783,914	29.360	1,783,914	2,156,144		18,952		(752,543)		(752,543)		L	09/29/2011
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			16,520.000	372,526	22.550	372,526	359,596	2,643	8,613		14,060		14,060		L	09/29/2011
11133B-40-9	BROADSOFT INC			2,880.000	86,976	30.200	86,976	91,167				(4,191)		(4,191)		L	09/29/2011
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC			69,780.000	362,158	5.190	362,158	418,520				1,358		1,358		L	11/30/2011
112463-10-4	BROOKDALE SENIOR LIVING INC			16,760.000	291,456	17.390	291,456	284,312				(25,137)		(25,137)		L	11/30/2011
11373M-10-7	BROOKLINE BANCORP INC			9,660.000	81,530	8.440	81,530	101,960		3,080		(20,838)		(20,838)		L	09/29/2011
114340-10-2	BROOKS AUTOMATION INC			8,780.000	90,171	10.270	90,171	60,547		1,317		11,499		11,499		L	09/29/2011
115236-10-1	BROWN & BROWN			17,840.000	403,719	22.630	403,719	348,593		4,425		(1,117)		(1,117)		L	11/30/2011
115736-10-0	BROWN SHOE COMPANY			11,980.000	106,622	8.900	106,622	107,346	839	1,669		(25,080)		(25,080)		L	11/30/2011
116794-10-8	BRUKER CORP			9,360.000	116,251	12.420	116,251	134,178				(35,219)		(35,219)		L	09/29/2011
117043-10-9	BRUNSWICK CORP.			13,340.000	240,920	18.060	240,920	265,487		667		(1,361)		(1,361)		L	09/29/2011
117665-10-9	BRYN MAWR BANK CORP			100.000	1,949	19.490	1,949	1,613		15		336		336		L	09/29/2011
118255-10-8	BUCKEYE TECHNOLOGIES INC			5,920.000	197,965	33.440	197,965	97,305		1,146		67,362		67,362		L	09/29/2011
118440-10-6	BUCKLE INC			4,460.000	182,280	40.870	182,280	164,074		11,562		11,883		11,883		L	12/19/2011
119848-10-9	BUFFALO WILD WINGS INC			2,360.000	159,324	67.510	159,324	104,964				46,912		46,912		L	09/29/2011
12008R-10-7	BUILDERS FIRSTSOURCE			500.000	1,020	2.040	1,020	691				330		330		L	09/29/2011
G16962-10-5	BUNGE LTD			22,080.000	1,262,976	57.200	1,262,976	1,320,523		14,940		(168,082)		(168,082)		L	11/30/2011
125071-10-0	C D I CORP			300.000	4,143	13.810	4,143	3,224		39		919		919		L	09/29/2011
126501-10-5	C T S CORP.			6,320.000	58,144	9.200	58,144	65,998	221	686		(10,023)		(10,023)		L	09/29/2011
12467B-30-4	C&J ENERGY SERVICES INC			5,320.000	111,348	20.930	111,348	104,639				6,701		6,701		L	11/30/2011
12541W-20-9	C.H. ROBINSON WORLDWIDE INC			22,200.000	1,549,116	69.780	1,549,116	1,502,705	7,326	19,906		(170,765)		(170,765)		L	11/30/2011
12673P-10-5	CA INC			53,640.000	1,084,333	20.215	1,084,333	1,178,462		9,086		(192,624)		(192,624)		L	09/29/2011
126804-30-1	CABELAS INC			6,480.000	164,722	25.420	164,722	131,885				23,038		23,038		L	09/29/2011
12686C-10-9	CABLEVISION SYSTEMS			27,420.000	389,912	14.220	389,912	513,139		13,246		(260,148)		(260,148)		L	11/30/2011
127055-10-1	CABOT CORP.			9,380.000	301,473	32.140	301,473	292,220		6,106		(37,258)		(37,258)		L	09/29/2011
12709P-10-3	CABOT MICROELECTRONICS CORPORATION			3,320.000	156,870	47.250	156,870	127,469				22,515		22,515		L	09/29/2011
127097-10-3	CABOT OIL + GAS CORP COM			15,580.000	1,182,522	75.900	1,182,522	690,723		1,462		443,656		443,656		L	11/30/2011
127190-30-4	CACI INTERNATIONAL SERVICES			3,640.000	203,549	55.920	203,549	172,414				10,660		10,660		L	09/29/2011
127387-10-8	CADENCE DESIGN SYSTEMS INC			36,160.000	376,064	10.400	376,064	265,656				70,857		70,857		L	09/29/2011
12738T-10-0	CADENCE PHARMACEUTICALS INC			8,160.000	32,232	3.950	32,232	36,361				(4,141)		(4,141)		U	11/30/2011
12477X-10-6	CAI INTERNATIONAL INC			100.000	1,546	15.460	1,546	1,160				386		386		L	09/29/2011
12802T-10-1	CAL DIVE INTL INC			19,920.000	44,820	2.250	44,820	44,078				713		713		L	11/30/2011
128030-20-2	CAL MAINE FOODS			2,760.000	100,933	36.570	100,933	82,004		1,658		13,941		13,941		L	09/29/2011
12811R-10-4	CALAMOS ASSET MANAGEMENT CL A			400.000	5,004	12.510	5,004	4,116		38		888		888		L	09/29/2011
128246-10-5	CALAVO GROWERS INC			1,000.000	25,680	25.680	25,680	20,545		550		5,135		5,135		L	09/29/2011
129603-10-6	CALGON CARBON CORP.			8,200.000	128,822	15.710	128,822	127,134				4,946		4,946		L	09/29/2011
130788-10-2	CALIFORNIA WATER SERVICE GRP			8,220.000	150,097	18.260	150,097	156,024		4,105		(2,369)		(2,369)		L	09/29/2011
13100M-50-9	CALIX INC			500.000	3,235	6.470	3,235	4,069				(834)		(834)		L	09/29/2011
131193-10-4	CALLOWAY GOLF COMPANY			15,340.000	84,830	5.530	84,830	79,308		584		13,432	49,608	(36,176)		L	09/29/2011
131347-30-4	CALPINE CORP			46,340.000	756,732	16.330	756,732	657,389				106,181		106,181		L	11/30/2011
132011-10-7	CAMBREX CORP.			400.000	2,872	7.180	2,872	1,983				889		889		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
133034-10-8	CAMDEN NATIONAL CORP			100.000	3,260	32.600	3,260	2,738		75		522		522		L	09/29/2011
133131-10-2	CAMDEN PROP			9,980.000	621,155	62.240	621,155	522,507	4,682	12,348		75,389		75,389		L	11/30/2011
13342B-10-5	CAMERON INTERNATIONAL			35,260.000	1,734,439	49.190	1,734,439	1,535,249				(21,269)		(21,269)		L	11/30/2011
134429-10-9	CAMPBELL SOUP CO			32,605.000	1,083,790	33.240	1,083,790	1,158,200	9,455	33,124		(35,620)		(35,620)		L	09/29/2011
13466Y-10-5	CAMPUS CREST COMMUNITIES INC			5,660.000	56,940	10.060	56,940	63,718	906			(6,778)		(6,778)		L	09/29/2011
138098-10-8	CANTEL MEDICAL CORP			3,040.000	84,907	27.930	84,907	52,897		329		14,343		14,343		L	09/29/2011
139594-10-5	CAPELLA EDUCATION CO			2,480.000	89,404	36.050	89,404	100,216				(8,110)	56,613	(64,723)		L	09/29/2011
139674-10-5	CAPITAL CITY BANK GROUP INC			100.000	955	9.550	955	1,034				(79)		(79)		L	09/29/2011
14040H-10-5	CAPITAL ONE FINL CORP			68,782.000	2,908,791	42.290	2,908,791	3,049,298		3,312		(148,862)		(148,862)		L	12/14/2011
140501-10-7	CAPITAL SOUTHWEST CORP			540.000	44,037	81.550	44,037	41,340		432		(12,015)		(12,015)		L	10/14/2009
14055X-10-2	CAPITALSOURCE INC			39,300.000	263,310	6.700	263,310	214,796		1,309		(10,481)		(10,481)		L	09/29/2011
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC			19,941.000	230,119	11.540	230,119	238,549		11,147		5,689		5,689		L	09/29/2011
140288-10-1	CAPLEASE INC			14,420.000	58,257	4.040	58,257	55,914	469	2,122		3,622	25,626	(22,004)		L	09/29/2011
14067E-50-6	CAPSTEAD MORTGAGE CORP			9,840.000	122,410	12.440	122,410	105,381	4,119	14,304		218		218		L	09/29/2011
14067D-10-2	CAPSTONE TURBINE CORP			47,060.000	54,590	1.160	54,590	48,406				6,184		6,184		L	09/29/2011
140781-10-5	CARBO CERAMICS INC			2,734.000	337,184	123.330	337,184	212,531		2,054		33,369		33,369		L	09/29/2011
14149F-10-9	CARDINAL FINANCIAL CORP			400.000	4,296	10.740	4,296	3,579		12		717		717		L	09/29/2011
14149Y-10-8	CARDINAL HEALTH INC			48,280.000	1,960,651	40.610	1,960,651	1,869,834	10,380	26,908		14,727		14,727		L	09/29/2011
14161H-10-8	CARDTRONICS INC			5,180.000	140,171	27.060	140,171	83,501				44,281		44,281		L	09/29/2011
141665-10-9	CAREER EDUCATION CORP.			11,160.000	88,945	7.970	88,945	78,790				17,511	152,316	(134,805)		L	09/29/2011
14170T-10-1	CAREFUSION CORP			25,500.000	647,955	25.410	647,955	662,564				(3,457)		(3,457)		L	09/29/2011
142339-10-0	CARLISLE CORP.			8,520.000	377,436	44.300	377,436	326,754		5,340		47,414		47,414		L	09/29/2011
143130-10-2	CARMAX INC			28,820.000	878,434	30.480	878,434	773,466				(7,325)		(7,325)		L	11/30/2011
143658-30-0	CARNIVAL CORP			60,506.000	1,974,916	32.640	1,974,916	2,222,621		49,326		(599,541)		(599,541)		L	11/30/2011
144285-10-3	CARPENTER TECHNOLOGY CORP.			6,320.000	325,354	51.480	325,354	256,015		4,064		65,999		65,999		L	09/29/2011
144577-10-3	CARRIZO OIL GAS INC			5,320.000	140,182	26.350	140,182	107,844				(34,809)		(34,809)		L	09/29/2011
146229-10-9	CARTER'S INC			7,740.000	308,129	39.810	308,129	248,305				77,907		77,907		L	09/29/2011
147195-10-1	CASCADE CORP			1,900.000	89,623	47.170	89,623	61,770	475	1,227		2,579		2,579		L	09/29/2011
147528-10-3	CASEYS GENERAL STORES, INC.			5,200.000	267,852	51.510	267,852	199,912		2,628		45,251		45,251		L	09/29/2011
14754D-10-0	CASH AMERICA INTERNATIONAL INC			3,980.000	185,587	46.630	185,587	138,541		494		29,497		29,497		L	09/29/2011
14808P-10-9	CASS INFORMATION SYSTEMS INC			110.000	4,003	36.390	4,003	3,131		19		872		872		L	12/01/2011
148411-10-1	CASTLE A M & CO			300.000	2,838	9.460	2,838	3,252				(414)		(414)		L	09/29/2011
14888B-10-3	CATALYST HEALTH SOLUTIONS INC			5,880.000	305,760	52.000	305,760	218,808				21,778		21,778		L	09/29/2011
149123-10-1	CATERPILLAR INC			92,980.000	8,423,988	90.600	8,423,988	7,380,089		138,080		(240,315)		(240,315)		L	11/30/2011
149150-10-4	CATHAY GENERAL BANCORP			11,260.000	168,112	14.930	168,112	151,206		396		(13,745)		(13,745)		L	09/29/2011
149205-10-6	CATO CORP NEW			5,160.000	124,872	24.200	124,872	137,309	1,187	3,868		(14,301)		(14,301)		L	09/29/2011
149568-10-7	CAVCO INDUSTRIES			100.000	4,006	40.060	4,006	3,470				536		536		L	09/29/2011
14964U-10-8	CAVIUM INC			6,860.000	195,030	28.430	195,030	202,108				(48,531)		(48,531)		L	11/30/2011
149847-10-5	CBEYOND INC			800.000	6,408	8.010	6,408	5,648				760	188	572		L	09/29/2011
124805-10-2	CBIZ INC			7,600.000	46,436	6.110	46,436	50,205				(1,147)		(1,147)		L	09/29/2011
124830-10-0	CBL AND ASSOCIATES			18,040.000	283,228	15.700	283,228	180,636	3,501	12,243		(15,352)		(15,352)		L	09/29/2011
12503M-10-8	CBOE HOLDINGS			12,860.000	332,560	25.860	332,560	337,899		910		(5,347)		(5,347)		L	11/30/2011
12504L-10-9	CBRE GROUP INC			42,460.000	646,241	15.220	646,241	582,589				63,647	471,288	(407,641)		L	11/30/2011
124857-20-2	CBS CORP C LASS B			90,720.000	2,462,141	27.140	2,462,141	1,617,479	9,072	20,703		633,031		633,031		L	11/30/2011
125137-10-9	CEC ENTERTAINMENT INC			2,840.000	97,838	34.450	97,838	75,300	625	1,524		(9,471)		(9,471)		L	09/29/2011
150602-20-9	CEDAR REALTY TRUST INC			100.000	431	4.310	431	311		9		120	4	116		L	09/29/2011
150838-10-0	CELADON GROUP INC			400.000	4,724	11.810	4,724	3,650	8			1,074		1,074		L	09/29/2011
150870-10-3	CELANESE CORP			26,200.000	1,159,874	44.270	1,159,874	914,259		4,526		67,377		67,377		L	11/30/2011
151020-10-4	CELGENE CORP.			63,460.000	4,289,896	67.600	4,289,896	3,652,468				494,870		494,870		L	11/30/2011
150934-60-2	CELL THERAPEUTICS INC			2,200.000	2,552	1.160	2,552	2,330				222		222		L	09/29/2011
15135B-10-1	CENTENE CORP			7,080.000	280,297	39.590	280,297	170,028				97,204		97,204		L	09/29/2011
15189T-10-7	CENTERPOINT ENERGY INC			65,400.000	1,313,886	20.090	1,313,886	1,028,698		44,374		238,977		238,977		L	11/30/2011
15201P-10-9	CENTERSTATE BANKS INC			200.000	1,324	6.620	1,324	1,042		2		282		282		L	09/29/2011
153527-10-6	CENTRAL GARDEN & PET CO			1,400.000	11,424	8.160	11,424	9,939				1,485		1,485		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
153527-20-5	CENTRAL GARDEN & PET SERIES A			8,340.000	69,389	8.320	69,389	74,351				(7,560)		(7,560)		L	09/29/2011
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP			4,500.000	58,140	12.920	58,140	59,929				(1,800)		(1,800)		L	11/30/2011
155771-10-8	CENTRAL VERMONT PUBLIC SERVICE CORP			2,120.000	74,412	35.100	74,412	74,705		488		(293)		(293)		L	09/29/2011
156431-10-8	CENTURY ALUMINUM COMPANY			8,500.000	72,335	8.510	72,335	90,246				(52,038)		(52,038)		L	09/29/2011
156700-10-6	CENTURYLINK INC			83,002.000	3,087,674	37.200	3,087,674	3,197,074		183,531		(393,850)		(393,850)		L	11/30/2011
15670S-10-5	CENVEO INC			1,200.000	4,080	3.400	4,080	3,612				468	138	330		L	09/29/2011
15670R-10-7	CEPHEID INC			8,600.000	295,926	34.410	295,926	176,632				71,349		71,349		L	09/29/2011
156710-10-5	CERADYNE			3,180.000	85,160	26.780	85,160	120,476				(44,537)		(44,537)		L	09/29/2011
156782-10-4	CERNER CORP			18,860.000	1,155,175	61.250	1,155,175	887,989				194,242		194,242		L	11/30/2011
157210-10-5	CEVA INC			3,600.000	108,936	30.260	108,936	55,447				33,851		33,851		L	09/29/2011
125269-10-0	CF INDUSTRIES HOLDINGS			9,544.000	1,383,689	144.980	1,383,689	1,065,480		8,547		78,567		78,567		L	09/29/2011
12541M-10-2	CH ENERGY GROUP INC.			2,820.000	164,632	58.380	164,632	129,061		5,648		25,603		25,603		L	09/29/2011
159864-10-7	CHARLES RIVER LAB			5,940.000	162,340	27.330	162,340	204,313				(44,104)		(44,104)		L	09/29/2011
808513-10-5	CHARLES SCHWAB			166,766.000	1,877,785	11.260	1,877,785	2,747,460		32,903		86,361	869,706	(783,345)		L	11/30/2011
161133-10-3	CHARMING SHOPPES, INC.			15,800.000	77,420	4.900	77,420	48,478				55,708	32,837	22,870		L	09/29/2011
161150-30-8	CHART INDUSTRIES INC			4,280.000	231,420	54.070	231,420	104,399				78,700		78,700		L	09/29/2011
162825-10-3	CHECKPOINT SYSTEMS, INC.			6,980.000	76,361	10.940	76,361	118,606				(62,893)		(62,893)		L	09/29/2011
163072-10-1	CHEESECAKE FACTORY INC			6,960.000	204,276	29.350	204,276	135,337				(3,902)		(3,902)		L	09/29/2011
163428-10-5	CHELSEA THERAPEUTICS INTERNATIONAL INC			700.000	3,591	5.130	3,591	2,629				962		962		L	09/29/2011
16359R-10-3	CHEMED CORP			4,480.000	229,421	51.210	229,421	226,926		1,131		(23,315)		(23,315)		L	12/19/2011
163731-10-2	CHEMICAL FINANCIAL CORP			7,960.000	169,707	21.320	169,707	121,868		6,188		57,225	61,736	(4,511)		L	09/29/2011
163893-20-9	CHEMTURA CORP			13,600.000	154,224	11.340	154,224	146,108				8,116		8,116		L	09/29/2011
16411R-20-8	CHENIERE ENERGY INC			12,040.000	104,628	8.690	104,628	62,495				42,133		42,133		L	09/29/2011
16444H-10-2	CHEROKEE INC			200.000	2,334	11.670	2,334	2,583		40		(249)		(249)		L	09/29/2011
165167-10-7	CHESAPEAKE ENERGY CORP			88,140.000	1,964,641	22.290	1,964,641	2,184,899		23,366		(379,867)		(379,867)		L	11/30/2011
165240-10-2	CHESAPEAKE LODGING TRUST			5,820.000	89,977	15.460	89,977	70,380	1,164			19,598		19,598		L	09/29/2011
165303-10-8	CHESAPEAKE UTILITIES CORP			3,040.000	131,784	43.350	131,784	119,063	1,049			12,721		12,721		L	09/29/2011
166764-10-0	CHEVRON CORP			276,020.000	29,368,528	106.400	29,368,528	23,722,869		708,227		3,723,019		3,723,019		L	11/30/2011
168615-10-2	CHICO FAS INC			25,440.000	283,402	11.140	283,402	275,821		4,578		(21,522)		(21,522)		L	09/29/2011
168905-10-7	CHILDREN'S PLACE			4,100.000	217,792	53.120	217,792	164,124				15,451		15,451		L	12/19/2011
16934Q-10-9	CHIMERA INVESTMENT CORP			130,160.000	326,702	2.510	326,702	347,527	14,318	69,574		(26,089)	172,152	(198,241)		L	09/29/2011
169467-10-7	CHINDEX INTERNATIONAL INC			200.000	1,704	8.520	1,704	1,763				(59)		(59)		L	09/29/2011
169656-10-5	CHIPOTLE MEXICAN GRILL			4,203.000	1,419,521	337.740	1,419,521	1,015,100				463,094		463,094		L	09/29/2011
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.			8,180.000	68,221	8.340	68,221	100,550				(32,878)		(32,878)		L	09/29/2011
169905-10-6	CHOICE HOTELS INTL INC			4,120.000	156,766	38.050	156,766	143,190	762	2,679		3,042		3,042		L	09/29/2011
171046-10-5	CHRISTOPHER AND BANKS CORP			500.000	1,170	2.340	1,170	1,726		30		(556)		(556)		L	09/29/2011
171232-10-1	CHUBB CORP			38,544.000	2,668,016	69.220	2,668,016	2,151,117	15,032	48,270		357,415		357,415		L	11/30/2011
171340-10-2	CHURCH & DWIGHT CO.			19,820.000	906,963	45.760	906,963	711,805		10,054		152,564		152,564		L	11/30/2011
171484-10-8	CHURCHILL DOWNS INC			1,740.000	90,706	52.130	90,706	65,140	1,044	820		15,701		15,701		L	09/29/2011
17163B-10-2	CIBER INC			13,320.000	51,415	3.860	51,415	54,152				(2,768)		(2,768)		L	11/30/2011
171779-30-9	CIENA CORP			13,900.000	168,190	12.100	168,190	217,341				(91,086)		(91,086)		L	09/29/2011
125509-10-9	CIGNA CORP			43,860.000	1,842,120	42.000	1,842,120	1,643,893		1,141		129,756		129,756		L	11/30/2011
171798-10-1	CIMAREX ENERGY CO			13,200.000	817,080	61.900	817,080	1,077,551		4,294		(386,324)		(386,324)		L	09/29/2011
171871-10-6	CINCINNATI BELL INC			29,800.000	90,294	3.030	90,294	106,163				5,198		5,198		L	09/29/2011
172062-10-1	CINCINNATI FINL CORP			24,700.000	752,362	30.460	752,362	751,273	9,942	26,321		(17,052)		(17,052)		L	11/30/2011
17243V-10-2	CINEMARK HOLDINGS INC			12,020.000	222,250	18.490	222,250	228,087		6,997		(3,886)		(3,886)		L	09/29/2011
172908-10-5	CINTAS COR P COM			19,540.000	680,187	34.810	680,187	528,437		10,552		131,541		131,541		L	09/29/2011
17273K-10-9	CIRCOR INTERNATIONAL INC			2,540.000	89,687	35.310	89,687	88,278		347		(13,761)		(13,761)		L	09/29/2011
172755-10-0	CIRRUS LOGIC INC			9,240.000	146,454	15.850	146,454	76,268				(355)		(355)		L	09/29/2011
17275R-10-2	CISCO SYS INC			762,292.000	13,782,239	18.080	13,782,239	16,655,465		116,413		(1,093,255)		(1,093,255)		L	11/30/2011
125581-80-1	CIT GROUP INC			27,900.000	972,873	34.870	972,873	1,051,051				(284,137)		(284,137)		L	09/29/2011
17306X-10-2	CITI TRENDS INC			6,120.000	53,734	8.780	53,734	54,887				(1,168)		(1,168)		L	11/30/2011
172967-42-4	CITIGROUP INC			405,766.000	10,675,703	26.310	10,675,703	16,503,573		10,397		(6,843,930)		(6,843,930)		L	11/30/2011
174740-10-0	CITIZENS INC			8,460.000	81,977	9.690	81,977	54,112				19,931		19,931		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
174420-30-7	CITIZENS REPUBLIC BANCORP INC			7,500.000	85,500	11.400	85,500	55,039				30,461		30,461		L	09/29/2011
177376-10-0	CITRIX SYS INC			26,700.000	1,621,224	60.720	1,621,224	1,614,941				(168,621)		(168,621)		L	11/30/2011
177835-10-5	CITY HOLDING CO			3,440.000	116,582	33.890	116,582	121,344				(6,351)		(6,351)		L	09/29/2011
178566-10-5	CITY NATIONAL CORP.			7,240.000	319,863	44.180	319,863	407,550				(79,378)		(79,378)		L	11/30/2011
179895-10-7	CLARCOR INCORPORATED			6,080.000	303,939	49.990	303,939	200,573				44,501		44,501		L	09/29/2011
969490-10-1	CLAYTON WILLIAMS ENERGY INC			1,360.000	103,197	75.880	103,197	59,291				(7,589)		(7,589)		L	09/29/2011
184499-10-1	CLEAN ENERGY FUELS CORP			7,520.000	93,699	12.460	93,699	102,347				(7,907)		(7,907)		L	09/29/2011
184496-10-7	CLEAN HARBORS			6,360.000	405,323	63.730	405,323	218,667				126,878		126,878		L	09/29/2011
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A			5,800.000	72,790	12.550	72,790	62,978				(4,906)		(4,906)		L	09/29/2011
18538R-10-3	CLEARWATER PAPER CORP			3,160.000	112,528	35.610	112,528	102,200				(9,494)		(9,494)		L	09/29/2011
18538Q-10-5	CLEARWIRE CORP			17,700.000	34,338	1.940	34,338	31,462				2,832		2,832		L	11/30/2011
12561W-10-5	CLECO CORP. HOLDING CO			7,280.000	277,368	38.100	277,368	194,610		7,200		48,885		48,885		L	09/29/2011
18683K-10-1	CLIFFS NATURAL RESOURCES INC			20,040.000	1,249,494	62.350	1,249,494	1,239,944		13,899		(226,856)		(226,856)		L	11/30/2011
187120-10-3	CLIFTON SAVINGS BANCORP INC			100.000	928	9.280	928	930		6		(2)		(2)		L	09/29/2011
189054-10-9	CLOROX CO			17,500.000	1,164,800	66.560	1,164,800	1,135,197		35,150		45,871		45,871		L	09/29/2011
18911Q-10-2	CLOUD PEAK ENERGY INC			8,620.000	166,538	19.320	166,538	184,367				(17,828)		(17,828)		L	09/29/2011
12572Q-10-5	CME GROUP INC.			8,922.000	2,174,024	243.670	2,174,024	2,793,744		41,966		(563,934)		(563,934)		L	11/30/2011
125896-10-0	CMS ENERGY CORP			30,180.000	666,374	22.080	666,374	507,075		19,736		93,862		93,862		L	09/29/2011
12621E-10-3	CNO FINANCIAL GROUP INC			35,320.000	222,869	6.310	222,869	216,035				(10,772)		(10,772)		L	09/29/2011
189754-10-4	COACH INC			43,100.000	2,630,824	61.040	2,630,824	2,009,255	9,698	24,948		237,949		237,949		L	11/30/2011
19075F-10-6	COBALT INTERNATIONAL ENERGY			1,800.000	27,936	15.520	27,936	14,061				13,875		13,875		L	09/29/2011
190897-10-8	COBIZ FINL INC			500.000	2,885	5.770	2,885	2,362		5		524		524		L	09/29/2011
19122T-10-9	COCA COLA ENTERPRISES INC COM STK			223,740.000	5,768,017	25.780	5,768,017	5,093,470		71,322		9,358		9,358		L	11/30/2011
191098-10-2	COCA COLA BOTTLING COMPANY			4,100.000	240,055	58.550	240,055	229,731		3,310		5,296		5,296		L	11/30/2011
191216-10-0	COCA COLA CO.			454,640.000	31,811,161	69.970	31,811,161	27,494,446		754,247		1,651,455		1,651,455		L	09/29/2011
192005-10-6	CODEXIS INC			200.000	1,060	5.300	1,060	949				111		111		L	09/29/2011
192108-50-4	COEUR D'ALENE MINES			12,820.000	309,475	24.140	309,475	262,525				(30,759)		(30,759)		L	09/29/2011
19238U-10-7	COGDELL SPENCER INC			500.000	2,125	4.250	2,125	1,843	36	(113)		282		282		L	09/29/2011
19239V-30-2	COGENT COMMUNICATIONS GROUP INC			7,040.000	118,906	16.890	118,906	75,388				19,342		19,342		L	09/29/2011
192422-10-3	COGNEX CORP			5,300.000	189,687	35.790	189,687	96,978		1,726		35,217		35,217		L	09/29/2011
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			39,820.000	2,560,824	64.310	2,560,824	2,519,590				(322,312)		(322,312)		L	11/30/2011
19247A-10-0	COHEN STEERS INC			2,960.000	85,544	28.900	85,544	79,259		4,011		5,961		5,961		L	09/29/2011
192479-10-3	COHERENT, INC.			3,700.000	193,399	52.270	193,399	165,616				2,640		2,640		L	09/29/2011
192576-10-6	COHU INC			7,800.000	88,530	11.350	88,530	78,936	468	1,433		5,885	44,006	(38,120)		L	09/29/2011
19259P-30-0	COINSTAR INC			4,200.000	191,688	45.640	191,688	204,535				(34,346)		(34,346)		L	09/29/2011
193068-10-3	COLDWATER CREEK INC			200.000	236	1.180	236	251				(15)		(15)		L	09/29/2011
194014-10-6	COLFAX CORP			3,540.000	100,819	28.480	100,819	53,015				33,145		33,145		L	09/29/2011
194162-10-3	COLGATE PALMOLIVE CO			71,648.000	6,619,559	92.390	6,619,559	5,836,063		133,314		713,891		713,891		L	12/19/2011
19421W-10-0	COLLECTIVE BRANDS			8,440.000	121,283	14.370	121,283	134,940				(47,946)		(47,946)		U	09/29/2011
195872-10-6	COLONIAL PROPERTY TRUST			10,920.000	227,791	20.860	227,791	177,885		2,129		30,253		30,253		L	09/29/2011
19624R-10-6	COLONY FINANCIAL INC			4,680.000	73,523	15.710	73,523	61,689	1,591			11,833		11,833		L	09/29/2011
197236-10-2	COLUMBIA BKG SYS INC			5,500.000	105,985	19.270	105,985	85,753		1,387		(5,418)		(5,418)		L	09/29/2011
198516-10-6	COLUMBIA SPORTSWEAR CO			1,640.000	76,342	46.550	76,342	71,413		1,218		(18,743)		(18,743)		L	09/29/2011
199333-10-5	COLUMBUS MCKINNON CORP			4,960.000	62,942	12.690	62,942	61,750				1,185		1,185		L	11/30/2011
20030N-10-1	COMCAST CORP NEW CL A			291,300.000	6,906,723	23.710	6,906,723	5,929,829	32,771	103,948		384,126		384,126		L	11/30/2011
20030N-20-0	COMCAST CORP. CLASS A SPECIAL			99,665.000	2,348,107	23.560	2,348,107	1,991,054	11,212	33,507		199,099		199,099		L	11/30/2011
200340-10-7	COMERICA INC			25,700.000	663,060	25.800	663,060	896,285	2,570	4,344		(233,225)		(233,225)		L	09/29/2011
199908-10-4	COMFORT SYSTEMS USA INC			8,840.000	94,765	10.720	94,765	103,629		1,678		(19,006)		(19,006)		L	09/29/2011
200525-10-3	COMMERCE BANCSHARES, INC.			9,514.000	362,674	38.120	362,674	345,647		6,933		9,355		9,355		L	11/30/2011
201723-10-3	COMMERCIAL METALS CO.			18,620.000	257,515	13.830	257,515	276,501		8,146		(36,230)		(36,230)		L	09/29/2011
202608-10-5	COMMERCIAL VEHICLE GROUP INC			5,560.000	50,262	9.040	50,262	59,892				(9,642)		(9,642)		L	11/30/2011
203233-10-1	COMMONWEALTH REIT			11,765.000	195,770	16.640	195,770	196,946		17,767		26,946	120,084	(93,138)		L	09/29/2011
203607-10-6	COMMUNITY BANK SYSTEMS INC			4,620.000	128,436	27.800	128,436	92,183	1,201	2,765		8,925		8,925		L	09/29/2011
203668-10-8	COMMUNITY HEALTH SYSTEMS			13,900.000	242,555	17.450	242,555	277,015				(9,435)	230,846	(240,281)		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
204149-10-8	COMMUNITY TRUST BANCORP INC			200.000	5,884	29.420	5,884	4,668	62			1,216		1,216		L	09/29/2011
204166-10-2	COMMVAULT SYSTEMS INC			5,920.000	252,902	42.720	252,902	157,227				68,140		68,140		L	09/29/2011
20454K-10-4	COMPLETE GENOMICS INC			200.000	586	2.930	586	1,148					562	(562)		L	09/29/2011
20453E-10-9	COMPLETE PRODUCTION SERVICES INC			9,060.000	304,054	33.560	304,054	130,340				53,543		53,543		L	09/29/2011
205306-10-3	COMPUTER PROGRAMS SYSTEMS			1,500.000	76,665	51.110	76,665	75,623		1,944		2,418		2,418		L	09/29/2011
205363-10-4	COMPUTER S CIENCES CORP COM			19,580.000	464,046	23.700	464,046	592,168	3,916	13,344		(106,300)	337,741	(444,041)		L	09/29/2011
205638-10-9	COMPUWARE CORP COM			35,800.000	297,856	8.320	297,856	289,852				(84,267)		(84,267)		L	11/30/2011
20564W-10-5	COMSCORE INC			3,680.000	78,016	21.200	78,016	73,093				(5,902)		(5,902)		L	09/29/2011
205768-20-3	COMSTOCK RESOURCES INC			9,580.000	146,574	15.300	146,574	170,321				9,731	70,457	(60,726)		L	11/30/2011
205826-20-9	COMTECH TELECOMM CORP			4,340.000	124,211	28.620	124,211	135,200		3,028		1,140		1,140		L	11/30/2011
205887-10-2	CONAGRA INC			55,311.000	1,460,210	26.400	1,460,210	1,273,967		44,125		193,028		193,028		L	09/29/2011
206016-10-7	CONCEPTUS INC			6,660.000	84,182	12.640	84,182	70,429				31,571	37,529	(5,959)		L	09/29/2011
20605P-10-1	CONCHO RESOURCES INC			14,700.000	1,378,125	93.750	1,378,125	1,273,797				67,559		67,559		L	11/30/2011
206708-10-9	CONCUR TECHNOLOGIES			6,320.000	320,993	50.790	320,993	269,807				5,144		5,144		L	09/29/2011
207410-10-1	CONMED CORP			5,020.000	128,863	25.670	128,863	113,595				(1,614)		(1,614)		L	09/29/2011
207797-10-1	CONNECTICUT WATER SVC INC			4,440.000	120,457	27.130	120,457	119,308		4,103		(3,053)		(3,053)		L	09/29/2011
208242-10-7	CONN'S INC			3,840.000	42,624	11.100	42,624	43,301				(683)		(683)		L	11/30/2011
20825C-10-4	CONOCOPHILLIPS			179,580.000	13,085,995	72.870	13,085,995	10,969,393		412,540		891,035		891,035		L	11/30/2011
20854P-10-9	CONSOL ENERGY INC.			30,260.000	1,110,542	36.700	1,110,542	1,202,052		11,128		(293,515)		(293,515)		L	11/30/2011
209034-10-7	CONSOLIDATED COMMUNICATIONS			3,780.000	72,009	19.050	72,009	60,447		5,160		(386)		(386)		L	09/29/2011
209115-10-4	CONSOLIDATED EDISON INC			40,680.000	2,523,380	62.030	2,523,380	2,049,987		77,640		423,548		423,548		L	11/30/2011
209341-10-6	CONSOLIDATED GRAPHICS			1,840.000	88,835	48.280	88,835	67,186				21,650		21,650		L	09/29/2011
G23773-10-7	CONSOLIDATED WATER CO-ORD SH		R	200.000	1,716	8.580	1,716	1,654	15			62		62		L	09/29/2011
210313-10-2	CONSTANT CONTACT INC			4,640.000	107,694	23.210	107,694	107,643				(29,466)		(29,466)		L	09/29/2011
210371-10-0	CONSTELLATION ENERG			25,582.000	1,014,838	39.670	1,014,838	877,050	6,140	17,964		184,602		184,602		L	11/30/2011
21075N-20-4	CONTANGO OIL GAS			1,580.000	91,924	58.180	91,924	85,196				886		886		L	09/29/2011
212015-10-1	CONTINENTAL RESOURCES INC OK			7,780.000	519,004	66.710	519,004	427,191				91,810		91,810		L	11/30/2011
212485-10-6	CONVERGYS CORP COM			17,620.000	225,007	12.770	225,007	207,874				1,257		1,257		L	09/29/2011
21254X-10-6	CONVERSUS CAP		R	438,000.000	8,797,230	20.085	8,797,230	2,682,750		866,145		858,480		858,480		L	06/29/2007
205944-10-1	CON-WAY INC			6,500.000	189,540	29.160	189,540	232,190		2,318		(36,336)		(36,336)		L	09/29/2011
216648-40-2	COOPER COMPANIES INC			6,500.000	458,380	70.520	458,380	357,606		275		44,043		44,043		L	09/29/2011
G24140-10-8	COOPER INDUSTRIES LTD SHS A			24,380.000	1,320,177	54.150	1,320,177	1,273,392	5,817	17,399		(71,359)		(71,359)		L	11/30/2011
216831-10-7	COOPER TIRE & RUBBER CO.			11,060.000	154,951	14.010	154,951	120,443		3,184		16,668	61,386	(44,718)		L	09/29/2011
217204-10-6	COPART INC			7,860.000	376,415	47.890	376,415	297,296				76,282		76,282		L	12/19/2011
N22717-10-7	CORE LABORATORIES			7,280.000	829,556	113.950	829,556	610,177		4,331		145,192		145,192		L	12/19/2011
218681-10-4	CORE MARK HOLDING CO INC			100.000	3,960	39.600	3,960	3,105		17		855		855		L	09/29/2011
21871D-10-3	CORELOGIC INC			12,140.000	156,970	12.930	156,970	138,052				14,989	71,615	(56,626)		L	09/29/2011
21870Q-10-5	CORESITE RLTY CORP			4,700.000	83,754	17.820	83,754	69,358	846			14,396		14,396		L	09/29/2011
218868-10-7	CORINTHIAN COLLEGES INC			800.000	1,736	2.170	1,736	1,248				488	62	426		L	09/29/2011
219023-10-8	CORN PRODUCTS INTL INC			11,740.000	617,407	52.590	617,407	440,335	2,348	5,544		92,929		92,929		L	09/29/2011
21925Y-10-3	CORNERSTONE ONDEMAND INC			4,360.000	79,526	18.240	79,526	70,272				9,243		9,243		L	11/30/2011
219350-10-5	CORNING IN C COM			222,840.000	2,892,463	12.980	2,892,463	3,834,062		40,997		(1,102,435)		(1,102,435)		L	11/30/2011
21988R-10-2	CORPORATE EXECUTIVE BOARD			4,880.000	185,928	38.100	185,928	159,202		2,508		7,586		7,586		L	09/29/2011
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST			13,300.000	282,758	21.260	282,758	283,605	4,584	7,453		35,853	119,633	(83,780)		L	11/30/2011
22025Y-40-7	CORRECTIONS CORP OF AMERICA			14,760.000	300,661	20.370	300,661	310,067				(65,139)		(65,139)		L	09/29/2011
221006-10-9	CORVEL CORP			1,360.000	70,326	51.710	70,326	58,525				5,147		5,147		L	09/29/2011
22160N-10-9	COSTAR GROUP INC			3,320.000	221,544	66.730	221,544	154,166				34,088		34,088		L	09/29/2011
22160K-10-5	COSTCO WHS L CORP NEW COM			58,962.000	4,912,714	83.320	4,912,714	4,094,199		42,676		487,999		487,999		L	11/30/2011
222660-10-2	COURIER CORP.			100.000	1,173	11.730	1,173	719		21		454		454		L	09/29/2011
222795-10-6	COUSINS PROPERTY			18,430.000	118,136	6.410	118,136	145,567		3,101		(31,814)		(31,814)		L	09/29/2011
222816-10-0	COVANCE INC			8,300.000	379,476	45.720	379,476	445,722				(40,944)		(40,944)		L	09/29/2011
22282E-10-2	COVANTA HLDG CORP			18,180.000	248,884	13.690	248,884	297,555	1,364	3,483		(58,344)		(58,344)		L	09/29/2011
222862-10-4	COVENTRY HEALTH CARE INC			22,120.000	671,784	30.370	671,784	580,993				48,724		48,724		L	11/30/2011
G2554F-11-3	COVIDIEN PLC			70,480.000	3,172,305	45.010	3,172,305	3,177,236		48,472		(47,201)		(47,201)		U	11/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
223622-10-1	COWEN GROUP INC-CLASS A			1,100.000	2,849	2.590	2,849	2,922				(73)		(73)		L	09/29/2011
12618T-10-5	CRA INTL INC			200.000	3,968	19.840	3,968	4,085				(117)		(117)		L	09/29/2011
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE			3,260.000	164,337	50.410	164,337	122,503		2,478		(4,041)		(4,041)		L	09/29/2011
224399-10-5	CRANE CO.			6,900.000	322,299	46.710	322,299	249,839		6,114		43,109		43,109		L	09/29/2011
225223-30-4	CRAY INC			500.000	3,235	6.470	3,235	2,684				551		551		L	09/29/2011
225310-10-1	CREAD ACCEPTANCE CORP			1,520.000	125,066	82.280	125,066	104,531				20,097		20,097		L	09/29/2011
225447-10-1	CREE INC			13,660.000	301,066	22.040	301,066	437,338				(108,003)	410,096	(518,099)		L	09/29/2011
227046-10-9	CROCS INC			11,520.000	170,150	14.770	170,150	145,803				(41,709)		(41,709)		L	09/29/2011
227483-10-4	CROSS COUNTRY HEALTHCARE INC			400.000	2,220	5.550	2,220	1,583				637		637		L	09/29/2011
22765Y-10-4	CROSSTEX ENERGY INC			6,300.000	79,632	12.640	79,632	43,750		2,088		19,278		19,278		L	09/29/2011
228227-10-4	CROWN CASTLE INTL			40,680.000	1,822,464	44.800	1,822,464	1,628,127				61,073		61,073		L	11/30/2011
228368-10-6	CROWN HOLDINGS INC			16,360.000	549,369	33.580	549,369	555,573				(22,614)		(22,614)		L	09/29/2011
228903-10-0	CRYOLIFE INC			400.000	1,920	4.800	1,920	1,794				126		126		L	09/29/2011
126349-10-9	CSG SYSTEMS INTERNATION			9,140.000	134,449	14.710	134,449	140,975				(18,402)		(18,402)		L	11/30/2011
12640Y-20-5	CSR PLC ADR			1,057.260	12,084	11.430	12,084	15,542				(3,457)		(3,457)		L	09/01/2011
125906-10-7	CSS INDUSTRIES INC			200.000	3,984	19.920	3,984	3,285		30		699		699		L	09/29/2011
126408-10-3	CSX CORP			153,280.000	3,228,077	21.060	3,228,077	3,048,134		45,861		(100,531)		(100,531)		L	11/30/2011
229663-10-9	CUBESMART			14,360.000	152,790	10.640	152,790	127,691		3,547		17,431		17,431		L	09/29/2011
229669-10-6	CUBIC CORP.			2,420.000	105,488	43.590	105,488	91,978		594		(6,221)		(6,221)		L	09/29/2011
229678-10-7	CUBIST PHARMACEUTICALS INC			7,960.000	315,375	39.620	315,375	174,117				128,767		128,767		L	09/29/2011
229899-10-9	CULLEN FROST BANKERS, INC.			7,480.000	395,767	52.910	395,767	413,734		9,339		(25,033)		(25,033)		L	11/30/2011
231021-10-6	CUMMINS IN C COM			25,120.000	2,211,062	88.020	2,211,062	2,183,039		28,357		(447,999)		(447,999)		L	11/30/2011
231269-10-1	CURIS INC			1,400.000	6,552	4.680	6,552	4,310				2,242		2,242		L	09/29/2011
231561-10-1	CURTIS WRIGHT CORP			6,360.000	224,699	35.330	224,699	215,856		1,939		16,155		16,155		L	09/29/2011
126600-10-5	CVB FINANCIAL CORP			12,020.000	120,561	10.030	120,561	92,681		3,755		17,363		17,363		L	09/29/2011
12662P-10-8	CVR ENERGY INC			11,980.000	224,385	18.730	224,385	259,911				(35,526)		(35,526)		L	09/29/2011
126650-10-0	CVS CAREMARK CORP			187,161.000	7,632,426	40.780	7,632,426	6,653,419		79,706		1,116,397		1,116,397		L	11/30/2011
23251P-10-2	CYBERONICS INC			3,940.000	131,990	33.500	131,990	72,009				12,456		12,456		L	09/29/2011
232572-10-7	CYMER, INC			4,200.000	208,992	49.760	208,992	157,787				23,941		23,941		L	09/29/2011
232806-10-9	CYPRESS SEMICONDUCTOR CORP.			23,120.000	390,497	16.890	390,497	303,886				(28,208)		(28,208)		L	11/30/2011
12673A-10-8	CYS INVESTMENTS INC			8,800.000	115,632	13.140	115,632	103,311		1,467		12,321		12,321		L	09/29/2011
232820-10-0	CYTEC INDUSTRIES INC			6,800.000	303,620	44.650	303,620	311,648		3,063		(41,161)		(41,161)		L	09/29/2011
23283K-10-5	CYTORI THERAPEUTICS INC			800.000	1,760	2.200	1,760	2,411				(651)		(651)		L	09/29/2011
23331A-10-9	D R HORTON INC COM			38,780.000	489,016	12.610	489,016	407,087		5,057		42,256		42,256		L	09/29/2011
234264-10-9	DAKTRONICS INC			5,820.000	55,697	9.570	55,697	50,966		3,542		(32,692)		(32,692)		L	09/29/2011
235825-20-5	DANA HOLDING CORP			21,460.000	260,739	12.150	260,739	175,492				(71,205)		(71,205)		L	09/29/2011
235851-10-2	DANAHER CO RP COM			73,400.000	3,452,736	47.040	3,452,736	3,113,234	1,835	4,565		(30,498)		(30,498)		L	11/30/2011
237194-10-5	DARDEN RESTAURANTS INC			18,260.000	832,291	45.580	832,291	763,972		24,608		(7,616)		(7,616)		L	09/29/2011
237266-10-1	DARLING INTERNATIONAL INC			18,700.000	248,523	13.290	248,523	187,066				(7,337)		(7,337)		L	09/29/2011
23918K-10-8	DAVITA INC.			12,960.000	982,498	75.810	982,498	866,962				74,066		74,066		L	09/29/2011
239359-10-2	DAWSON GEOPHYSICAL CO			1,620.000	64,039	39.530	64,039	53,571				10,465		10,465		L	11/30/2011
233153-10-5	DCT INDUSTRIAL TR INC			28,720.000	147,046	5.120	147,046	153,169	1,408	3,915		1,051		1,051		L	09/29/2011
23317H-10-2	DDR CORP			30,640.000	372,889	12.170	372,889	310,984	1,346	1,607		(42,059)		(42,059)		L	09/29/2011
242309-10-2	DEALERTRACK HOLDINGS			6,640.000	181,006	27.260	181,006	127,956				49,639		49,639		L	09/29/2011
242370-10-4	DEAN FOODS CO			25,600.000	286,720	11.200	286,720	213,668				58,542		58,542		L	09/29/2011
243537-10-7	DECKERS OUTDOOR CORP			5,260.000	397,498	75.570	397,498	292,731				(40,971)		(40,971)		L	09/29/2011
244199-10-5	DEERE & CO.			58,680.000	4,538,898	77.350	4,538,898	4,177,241	24,059	70,488		(269,545)		(269,545)		L	11/30/2011
24661P-10-4	DELCATH SYSTEMS INC			1,000.000	3,050	3.050	3,050	3,456					406	(406)		L	09/29/2011
246647-10-1	DELEK US HOLDINGS INC		R	300.000	3,423	11.410	3,423	3,555		65		(132)		(132)		L	09/29/2011
24702R-10-1	DELL INC			228,160.000	3,337,981	14.630	3,337,981	3,534,063				188,612		188,612		L	11/30/2011
247131-10-5	DELPHI FINANCIAL GROUP			8,400.000	372,120	44.300	372,120	229,657		3,563		137,543		137,543		L	09/29/2011
247361-70-2	DELTA AIR LINES, INC.			25,080.000	202,897	8.090	202,897	190,894				(2,169)	91,183	(93,351)		L	09/29/2011
247907-30-6	DELTA PETROLEUM CORP			100.000	10	0.095	10	63				(54)	174	(228)		L	09/29/2011
24784L-10-5	DELTEK INC			300.000	2,946	9.820	2,946	1,937				1,009		1,009		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
247850-10-0	DELTIC TIMBER CORP			2,120.000	128,027	60.390	128,027	122,038		591		8,808		8,808		L	09/29/2011
248019-10-1	DELUXE CORP.			7,060.000	160,686	22.760	160,686	125,846		6,250		(634)		(634)		L	09/29/2011
24802R-50-6	DEMANDTEC INC			7,700.000	101,409	13.170	101,409	57,397				44,002		44,002		L	11/30/2011
247916-20-8	DENBURY RESOURCES INC			58,206.000	878,911	15.100	878,911	968,749				(177,995)		(177,995)		L	11/30/2011
248230-10-7	DENDREON CORP			20,380.000	154,888	7.600	154,888	241,257				91,031	575,411	(484,380)		L	09/29/2011
24869P-10-4	DENNYS CORP			16,140.000	60,686	3.760	60,686	58,975				1,945		1,945		L	09/29/2011
249030-10-7	DENTSPLY I NTL INC NEW			19,740.000	690,703	34.990	690,703	695,277	1,086	2,762		15,619		15,619		L	11/30/2011
249908-10-4	DEPOMED INC			8,900.000	46,102	5.180	46,102	49,163				(3,061)		(3,061)		L	09/29/2011
25179M-10-3	DEVON ENERGY CORP.			53,860.000	3,339,320	62.000	3,339,320	3,702,190		31,682		(759,512)		(759,512)		L	09/29/2011
251893-10-3	DEVRY INC			7,900.000	303,834	38.460	303,834	438,437	1,185	1,608		(63,656)		(63,656)		L	09/29/2011
25212W-10-0	DEX ONE CORP			700.000	1,162	1.660	1,162	481				681		681		L	09/29/2011
252131-10-7	DEXCOM INC			10,320.000	96,079	9.310	96,079	116,826				(43,284)		(43,284)		L	09/29/2011
23324T-10-7	DFC GLOBAL CORP			5,750.000	103,845	18.060	103,845	88,703				(10,026)		(10,026)		L	09/29/2011
252603-10-5	DIAMOND FOODS INC			3,380.000	109,073	32.270	109,073	146,295		511		(91,065)		(91,065)		L	09/29/2011
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM			6,840.000	377,978	55.260	377,978	489,816		20,265		(64,782)		(64,782)		L	09/29/2011
252784-30-1	DIAMONDROCK HOSPITALITY CO			23,860.000	230,010	9.640	230,010	243,564	1,909	4,982		(40,950)		(40,950)		L	09/29/2011
253017-10-7	DICE HOLDINGS INC			8,160.000	67,646	8.290	67,646	67,593				53		53		L	09/29/2011
253393-10-2	DICKS SPORTING GOODS			12,600.000	464,688	36.880	464,688	387,110		6,300		(3,429)		(3,429)		L	09/29/2011
253651-10-3	DIEBOLD, INC.			8,660.000	260,406	30.070	260,406	263,770		8,607		(11,977)		(11,977)		L	09/29/2011
253798-10-2	DIGI INTERNATIONAL INC			5,500.000	61,380	11.160	61,380	56,792				111		111		L	09/29/2011
25400B-10-8	DIGITAL GENERATION INC			4,180.000	49,826	11.920	49,826	93,858				(21,530)	44,033	(65,562)		L	09/29/2011
253868-10-3	DIGITAL REALTY TRUST INC			12,420.000	828,041	66.670	828,041	711,848	8,446	23,971		179,896		179,896		L	09/29/2011
25388B-10-4	DIGITAL RIVER INC			5,720.000	85,914	15.020	85,914	142,177				(95,325)		(95,325)		L	09/29/2011
25389M-87-7	DIGITALGLOBE INC			6,440.000	110,188	17.110	110,188	186,257				(87,097)		(87,097)		L	09/29/2011
254067-10-1	DILLARDS I NC CL A			5,060.000	227,093	44.880	227,093	127,823	253	692		26,542		26,542		L	09/29/2011
253922-10-8	DIME COMMUNITY BANCSHARES			6,260.000	78,876	12.600	78,876	75,251		3,380		(11,192)		(11,192)		L	09/29/2011
254423-10-6	DINEEQUITY INC			2,340.000	98,771	42.210	98,771	79,344				(14,455)		(14,455)		L	09/29/2011
254543-10-1	DIODES INC			5,780.000	123,114	21.300	123,114	134,868				(27,246)		(27,246)		L	09/29/2011
25490A-10-1	DIRECTV			103,340.000	4,418,818	42.760	4,418,818	4,152,418				174,492		174,492		L	11/30/2011
254709-10-8	DISCOVER FINL SVCS			78,680.000	1,888,320	24.000	1,888,320	1,618,564	7,868	13,519		187,607		187,607		L	11/30/2011
25470F-30-2	DISCOVERY COMMUNICATIONS CL C			17,440.000	657,488	37.700	657,488	596,899				19,055		19,055		L	09/29/2011
25470F-10-4	DISCOVERY COMMUNICATIONS INC			17,420.000	713,697	40.970	713,697	671,678				(4,886)		(4,886)		L	11/30/2011
25470M-10-9	DISH NETWORK CORP			31,016.000	883,336	28.480	883,336	641,465		52,072		220,360		220,360		L	11/30/2011
254687-10-6	DISNEY WALT CO			242,380.000	9,089,250	37.500	9,089,250	8,465,700	145,428	56,608		144,474		144,474		L	11/30/2011
25659T-10-7	DOLBY LABORATORIES CL A			7,340.000	223,943	30.510	223,943	240,798				(57,315)	166,083	(223,398)		L	09/29/2011
256603-10-1	DOLE FOOD CO INC			7,820.000	67,643	8.650	67,643	80,523				(12,880)		(12,880)		L	09/29/2011
256677-10-5	DOLLAR GENERAL CORP			2,600.000	106,964	41.140	106,964	96,474				10,490		10,490		L	09/29/2011
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP			3,960.000	278,230	70.260	278,230	208,796				73,423		73,423		L	09/29/2011
256746-10-8	DOLLAR TREE INC			17,520.000	1,456,087	83.110	1,456,087	935,031				394,575		394,575		L	11/30/2011
25746U-10-9	DOMINION RES INC VA			78,460.000	4,164,657	53.080	4,164,657	3,568,834		127,952		672,227		672,227		L	11/30/2011
25754A-20-1	DOMINIOS PIZZA INC			6,720.000	228,144	33.950	228,144	131,824				95,570		95,570		L	09/29/2011
257559-20-3	DOMTAR CORP			5,700.000	455,772	79.960	455,772	346,809	1,995	5,110		7,319		7,319		L	09/29/2011
257651-10-9	DONALDSON CO.			9,860.000	671,269	68.080	671,269	470,872		5,117		100,803		100,803		L	09/29/2011
257701-20-1	DONEGAL GROUP INC CL A			100.000	1,416	14.160	1,416	1,324		12		93		93		L	09/29/2011
257867-10-1	DONNELLEY R R + SONS CO COM			32,180.000	464,357	14.430	464,357	619,198		29,765		(87,975)		(87,975)		L	09/29/2011
258278-10-0	DORMAN PRODUCTS INC			2,300.000	84,939	36.930	84,939	75,500				9,439		9,439		L	09/29/2011
25960R-10-5	DOUGLAS DYNAMICS INC			200.000	2,924	14.620	2,924	2,615		41		309		309		L	09/29/2011
25960P-10-9	DOUGLAS EMMETT INC			14,800.000	269,952	18.240	269,952	241,310	1,924	(2,722)		26,444		26,444		L	09/29/2011
260003-10-8	DOVER CORP COM			25,860.000	1,501,173	58.050	1,501,173	1,252,330		27,401		29,638		29,638		L	09/29/2011
260543-10-3	DOW CHEM CO			168,420.000	4,843,759	28.760	4,843,759	4,719,465	42,105	106,336		(627,816)		(627,816)		L	11/30/2011
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			129,840.000	5,126,083	39.480	5,126,083	4,826,164	41,549	100,032		422,033		422,033		L	11/30/2011
26153C-10-3	DREAMWORKS ANIMATION SKG INC			8,600.000	142,717	16.595	142,717	199,113				3,580	100,008	(96,428)		L	09/29/2011
261608-10-3	DRESSER RAND GROUP INC			10,940.000	546,015	49.910	546,015	393,720				79,814		79,814		L	09/29/2011
26168L-20-5	DREW INDUSTRIES			2,960.000	72,609	24.530	72,609	69,271				5,885		5,885		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
262037-10-4	DRIL QUIP			4,540.000	298,823	65.820	298,823	257,730				(40,361)		(40,361)		L	09/29/2011
23332B-10-6	DSP GROUP			400.000	2,084	5.210	2,084	2,420				(336)		(336)		L	09/29/2011
233326-10-7	DST SYSTEMS INC			5,440.000	247,629	45.520	247,629	245,484		2,919		3,046		3,046		L	11/30/2011
23334L-10-2	DSW INC CL A			3,636.000	160,748	44.210	160,748	155,864		7,288		(2,855)		(2,855)		L	09/29/2011
233331-10-7	DTE ENERGY CO			25,800.000	1,404,810	54.450	1,404,810	1,203,365	15,158	51,408		221,677		221,677		L	09/29/2011
23335C-10-1	DTS INC			3,620.000	98,609	27.240	98,609	114,816				(47,644)		(47,644)		L	11/30/2011
263534-10-9	DU PONT (E.I.) DE NEMOURS			127,960.000	5,858,009	45.780	5,858,009	5,423,619		185,722		(363,842)		(363,842)		L	11/30/2011
264147-10-9	DUCOMMUN INC			100.000	1,275	12.750	1,275	1,463				(188)		(188)		L	09/29/2011
26433B-10-7	DUFF PHELPS CORP CL A			3,920.000	56,840	14.500	56,840	56,942		1,082		(5,291)		(5,291)		L	09/29/2011
26441C-10-5	DUKE ENERGY HLDG CORP			181,820.000	4,000,040	22.000	4,000,040	3,283,352		138,147		637,152		637,152		L	11/30/2011
264411-50-5	DUKE REALTY CORPORATION			35,460.000	427,293	12.050	427,293	420,771		8,393		2,855		2,855		L	11/30/2011
26483E-10-0	DUN AND BRADSTREET CORP			5,860.000	438,504	74.830	438,504	422,950		5,486		(6,148)		(6,148)		L	11/30/2011
265504-10-0	DUNKIN' BRANDS GROUP INC			7,120.000	177,858	24.980	177,858	180,527				(2,680)		(2,680)		L	11/30/2011
266130-10-6	DUPONT FABROS TECHNOLOGY			8,600.000	208,292	24.220	208,292	193,938	1,032	3,732		26,269		26,269		L	09/29/2011
266605-10-4	DURECT CORPORATIONS			900.000	1,062	1.180	1,062	1,354				(292)		(292)		L	09/29/2011
233377-40-7	DXP ENTERPRISES INC			2,020.000	65,044	32.200	65,044	59,074				5,965		5,965		L	11/30/2011
26746E-10-3	DYAX CORP			1,200.000	1,632	1.360	1,632	1,569				63		63		L	09/29/2011
267475-10-1	DYCOM INDUSTRIES INC			5,380.000	112,550	20.920	112,550	58,343				32,616		32,616		L	09/29/2011
267888-10-5	DYNAMIC MATERIALS CORP			200.000	3,956	19.780	3,956	3,149	8			808		808		L	09/29/2011
268158-10-2	DYNAVAX TECHNOLOGIES CORPORATION			1,800.000	5,976	3.320	5,976	3,386				2,590		2,590		L	09/29/2011
26817G-30-0	DYNEGY INC DEL CL A			12,684.000	35,135	2.770	35,135	54,103				(15,583)	18,968	(34,551)		L	09/29/2011
26817Q-50-6	DYNEX CAPITAL INC			8,060.000	73,588	9.130	73,588	65,982	2,257			7,606		7,606		L	09/29/2011
269246-40-1	E TRADE FINANCIAL CORP			41,924.000	333,715	7.960	333,715	572,489				(244,696)		(244,696)		L	11/30/2011
Y2187A-10-1	EAGLE BULK SHIPPING INC			700.000	659	0.942	659	1,173				(514)		(514)		L	09/29/2011
26969P-10-8	EAGLE MATERIALS INC			6,880.000	176,541	25.660	176,541	114,552	688	2,432		75,232	84,019	(8,787)		L	09/29/2011
270321-10-2	EARTHLINK INC			19,000.000	122,360	6.440	122,360	147,639		2,609		(23,090)		(23,090)		L	11/30/2011
27579R-10-4	EAST WEST BANCORP INC			20,380.000	402,505	19.750	402,505	399,774		2,854		(3,366)		(3,366)		L	09/29/2011
277276-10-1	EASTGROUP PROPERTY			3,560.000	154,789	43.480	154,789	143,745		4,521		7,123		7,123		L	09/29/2011
277432-10-0	EASTMAN CH EM CO COM			23,000.000	898,380	39.060	898,380	852,346	5,980	16,805		(79,689)		(79,689)		L	09/29/2011
277461-10-9	EASTMAN KO DAK CO COM			39,500.000	25,655	0.650	25,655	43,845				(25,510)	124,869	(150,379)		L	09/29/2011
278058-10-2	EATON CORP			41,240.000	1,795,177	43.530	1,795,177	1,778,178		46,519		(285,216)		(285,216)		L	09/29/2011
278265-10-3	EATON VANCE CORP			20,771.000	491,026	23.640	491,026	598,830		13,813		(117,376)		(117,376)		L	09/29/2011
278642-10-3	EBAY INC			159,687.000	4,843,307	30.330	4,843,307	4,189,337				264,947		264,947		L	11/30/2011
278715-20-6	EBIX INC			5,800.000	128,180	22.100	128,180	99,183		232		(3,024)		(3,024)		L	09/29/2011
27874N-10-5	ECHELON CORP			5,100.000	24,837	4.870	24,837	25,092				(7,091)	18,285	(25,375)		L	09/29/2011
27875T-10-1	ECHO GLOBAL LOGISTICS INC			100.000	1,615	16.150	1,615	1,290				325		325		L	09/29/2011
278768-10-6	ECHOSTAR CORP			4,740.000	99,256	20.940	99,256	119,605				(33,075)		(33,075)		L	09/29/2011
278865-10-0	ECOLAB INC			33,000.000	1,907,730	57.810	1,907,730	1,657,310	6,580	16,702		218,222		218,222		L	12/19/2011
281020-10-7	EDISON INTL			40,560.000	1,679,184	41.400	1,679,184	1,452,107	13,182	44,237		116,407		116,407		L	09/29/2011
28140M-10-3	EDUCATION MANAGEMENT CORP			500.000	13,995	27.990	13,995	7,414				6,581		6,581		L	09/29/2011
28140H-10-4	EDUCATION REALTY TRUST INC			10,040.000	102,709	10.230	102,709	71,777		261		24,567		24,567		L	09/29/2011
28176E-10-8	EDWARDS LIFESCIENCES CORP			15,760.000	1,114,232	70.700	1,114,232	1,143,540				(153,102)		(153,102)		L	11/30/2011
28238P-10-9	EHEALTH INC			3,820.000	56,154	14.700	56,154	54,408				2,118		2,118		L	09/29/2011
28336L-10-9	EL PASO CORP			110,580.000	2,938,111	26.570	2,938,111	1,559,660	1,070	3,196		1,248,622		1,248,622		L	11/30/2011
283677-85-4	EL PASO ELECTRIC			4,960.000	171,814	34.640	171,814	153,312		2,922		18,502		18,502		L	09/29/2011
285218-10-3	ELECTRO RENT CORP.			300.000	5,145	17.150	5,145	4,101	60			1,044		1,044		L	09/29/2011
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES			6,700.000	97,016	14.480	97,016	100,405				(7,839)		(7,839)		L	09/29/2011
285512-10-9	ELECTRONIC ARTS INC			44,880.000	924,528	20.600	924,528	863,339				137,311		137,311		L	11/30/2011
286082-10-2	ELECTRONICS FOR IMAGING, INC.			8,260.000	117,705	14.250	117,705	112,640				(249)		(249)		L	09/29/2011
532457-10-8	ELI LILLY & CO			143,100.000	5,947,236	41.560	5,947,236	5,140,838		246,989		880,022		880,022		L	11/30/2011
28660G-10-6	ELIZABETH ARDEN INC			4,100.000	151,864	37.040	151,864	101,357				37,283		37,283		L	09/29/2011
268648-10-2	EMC CORP			281,140.000	6,055,756	21.540	6,055,756	5,927,384				(464,212)		(464,212)		L	11/30/2011
29084Q-10-0	EMCOR GROUP INC			10,100.000	270,781	26.810	270,781	263,416		445		(8,940)		(8,940)		L	11/30/2011
29089Q-10-5	EMERGENT BIO SOLUTIONS INC			4,680.000	78,811	16.840	78,811	72,745				6,067		6,067		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
291005-10-6	EMERITUS CORP			5,740.000	100,507	17.510	100,507	117,522				(9,468)		(9,468)		L	09/29/2011
291011-10-4	EMERSON ELEC CO			102,180.000	4,760,566	46.590	4,760,566	5,023,457		125,943		(860,805)		(860,805)		L	11/30/2011
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.			8,020.000	169,142	21.090	169,142	161,099		4,685		(7,032)		(7,032)		L	09/29/2011
292218-10-4	EMPLOYERS HOLDINGS INC			6,560.000	118,670	18.090	118,670	105,610		1,484		6,271		6,271		L	09/29/2011
292475-20-9	EMULEX CORP			14,380.000	98,647	6.860	98,647	97,296				6,953	49,486	(42,533)		L	09/29/2011
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL			3,929.000	136,572	34.760	136,572	111,955				20,453		20,453		L	11/02/2011
292554-10-2	ENCORE CAPITAL GROUP INC			3,300.000	70,158	21.260	70,158	56,572				(5,895)		(5,895)		L	09/29/2011
292562-10-5	ENCORE WIRE CORP			3,740.000	96,866	25.900	96,866	92,480		281		4,333		4,333		L	09/29/2011
29259G-20-0	ENDEAVOUR INTERNATIONAL CORP			6,500.000	56,485	8.690	56,485	53,021				3,464		3,464		L	09/29/2011
29264F-20-5	ENDO PHARMACEUTICALS HLDGS			15,840.000	546,955	34.530	546,955	379,514				(5,551)		(5,551)		L	09/29/2011
29269A-10-2	ENDOCYTE INC			300.000	1,128	3.760	1,128	3,066					1,938	(1,938)		L	09/29/2011
29266S-10-6	ENDOLOGIX INC			6,680.000	76,686	11.480	76,686	70,601				6,085		6,085		L	09/29/2011
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS			6,360.000	243,270	38.250	243,270	226,067		4,608		(12,095)		(12,095)		L	11/30/2011
29265N-10-8	ENERGEN CORP.			15,620.000	781,000	50.000	781,000	710,017		2,811		64,876		64,876		L	11/30/2011
29266R-10-8	ENERGIZER HOLDINGS INC			11,500.000	891,020	77.480	891,020	765,911				61,190		61,190		L	11/30/2011
29270U-30-3	ENERGY PARTNERS LTD			4,820.000	70,372	14.600	70,372	54,313				16,059		16,059		L	09/29/2011
29270J-10-0	ENERGY RECOVERY INC			500.000	1,290	2.580	1,290	1,524				(234)		(234)		L	09/29/2011
G10082-14-0	ENERGY XII BERMUDA LTD			9,360.000	298,397	31.880	298,397	189,076				44,462		44,462		L	09/29/2011
292756-20-2	ENERGYSOLUTIONS			10,860.000	33,557	3.090	33,557	51,808				14,854	39,065	(24,211)		L	09/29/2011
292764-10-7	ENERNOC			400.000	4,348	10.870	4,348	3,600				748	711	37		L	09/29/2011
29275Y-10-2	ENERSYS			7,380.000	191,659	25.970	191,659	171,781				(26,038)		(26,038)		L	09/29/2011
293389-10-2	ENNIS BUSINESS FORMS, INC.			3,920.000	52,254	13.330	52,254	68,494		2,198		(12,811)		(12,811)		L	09/29/2011
29355X-10-7	ENPRO INDUSTRIES INC			3,140.000	103,557	32.980	103,557	94,685				8,872		8,872		L	09/29/2011
29358P-10-1	ENSIGN GROUP INC			2,140.000	52,430	24.500	52,430	51,882	128	332		(5,242)		(5,242)		L	09/29/2011
G3075P-10-1	ENSTAR GROUP LTD			1,320.000	129,624	98.200	129,624	90,478				16,190		16,190		L	09/29/2011
29362U-10-4	ENTEGRIS INC			20,220.000	176,420	8.725	176,420	127,297				27,818		27,818		L	09/29/2011
293639-10-0	ENTERCOM COMMUNICATIONS CORP			400.000	2,460	6.150	2,460	2,228				232		232		L	09/29/2011
29364G-10-3	ENTERGY CORP			23,660.000	1,728,363	73.050	1,728,363	1,815,464		68,973		66,597		66,597		L	11/30/2011
29380T-10-5	ENTERTAINMENT PROPERTIES TR			6,980.000	305,096	43.710	305,096	290,919	1,870	5,349		1,681		1,681		L	11/30/2011
29382R-10-7	ENTRAVISION COMMUNICATIONS CORP			1,100.000	1,716	1.560	1,716	1,265		66		451		451		L	09/29/2011
29384R-10-5	ENTROPIC COMMUNICATIONS INC			12,480.000	63,773	5.110	63,773	55,824				(2,134)	73,255	(75,390)		L	09/29/2011
29404K-10-6	ENVESTNET INC			300.000	3,588	11.960	3,588	3,022				566		566		L	09/29/2011
294100-10-2	ENZO BIOCHEM, INC.			400.000	896	2.240	896	931				(35)		(35)		L	09/29/2011
293904-10-8	ENZON PHARMACEUTICALS INC			7,220.000	48,374	6.700	48,374	74,176				(9,693)	25,802	(35,494)		L	09/29/2011
26875P-10-1	EOG RESOUR CES INC COM			37,940.000	3,737,469	98.510	3,737,469	3,493,187		19,690		319,983		319,983		L	11/30/2011
26882D-10-9	EPIQ SYSTEMS INC			5,980.000	71,880	12.020	71,880	80,181		885		(9,748)		(9,748)		L	09/29/2011
29428R-10-3	EPOCH HOLDING CORP			300.000	6,669	22.230	6,669	4,157	225	24		2,512		2,512		L	09/29/2011
29429D-10-3	EPOCRATES INC			200.000	1,560	7.800	1,560	1,805				(245)		(245)		L	09/29/2011
26884L-10-9	EQT CORPORATION			22,140.000	1,213,051	54.790	1,213,051	1,008,161		16,328		166,933		166,933		L	11/30/2011
294429-10-5	EQUIFAX IN C COM			23,660.000	916,588	38.740	916,588	786,462		10,269		76,297		76,297		L	11/30/2011
29444U-50-2	EQUINIX INC			6,480.000	657,072	101.400	657,072	615,730				124,794		124,794		L	09/29/2011
29472R-10-8	EQUITY LIFESTYLE PROPERTIES			5,340.000	356,125	66.690	356,125	274,632	2,003	5,016		45,979		45,979		L	11/30/2011
294752-10-0	EQUITY ONE INC			11,020.000	187,120	16.980	187,120	175,353		3,330		(3,024)		(3,024)		L	11/30/2011
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN			41,220.000	2,350,777	57.030	2,350,777	1,950,356	23,392	51,626		201,588		201,588		L	09/29/2011
29481V-10-8	ERESEARCH TECHNOLOGY INC			12,860.000	60,313	4.690	60,313	58,899				1,249	33,553	(32,303)		L	09/29/2011
29530P-10-2	ERIE IDEMNITY CO CL A			3,580.000	279,813	78.160	279,813	232,108		5,397		29,750		29,750		L	09/29/2011
296315-10-4	ESCO TECHNOLOGIES INC			4,720.000	135,842	28.780	135,842	158,206		1,414		(38,152)		(38,152)		L	09/29/2011
297178-10-5	ESSEX PROPERTY			4,361.000	612,764	140.510	612,764	495,189	4,355	9,854		103,867		103,867		L	09/29/2011
518439-10-4	ESTEE LAUDER COS.			17,580.000	1,974,586	112.320	1,974,586	1,438,449		17,115		410,989		410,989		L	11/30/2011
297425-10-0	ESTERLINE CORP.			4,340.000	242,910	55.970	242,910	252,609				(45,578)		(45,578)		L	09/29/2011
297602-10-4	ETHAN ALLEN INTERIORS			3,800.000	90,098	23.710	90,098	61,657		810		17,729		17,729		L	09/29/2011
298736-10-9	EURONET WORLDWIDE INC			7,720.000	142,666	18.480	142,666	126,338				9,321		9,321		L	09/29/2011
29977A-10-5	EVERCORE PARTNETS INC C-A			3,800.000	101,156	26.620	101,156	126,324		2,542		(22,654)		(22,654)		L	09/29/2011
G3223R-10-8	EVEREST RE GROUP LTD			7,180.000	603,766	84.090	603,766	577,117		12,202		1,666		1,666		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identi-fication	Description	3 Code	4 For-eign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
811054-40-2	EW SCRIPPS CLASS A			700.000	5,607	8.010	5,607	4,947				660		660		L	09/29/2011
30063P-10-5	EXACT SCIENCES CORP			10,380.000	84,286	8.120	84,286	68,539				15,747		15,747		L	09/29/2011
30064E-10-9	EXACTECH INC			100.000	1,647	16.470	1,647	1,407				240		240		L	09/29/2011
30066A-10-5	EXAMWORKS GROUP INC			5,020.000	47,590	9.480	47,590	51,561				(3,972)		(3,972)		L	09/29/2011
300645-10-8	EXAR CORPORATION			600.000	3,900	6.500	3,900	3,489				411		411		L	09/29/2011
269279-40-2	EXCO RESOURCES INC			17,620.000	184,129	10.450	184,129	290,490		2,519		(137,775)		(137,775)		L	09/29/2011
30162A-10-8	EXELIS INC			41,180.000	372,679	9.050	372,679	442,971	1,969			(70,325)		(70,325)		L	11/30/2011
30161Q-10-4	EXELIXIS INC			20,900.000	98,962	4.735	98,962	139,410				(80,664)		(80,664)		L	09/29/2011
30161N-10-1	EXELON CORP COM			88,960.000	3,858,195	43.370	3,858,195	3,809,772		164,924		133,350		133,350		L	09/29/2011
302051-20-6	EXIDE TECHNOLOGIES			9,060.000	23,828	2.630	23,828	25,006				(39,057)	17,603	(56,659)		L	09/29/2011
302081-10-4	EXLSERVICE HLDGS INC			3,520.000	78,742	22.370	78,742	78,009				734		734		L	09/29/2011
30212P-30-3	EXPEDIA IN C DEL COM			14,200.000	412,084	29.020	412,084	331,602		6,411		61,864		61,864		L	11/30/2011
302130-10-9	EXPEDITORS INTL WA INC COM			30,010.000	1,229,210	40.960	1,229,210	1,318,515		13,005		(333,936)		(333,936)		L	11/30/2011
30214U-10-2	EXPONENT INC			2,240.000	102,973	45.970	102,973	69,937				17,771		17,771		L	09/29/2011
30219E-10-3	EXPRESS INC			7,980.000	159,121	19.940	159,121	165,373				(6,252)		(6,252)		L	09/29/2011
302182-10-0	EXPRESS SCRIPTS INC			68,520.000	3,062,159	44.690	3,062,159	3,198,241				(491,039)		(491,039)		L	09/29/2011
30225X-10-3	EXTERRAN HOLDINGS INC			9,320.000	84,812	9.100	84,812	107,930				(5,614)	117,049	(122,663)		L	09/29/2011
30225T-10-2	EXTRA SPACE STORAGE INC			11,280.000	273,314	24.230	273,314	227,580		3,777		45,594		45,594		L	09/29/2011
302260-10-6	EXTREME NETWORKS			1,400.000	4,088	2.920	4,088	3,683				405		405		L	09/29/2011
30231G-10-2	EXXON MOBIL CORP			674,420.000	57,163,839	84.760	57,163,839	46,783,381		1,034,343		7,048,926		7,048,926		L	11/30/2011
302301-10-6	EZCORP INC CL A			6,180.000	162,967	26.370	162,967	140,513				(16,036)		(16,036)		L	09/29/2011
302491-30-3	F M C CORP.			11,080.000	953,323	86.040	953,323	796,245	1,662	4,347		72,420		72,420		L	11/30/2011
315616-10-2	F5 NETWORKS INC			12,660.000	1,343,479	106.120	1,343,479	1,194,400				(181,328)		(181,328)		L	11/30/2011
G3323L-10-0	FABRINET			3,120.000	42,682	13.680	42,682	61,039				(18,357)		(18,357)		L	09/29/2011
30303#-10-7	FACILITY INSURANCE HOLDING CORP.			179,716.000		0.000				6,004						A	12/31/1998
303075-10-5	FACTSET RESEARCH SYSTEMS			6,000.000	523,680	87.280	523,680	471,306		5,427		(42,186)		(42,186)		L	09/29/2011
303250-10-4	FAIR ISAAC INC			5,740.000	205,722	35.840	205,722	128,200		417		72,205		72,205		L	09/29/2011
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC			17,100.000	205,884	12.040	205,884	186,108				(51,669)		(51,669)		L	09/29/2011
305560-30-2	FAIRPOINT COMMUNICATION			600.000	2,598	4.330	2,598	2,676				(78)		(78)		L	09/29/2011
306137-10-0	FALCONSTOR SOFTWARE INC			500.000	1,290	2.580	1,290	1,452				(162)		(162)		L	09/29/2011
307000-10-9	FAMILY DOLLAR STORE			16,660.000	960,616	57.660	960,616	737,896	2,999	9,839		129,252		129,252		L	09/29/2011
307675-10-8	FARMER BROS CO			1,400.000	10,696	7.640	10,696	7,335				3,361		3,361		L	09/29/2011
311642-10-2	FARO TECHNOLOGIES INC			2,660.000	122,360	46.000	122,360	83,765				28,595		28,595		L	09/29/2011
311900-10-4	FASTENAL CO			42,700.000	1,862,147	43.610	1,862,147	1,280,113		21,318		499,851		499,851		L	11/30/2011
30239F-10-6	FBL FINANCIAL GROUP INC CL A			2,480.000	84,370	34.020	84,370	62,920		657		13,894		13,894		L	09/29/2011
30247C-30-1	FBR & CO			300.000	615	2.050	615	737				(122)		(122)		L	09/29/2011
313549-40-4	FEDERAL MOGUL CORP			4,020.000	59,295	14.750	59,295	73,409				(22,156)		(22,156)		L	09/29/2011
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT			9,620.000	873,015	90.750	873,015	763,078	6,394	18,697		108,936		108,936		L	11/30/2011
313855-10-8	FEDERAL SIGNAL CORP.			16,940.000	70,301	4.150	70,301	62,509		358		6,172	50,425	(44,254)		L	09/29/2011
314211-10-3	FEDERATED INVESTORS			16,000.000	242,400	15.150	242,400	337,926		10,382		(121,114)		(121,114)		L	11/30/2011
31428X-10-6	FEDEX CORP			43,600.000	3,641,036	83.510	3,641,036	3,565,642	5,668	12,707		(233,586)		(233,586)		L	11/30/2011
30241L-10-9	FEI COMPANY			5,120.000	208,794	40.780	208,794	123,056				70,775		70,775		L	09/29/2011
31430F-10-1	FELCOR LODGING TRUST INC			21,260.000	64,843	3.050	64,843	70,121				(26,954)	46,048	(73,002)		L	09/29/2011
315405-10-0	FERRO CORP.			12,660.000	61,907	4.890	61,907	81,910				(47,054)	63,057	(110,111)		L	09/29/2011
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			34,040.000	905,124	26.590	905,124	967,027		6,103		(14,965)		(14,965)		L	09/29/2011
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.			26,060.000	415,136	15.930	415,136	389,942		10,961		51,776		51,776		L	09/29/2011
31678A-10-3	FIFTH STREET FINANCE CORP			10,060.000	96,274	9.570	96,274	121,398		11,526		(22,001)		(22,001)		L	09/29/2011
316773-10-0	FIFTH THIRD BANCORP			120,740.000	1,535,813	12.720	1,535,813	1,515,400	9,659	20,310		146,452		146,452		L	09/29/2011
317485-10-0	FINANCIAL ENGINES INC			5,520.000	123,262	22.330	123,262	146,833				(23,571)		(23,571)		L	09/29/2011
31787A-50-7	FINISAR CORP			12,920.000	216,345	16.745	216,345	206,884				(108,123)		(108,123)		L	09/29/2011
317923-10-0	FINISH LINE INC			7,220.000	139,238	19.285	139,238	89,961		1,289		11,525		11,525		L	09/29/2011
31847R-10-2	FIRST AMERICAN FINANCIAL			19,960.000	252,893	12.670	252,893	298,850	1,198	4,430		(42,582)		(42,582)		L	09/29/2011
318910-10-6	FIRST BANCORP NC			100.000	1,115	11.150	1,115	975	8			140		140		L	09/29/2011
319383-10-5	FIRST BUSEY CORP			12,320.000	61,600	5.000	61,600	54,074		493		7,526		7,526		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31942D-10-7	FIRST CASH FINL SVCS INC			4,040.000	141,764	35.090	141,764	127,917				(5,664)		(5,664)		L	09/29/2011
31946M-10-3	FIRST CITIZENS BCSH CL A			726.000	127,043	174.990	127,043	140,508	218	768		(6,615)		(6,615)		L	09/29/2011
319829-10-7	FIRST COMMONWEALTH FINL CORP			26,800.000	140,968	5.260	140,968	168,039		3,081		(43,802)		(43,802)		L	09/29/2011
31983A-10-3	FIRST COMMUNITY BANCSHARES			100.000	1,248	12.480	1,248	1,035		10		213		213		L	09/29/2011
320218-10-0	FIRST FINANCIAL CORP INDIANA			200.000	6,656	33.280	6,656	5,506	94			1,150		1,150		L	09/29/2011
320209-10-9	FIRST FINL BANCORP			9,320.000	155,085	16.640	155,085	143,801	2,516	4,811		(13,579)		(13,579)		L	09/29/2011
32020R-10-9	FIRST FINL BANKSHARES INC			3,830.000	128,037	33.430	128,037	129,822	919	2,768		526		526		L	09/29/2011
320517-10-5	FIRST HORIZON NATL CORP			40,284.000	322,272	8.000	322,272	283,237	403	871		79,743	178,386	(98,643)		L	11/30/2011
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			10,840.000	110,893	10.230	110,893	72,713				12,039		12,039		L	09/29/2011
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT			100.000	1,303	13.030	1,303	1,085	12			218		218		L	09/29/2011
320771-10-8	FIRST MARBLEHEAD CORP			400.000	468	1.170	468	418				50		50		L	09/29/2011
320817-10-9	FIRST MERCHANTS CORP			200.000	1,694	8.470	1,694	1,438		2		257		257		L	09/29/2011
320867-10-4	FIRST MIDWEST BANCORP			14,620.000	148,101	10.130	148,101	158,927	146	491		(15,393)		(15,393)		L	09/29/2011
33582V-10-8	FIRST NIAGARA FINL GRP INC			38,951.000	336,147	8.630	336,147	470,497		17,289		(138,303)		(138,303)		L	09/29/2011
33610F-10-9	FIRST POTOMAC REALTY TRUST			8,820.000	115,101	13.050	115,101	122,640		5,281		(28,921)		(28,921)		L	09/29/2011
336433-10-7	FIRST SOLAR			6,960.000	234,970	33.760	234,970	435,411				246	581,161	(580,915)		L	11/30/2011
337932-10-7	FIRSTENERGY CORP			55,995.000	2,480,579	44.300	2,480,579	2,123,957		101,975		330,706		330,706		L	09/29/2011
337915-10-2	FIRSTMERIT CORP			18,640.000	282,023	15.130	282,023	238,302		8,189		56,630	103,221	(46,591)		L	11/30/2011
337738-10-8	FISERV INC COM			21,600.000	1,268,784	58.740	1,268,784	1,141,508				34,188		34,188		L	09/29/2011
337756-20-9	FISHER COMMUNICATIONS INC			100.000	2,883	28.830	2,883	2,240				643		643		L	09/29/2011
337930-50-7	FLAGSTAR BANCORP INC.			2,400.000	1,212	0.505	1,212	1,243				(31)		(31)		L	09/29/2011
L3466T-10-4	FLAGSTONE REINSURANCE HOLDINGS SA			11,000.000	91,190	8.290	91,190	95,081		1,664		(9,762)	33,501	(43,263)		L	09/29/2011
339041-10-5	FLEETCOR TECHNOLOGIES I			4,420.000	132,025	29.870	132,025	116,338				15,688		15,688		L	09/29/2011
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		R	108,080.000	611,733	5.660	611,733	774,962				(205,125)		(205,125)		U	09/29/2011
302445-10-1	FLIR SYSTEMS INC			20,020.000	501,901	25.070	501,901	578,768		3,797		(76,612)		(76,612)		L	11/30/2011
343389-10-2	FLOTEK INDUSTRIES INC			7,260.000	72,310	9.960	72,310	36,913				35,396		35,396		L	09/29/2011
343468-10-4	FLOW INTERNATIONAL CORP			700.000	2,450	3.500	2,450	1,604				846		846		L	09/29/2011
343498-10-1	FLOWERS INDUSTRIES, INC.			16,420.000	311,652	18.980	311,652	299,375		8,097		11,839		11,839		L	09/29/2011
34354P-10-5	FLOWSERVE CORPORATION			8,080.000	802,506	99.320	802,506	872,085	2,586	7,840		(107,171)		(107,171)		L	11/30/2011
34385P-10-8	FLUIDIGM CORP DEL			300.000	3,948	13.160	3,948	4,384				(436)		(436)		L	09/29/2011
343412-10-2	FLUOR CORP			23,720.000	1,191,930	50.250	1,191,930	1,246,677	2,965	9,610		(322,489)		(322,489)		L	09/29/2011
343873-10-5	FLUSHING FINANCIAL CORP			6,080.000	76,790	12.630	76,790	68,224		3,006		(7,007)		(7,007)		L	09/29/2011
30249U-10-1	FMC TECHNLOGIES INC			38,060.000	1,987,874	52.230	1,987,874	1,441,667				281,494		281,494		L	11/30/2011
302520-10-1	FNB CORP			16,800.000	190,008	11.310	190,008	136,643		5,318		31,993		31,993		L	09/29/2011
344849-10-4	FOOT LOCKER INC			21,460.000	511,606	23.840	511,606	352,241		11,370		79,762		79,762		L	12/19/2011
345370-86-0	FORD MTR C O DEL COM PAR U			490,480.000	5,277,565	10.760	5,277,565	6,179,768				(2,272,678)		(2,272,678)		L	11/30/2011
345550-10-7	FOREST CITY ENTERPRISES INC			18,020.000	212,996	11.820	212,996	266,050				(75,837)		(75,837)		L	09/29/2011
345550-10-7	FOREST LABORATORIES CVR RIGHTS			2,860.000		0.000										U	07/06/2011
345838-10-6	FOREST LABS INC			37,637.000	1,138,896	30.260	1,138,896	1,164,054				(64,412)		(64,412)		L	09/29/2011
346091-70-5	FOREST OIL CORP.			18,240.000	247,152	13.550	247,152	331,353				(216,693)	19	(216,713)		L	11/30/2011
346233-10-9	FORESTAR GROUP INC			6,760.000	102,279	15.130	102,279	73,752				29,842	53,158	(23,316)		L	09/29/2011
346375-10-8	FORMFACTOR INC			11,800.000	59,708	5.060	59,708	100,822				(1,415)	41,114	(42,529)		L	09/29/2011
346563-10-9	FORRESTER RESEARCH INC			3,220.000	109,287	33.940	109,287	91,529				(3,616)		(3,616)		L	09/29/2011
34959E-10-9	FORTINET INC			12,940.000	282,221	21.810	282,221	205,427				71,005		71,005		L	09/29/2011
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC			17,100.000	291,213	17.030	291,213	285,185				5,985		5,985		L	11/30/2011
349853-10-1	FORWARD AIR CORP			4,860.000	155,763	32.050	155,763	139,422		1,235		19,527		19,527		L	09/29/2011
349882-10-0	FOSSIL INC			8,160.000	647,578	79.360	647,578	715,891				(68,315)		(68,315)		L	11/30/2011
350060-10-9	FOSTER LB CO CL A			2,220.000	62,804	28.290	62,804	61,014		56		1,787		1,787		L	11/30/2011
H27178-10-4	FOSTER WHEELER AG		R	17,880.000	342,223	19.140	342,223	483,428				(238,963)		(238,963)		L	09/29/2011
353514-10-2	FRANKLIN ELECTRIC, INC.			3,360.000	146,362	43.560	146,362	127,504		1,638		16,464		16,464		L	09/29/2011
354613-10-1	FRANKLIN RES INC			21,280.000	2,044,157	96.060	2,044,157	2,327,135		65,926		(279,852)		(279,852)		L	11/30/2011
35471R-10-6	FRANKLIN STREET PROPERTIES			11,520.000	114,624	9.950	114,624	146,799		3,247		(43,001)		(43,001)		L	09/29/2011
356108-10-0	FRED'S INC			7,520.000	109,642	14.580	109,642	103,250		1,429		7,644		7,644		L	09/29/2011
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD			133,040.000	4,894,542	36.790	4,894,542	5,509,021		161,185		(2,422,321)		(2,422,321)		L	11/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G37270-10-1	FREESCALE SEMICONDUCTOR HOLDINGS I LTD			6,860.000	86,779	12.650	86,779	86,899				(137)		(137)		L	11/30/2011
357023-10-0	FREIGHTCAR AMERICA INC			2,560.000	53,632	20.950	53,632	56,075				(2,447)	96	(2,542)		L	11/30/2011
G36738-10-5	FRESH DEL MONTE PRODUCE INC			7,340.000	183,573	25.010	183,573	168,578		1,842		2,755		2,755		L	09/29/2011
35804H-10-6	FRESH MKT INC			4,200.000	167,580	39.900	167,580	162,763				4,817		4,817		L	09/29/2011
35906A-10-8	FRONTIER COMMUNICATIONS CORP			133,093.000	685,429	5.150	685,429	996,433		86,849		(526,468)		(526,468)		L	11/30/2011
302941-10-9	FTI CONSULTING INC			5,360.000	227,371	42.420	227,371	214,694				27,503		27,503		L	09/29/2011
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC			2,340.000	38,587	16.490	38,587	66,163				276	27,576	(27,300)		L	09/29/2011
359523-10-7	FUEL TECH INC			400.000	2,632	6.580	2,632	2,376				256		256		L	09/29/2011
35952H-10-6	FUELCELL ENERGY INC			1,900.000	1,657	0.872	1,657	1,648				9		9		L	09/29/2011
359694-10-6	FULLER (H.B.) CO.			6,540.000	151,139	23.110	151,139	143,790		1,753		18,657		18,657		L	09/29/2011
360271-10-0	FULTON FINANCIAL CORP			29,900.000	293,319	9.810	293,319	298,331	1,794	4,454		(7,214)		(7,214)		L	09/29/2011
36106P-10-1	FURIEX PHARMACEUTICALS INC			541.000	9,040	16.710	9,040	6,721				1,223		1,223		L	10/07/2009
361086-10-1	FURMANITE CORP			400.000	2,524	6.310	2,524	2,156				368		368		L	09/29/2011
360921-10-0	FURNITURE BRANDS			1,000.000	1,230	1.230	1,230	1,010				220	1,063	(843)		L	09/29/2011
36112J-10-7	FUSION-IO INC			3,300.000	79,860	24.200	79,860	114,281				(34,426)		(34,426)		L	11/30/2011
302695-10-1	FX ENERGY INC			900.000	4,320	4.800	4,320	3,812				508		508		L	09/29/2011
361268-10-5	G & K SERVICES			3,540.000	103,049	29.110	103,049	91,920		670		6,276		6,276		L	09/29/2011
361438-10-4	GAMCO INVESTORS INC			100.000	4,349	43.490	4,349	3,919		104		430		430		L	09/29/2011
36467W-10-9	GAMESTOP C ORP NEW CL A			16,080.000	388,010	24.130	388,010	372,941				17,603		17,603		L	09/29/2011
364730-10-1	GANNETT IN C COM			34,660.000	463,404	13.370	463,404	330,310	2,773	5,839		180,686	214,649	(33,964)		L	09/29/2011
364760-10-8	GAP INC			52,164.000	967,642	18.550	967,642	1,190,938	5,868	20,254		79,007	223,296	(144,289)		L	09/29/2011
365558-10-5	GARDNER DENVER INC			7,100.000	547,126	77.060	547,126	377,520		1,270		61,923		61,923		L	09/29/2011
H2906T-10-9	GARMIN LTD			16,132.000	642,215	39.810	642,215	543,372		22,931		141,041		141,041		L	09/29/2011
366651-10-7	GARTNER GROUP INC NEW			12,340.000	429,062	34.770	429,062	337,914				(11,473)		(11,473)		L	09/29/2011
367299-20-3	GASTAR EXPLORATION LTD			800.000	2,544	3.180	2,544	2,584				(40)		(40)		L	09/29/2011
361448-10-3	GATX CORP.			5,920.000	258,467	43.660	258,467	192,692	1,717	4,541		52,192		52,192		L	09/29/2011
367905-10-6	GAYLORD ENTERTAINMENT CO NEW			5,320.000	128,425	24.140	128,425	103,165				(23,331)		(23,331)		L	09/29/2011
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED			5,380.000	36,369	6.760	36,369	42,537				18,373	47,854	(29,481)		L	09/29/2011
368682-10-0	GENCORP, INC.			500.000	2,660	5.320	2,660	2,025				635		635		L	09/29/2011
368736-10-4	GENERAC HOLDINGS INC			3,940.000	110,438	28.030	110,438	70,638				39,801		39,801		L	09/29/2011
369300-10-8	GENERAL CABLE CORP			6,900.000	172,569	25.010	172,569	216,407				(59,606)		(59,606)		L	09/29/2011
369385-10-9	GENERAL COMMUNICATION - CL A			7,200.000	70,488	9.790	70,488	60,122				10,367		10,367		L	09/29/2011
369550-10-8	GENERAL DYNAMICS CORP			40,760.000	2,706,872	66.410	2,706,872	2,747,283		65,898		(109,464)		(109,464)		L	09/29/2011
369604-10-3	GENERAL EL EC CO COM			1,471,020.000	26,345,968	17.910	26,345,968	26,206,260	250,073	669,304		(133,880)		(133,880)		L	11/30/2011
370023-10-3	GENERAL GROWTH PROPERTIES			56,453.000	847,924	15.020	847,924	815,492	5,645	18,547		14,138		14,138		L	09/29/2011
370334-10-4	GENERAL MLS INC			87,940.000	3,553,655	40.410	3,553,655	3,199,224		89,554		374,308		374,308		L	12/19/2011
370373-10-2	GENERAL MOLY INC			1,300.000	4,017	3.090	4,017	3,714				303		303		L	09/29/2011
37045V-10-0	GENERAL MOTORS CO			113,589.000	2,302,449	20.270	2,302,449	3,287,788				(1,173,353)		(1,173,353)		L	11/30/2011
37045V-11-8	GENERAL MOTORS WARRANT A			62.000	727	11.730	727					727		727		U	10/28/2011
37045V-12-6	GENERAL MOTORS WARRANT B			62.000	485	7.820	485					485		485		U	10/28/2011
371532-10-2	GENESCO, INC.			3,400.000	209,916	61.740	209,916	100,879				75,559		75,559		L	09/29/2011
371559-10-5	GENESE WYOMING INC CL A			5,620.000	340,460	60.580	340,460	229,014				45,418		45,418		L	09/29/2011
372284-20-8	GENIE ENERGY LTD B SHARES			3,000.000	23,790	7.930	23,790	27,341	150			(3,551)		(3,551)		L	10/31/2011
37244C-10-1	GENOMIC HEALTH			2,720.000	69,061	25.390	69,061	53,467				15,594		15,594		L	09/29/2011
37244E-10-7	GENON ENERGY INC			112,600.000	293,886	2.610	293,886	413,308				(121,008)		(121,008)		L	09/29/2011
36866T-10-3	GEN-PROBE INC			6,560.000	387,827	59.120	387,827	312,394				3,902		3,902		L	09/29/2011
371901-10-9	GENTEX CORP			19,500.000	577,005	29.590	577,005	434,657		8,220		13,724		13,724		L	09/29/2011
37247A-10-2	GENTIVA HEALTH SERVICES INC			400.000	2,700	6.750	2,700	1,656				1,044	714	330		L	09/29/2011
372460-10-5	GENUINE PARTS CO			21,900.000	1,340,280	61.200	1,340,280	1,037,654	9,855	25,329		184,315		184,315		L	11/30/2011
37247D-10-6	GENWORTH FINL INC			68,040.000	445,662	6.550	445,662	533,241				96,549	440,270	(343,721)		L	11/30/2011
36159R-10-3	GEO GROUP INC			11,380.000	190,615	16.750	190,615	246,916				(70,634)		(70,634)		L	11/30/2011
37250W-10-8	GEOEYE INC			3,320.000	73,770	22.220	73,770	112,964				(62,494)		(62,494)		L	09/29/2011
372476-10-1	GEORESOURCES INC			3,080.000	90,275	29.310	90,275	56,436				33,839		33,839		L	09/29/2011
373200-30-2	GEORGIA GULF CORP			5,220.000	101,738	19.490	101,738	118,608				(16,987)		(16,987)		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
374163-10-3	GERON CORP			18,740.000	27,735	1.480	27,735	49,113				5,552	69,368	(63,816)		L	09/29/2011
374297-10-9	GETTY REALTY CORP			3,880.000	54,126	13.950	54,126	61,837		6,957		(27,964)	34,331	(62,295)		L	09/29/2011
374396-10-9	GEVO INC			100.000	629	6.290	629	609				21		21		L	09/29/2011
361652-20-9	GFI GROUP INC			13,760.000	56,691	4.120	56,691	80,716		2,587		(7,234)		(7,234)		L	09/29/2011
374689-10-7	GIBRALTAR INDS INC			7,440.000	103,862	13.960	103,862	78,752				5,511		5,511		L	09/29/2011
36237H-10-1	G-III APPAREL GROUP LTD			2,360.000	58,788	24.910	58,788	67,056				(19,786)		(19,786)		L	09/29/2011
375558-10-3	GILEAD SCIENCES INC			108,224.000	4,429,608	40.930	4,429,608	4,829,244				440,982		440,982		L	11/30/2011
37637Q-10-5	GLACIER BANCORP INC			13,060.000	157,112	12.030	157,112	122,372		6,362		56,829	90,958	(34,129)		L	09/29/2011
376535-10-0	GLADSTONE CAPITAL CORP			400.000	3,052	7.630	3,052	2,885		84		167		167		L	09/29/2011
376536-10-8	GLADSTONE COMMERCIAL CORP			0.000		18.720				45						U	10/14/2009
377316-10-4	GLATFELTER			7,420.000	104,770	14.120	104,770	92,823		2,482		12,996		12,996		L	09/29/2011
37733W-10-5	GLAXO WELLCOME PLC SPON ADR		R	0.000		44.480			94,862							L	04/01/2011
377341-10-2	GLEACHER & CO INC			900.000	1,512	1.680	1,512	1,125				387		387		L	09/29/2011
379302-10-2	GLIMCHER REALTY TRUST			15,080.000	138,736	9.200	138,736	85,853	514	294		15,238		15,238		L	09/29/2011
378967-10-3	GLOBAL CASH ACCESS HLDGS INC			9,320.000	41,474	4.450	41,474	39,344				2,118		2,118		L	11/30/2011
37946S-10-7	GLOBAL GEOPHYSICAL SERVICES			400.000	2,688	6.720	2,688	3,278				(590)		(590)		L	09/29/2011
G39319-10-1	GLOBAL INDEMNITY PLC			2,990.000	59,292	19.830	59,292	47,394				(887)		(887)		L	09/29/2011
37940X-10-2	GLOBAL PAYMENTS INC.			10,820.000	512,652	47.380	512,652	447,423		770		22,184		22,184		L	09/29/2011
378973-40-8	GLOBALSTAR INC			1,300.000	702	0.540	702	496				206		206		L	09/29/2011
37954N-20-6	GLOBE SPECIALTY METALS			9,280.000	124,259	13.390	124,259	120,206		1,856		(35,803)		(35,803)		L	09/29/2011
38011M-10-8	GMX RESOURCES INC			800.000	1,000	1.250	1,000	1,644				(644)		(644)		L	09/29/2011
36191G-10-7	GNC HOLDINGS INC CLASS A			13,160.000	380,982	28.950	380,982	359,790				21,172		21,172		L	11/30/2011
38068T-10-5	GOLD RESOURCE CORP			4,880.000	103,700	21.250	103,700	123,793		1,735		(20,093)		(20,093)		L	09/29/2011
381119-10-6	GOLDEN MINERALS CO			500.000	2,905	5.810	2,905	3,905				(1,000)		(1,000)		L	09/29/2011
38141G-10-4	GOLDMAN SA CHS GROUP INC			66,660.000	6,028,064	90.430	6,028,064	8,874,462		80,115		(1,747,435)	2,602,131	(4,349,566)		L	11/30/2011
38173M-10-2	GOLUB CAPITAL BDC INC			200.000	3,100	15.500	3,100	2,966		64		134		134		L	09/29/2011
382388-10-6	GOODRICH CORPORATION			17,601.000	2,177,244	123.700	2,177,244	1,526,839	4,721	12,023		501,092		501,092		L	11/30/2011
382410-40-5	GOODRICH PETROLEUM CORP			4,820.000	66,179	13.730	66,179	72,179				(16,370)		(16,370)		L	09/29/2011
382550-10-1	GOODYEAR T IRE AND RUBBER COM			40,660.000	576,152	14.170	576,152	514,243				82,229		82,229		L	11/30/2011
38259P-50-8	GOOGLE INC.			35,137.000	22,694,988	645.900	22,694,988	18,915,434				2,147,098		2,147,098		L	11/30/2011
38269P-10-0	GORDMANS STORES INC			100.000	1,257	12.570	1,257	1,222				35		35		L	09/29/2011
383082-10-4	GORMAN RUPP CO			3,200.000	86,880	27.150	86,880	77,247		1,027		4,296		4,296		L	09/29/2011
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST			5,820.000	131,241	22.550	131,241	153,429		8,985		(22,028)		(22,028)		L	09/29/2011
384109-10-4	GRACO, INC.			8,000.000	327,120	40.890	327,120	284,673		5,964		17,064		17,064		L	09/29/2011
384313-10-2	GRAFTECH INTERNATIONAL LTD			16,000.000	218,400	13.650	218,400	271,009				(87,480)		(87,480)		L	09/29/2011
384802-10-4	GRAINGER W W INC			8,376.000	1,567,903	187.190	1,567,903	1,090,398		15,309		325,662		325,662		L	11/30/2011
38526M-10-6	GRAND CANYON EDUCATION INC			6,220.000	99,271	15.960	99,271	102,826				(5,725)		(5,725)		L	11/30/2011
387328-10-7	GRANITE CONSTRUCTION INC			5,680.000	134,730	23.720	134,730	106,614	738	2,642		47,524	63,823	(16,299)		L	09/29/2011
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY			21,420.000	91,249	4.260	91,249	75,047				11,933		11,933		L	09/29/2011
390607-10-9	GREAT LAKES DREDGE DOCK CO			8,620.000	47,927	5.560	47,927	51,592		644		(14,351)		(14,351)		L	09/29/2011
391164-10-0	GREAT PLAINS ENERGY INC			16,520.000	359,806	21.780	359,806	311,484		12,176		38,786		38,786		L	09/29/2011
39153L-10-6	GREATBATCH INC			5,140.000	113,594	22.100	113,594	115,857				(9,111)		(9,111)		L	09/29/2011
39304D-10-2	GREEN DOT CORP-CLASS A			3,340.000	104,275	31.220	104,275	107,513				(3,239)		(3,239)		L	09/29/2011
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE			18,169.000	814,880	44.850	814,880	1,674,613				(859,737)		(859,737)		L	11/30/2011
393222-10-4	GREEN PLAINS RENEWABLE ENERG			5,300.000	51,728	9.760	51,728	55,434				(3,718)		(3,718)		L	11/30/2011
393657-10-1	GREENBRIER COMPANIES INC			3,880.000	94,206	24.280	94,206	64,908				29,299	38,763	(9,465)		L	09/29/2011
395259-10-4	GREENHILL CO			3,900.000	141,843	36.370	141,843	111,501		6,345		18,318	168,841	(150,523)		L	09/29/2011
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A			4,540.000	107,462	23.670	107,462	112,871				(11,243)		(11,243)		L	09/29/2011
397624-10-7	GREIF INC.			3,780.000	172,179	45.550	172,179	195,459	1,588	4,234		(40,739)		(40,739)		L	11/30/2011
398433-10-2	GRIFFON CORP			900.000	8,217	9.130	8,217	7,381		18		836		836		L	09/29/2011
398905-10-9	GROUP 1 AUTOMOTIVE			3,320.000	171,976	51.800	171,976	102,752		1,454		35,524		35,524		L	09/29/2011
36191U-10-6	GT ADVANCED TECHNOLOGIES INC			19,480.000	141,035	7.240	141,035	135,144				(23,243)		(23,243)		L	11/30/2011
401617-10-5	GUESS INC			8,620.000	257,048	29.820	257,048	355,784	1,724	4,452		(128,699)		(128,699)		L	09/29/2011
402307-10-2	GULF ISLAND FABRICATION			2,880.000	84,125	29.210	84,125	73,530		637		5,175		5,175		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
402629-20-8	GULFMARK OFFSHORE INC CLASS A			100.000	4,201	42.010	4,201	3,518				683		683		L	09/29/2011
402635-30-4	GULFPORT ENERGY CORP			6,660.000	196,137	29.450	196,137	126,033				24,398		24,398		L	09/29/2011
404030-10-8	H E EQUIPMENT SERVICES			5,020.000	67,368	13.420	67,368	61,584				5,773		5,773		L	11/30/2011
093671-10-5	H&R BLOCK INC			38,540.000	629,358	16.330	629,358	651,526	7,708	19,584		159,911		159,911		L	09/29/2011
405024-10-0	HAEMONETICS CORP			3,520.000	215,494	61.220	215,494	203,809				(4,498)		(4,498)		L	09/29/2011
405217-10-0	HAIN CELESTIAL GROUP INC			5,920.000	217,027	36.660	217,027	141,958				48,376		48,376		L	09/29/2011
406216-10-1	HALLIBURTON CO			125,080.000	4,316,511	34.510	4,316,511	4,016,002		38,970		(654,667)		(654,667)		L	11/30/2011
40637H-10-9	HALOZYME THERAPEUTICS INC			12,360.000	117,544	9.510	117,544	92,319				23,502		23,502		L	09/29/2011
409321-50-2	HAMPTON ROADS BANKSHARES INC			100.000	274	2.740	274	311				(37)	193	(230)		L	09/29/2011
410120-10-9	HANCOCK HLDG CO			11,098.000	354,803	31.970	354,803	381,858		8,312		(5,914)		(5,914)		L	09/29/2011
410345-10-2	HANESBRANDS, INC			13,680.000	299,045	21.860	299,045	375,199				(47,561)		(47,561)		L	09/29/2011
41043F-20-8	HANGER ORTHOPEDIC GROUP			4,640.000	86,722	18.690	86,722	84,049				(16,447)		(16,447)		L	09/29/2011
410867-10-5	HANOVER INS GROUP INC CO			8,080.000	282,396	34.950	282,396	331,591		6,089		(62,401)		(62,401)		L	11/30/2011
411310-10-5	HANSEN NATURAL CORP.			26,640.000	2,454,610	92.140	2,454,610	1,609,612				782,940		782,940		L	11/30/2011
412822-10-8	HARLEY DAVIDSON INC			35,760.000	1,389,991	38.870	1,389,991	1,212,660		15,376		146,846		146,846		L	09/29/2011
412824-10-4	HARLEYSVILLE GROUP INC			1,720.000	97,300	56.570	97,300	61,254		1,672		29,750		29,750		L	09/29/2011
413086-10-9	HARMAN INTERNATIONAL			10,120.000	384,965	38.040	384,965	393,894		1,849		(61,531)		(61,531)		L	09/29/2011
413160-10-2	HARMONIC LIGHTWAVES INC.			16,180.000	81,547	5.040	81,547	95,520				(49,092)		(49,092)		L	09/29/2011
413833-10-4	HARRIS AND HARRIS GROUP INC			400.000	1,384	3.460	1,384	1,425				(41)		(41)		L	09/29/2011
413875-10-5	HARRIS CORP.			17,861.000	643,710	36.040	643,710	811,682		16,983		(140,200)		(140,200)		L	09/29/2011
415864-10-7	HARSCO CORP.			15,700.000	323,106	20.580	323,106	421,767		12,075		(110,185)		(110,185)		L	09/29/2011
416196-10-3	HARTE HANKS COMMUNICATIONS			7,300.000	66,357	9.090	66,357	60,024		2,072		15,972	38,881	(22,908)		L	09/29/2011
416515-10-4	HARTFORD FINANCIAL SVCS GRP			55,480.000	901,550	16.250	901,550	1,373,171	5,548	16,233		(478,898)		(478,898)		L	09/29/2011
41754V-10-3	HARVEST NATURAL RESOURCES IN			5,640.000	41,623	7.380	41,623	46,833				(25,200)		(25,200)		L	09/29/2011
418056-10-7	HASBRO INC COM			17,700.000	564,453	31.890	564,453	752,738		18,230		(237,077)		(237,077)		L	09/29/2011
41902R-10-3	HATTERAS FINANCIAL CORP			9,140.000	241,022	26.370	241,022	249,806	8,226	22,920		(20,242)		(20,242)		L	09/29/2011
419596-10-1	HAVERTY FURNITURE			200.000	2,196	10.980	2,196	1,916		24		280		280		L	09/29/2011
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.			13,880.000	367,542	26.480	367,542	316,095		15,444		48,479		48,479		L	09/29/2011
419879-10-1	HAWAIIAN HOLDINGS INC			200.000	1,160	5.800	1,160	864				297		297		L	09/29/2011
420261-10-9	HAWKINS INC			2,100.000	77,406	36.860	77,406	69,859				7,547		7,547		L	09/29/2011
420877-20-1	HAYN INTERNATIONAL			1,880.000	102,648	54.600	102,648	70,719		1,362		22,842		22,842		L	09/29/2011
40412C-10-1	HCA HOLDINGS INC			24,480.000	539,294	22.030	539,294	709,237				(169,946)		(169,946)		L	11/30/2011
404132-10-2	HCC INSURANCE HOLDINGS INC			14,160.000	389,400	27.500	389,400	374,218	2,195	6,997		(17,149)		(17,149)		L	09/29/2011
40414L-10-9	HCP INC			55,940.000	2,317,594	41.430	2,317,594	1,951,952		57,912		273,053		273,053		L	11/30/2011
42210P-10-2	HEADWATERS INC			700.000	1,554	2.220	1,554	1,126				428		428		L	09/29/2011
42217K-10-6	HEALTH CARE REIT INC			24,520.000	1,337,076	54.530	1,337,076	1,130,190		13,422		167,317		167,317		L	11/30/2011
421933-10-2	HEALTH MANAGEMENT A			36,840.000	271,511	7.370	271,511	331,003				(66,216)		(66,216)		L	09/29/2011
42222G-10-8	HEALTH NET INC			12,900.000	392,418	30.420	392,418	306,607				46,406		46,406		L	09/29/2011
421946-10-4	HEALTHCARE REALTY TRUST INC			13,520.000	251,337	18.590	251,337	286,044		8,574		(16,281)		(16,281)		L	11/30/2011
421906-10-8	HEALTHCARE SERVICES GROUP INC			9,270.000	163,986	17.690	163,986	140,122		5,391		13,583		13,583		L	09/29/2011
421924-30-9	HEALTHSOUTH CORP			13,520.000	238,898	17.670	238,898	268,202				(29,532)		(29,532)		L	09/29/2011
42224N-10-1	HEALTHSPRING INC			8,900.000	485,406	54.540	485,406	265,362				181,260		181,260		L	09/29/2011
42222N-10-3	HEALTHSTREAM INC			2,740.000	50,553	18.450	50,553	46,578				3,971		3,971		L	11/30/2011
422245-10-0	HEALTHWAYS INC			5,160.000	35,398	6.860	35,398	33,592				23,201	44,774	(21,573)		L	09/29/2011
422347-10-4	HEARTLAND EXPRESS INC			7,520.000	107,461	14.290	107,461	119,376		536		(10,373)		(10,373)		L	09/29/2011
42234Q-10-2	HEARTLAND FINANCIAL USA INC			100.000	1,534	15.340	1,534	1,385		10		149		149		L	09/29/2011
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC			5,820.000	141,775	24.360	141,775	94,415		847		48,959		48,959		L	09/29/2011
422368-10-0	HEARTWARE INTERNATIONAL INC			1,620.000	111,780	69.000	111,780	105,550				6,230		6,230		L	09/29/2011
422680-10-8	HECKMANN CORP			36,980.000	245,917	6.650	245,917	168,834				58,472		58,472		L	09/29/2011
422704-10-6	HECLA MINING CO.			38,980.000	203,865	5.230	203,865	270,477		780		(203,055)		(203,055)		L	09/29/2011
422806-10-9	HEICO CORP			1,427.000	83,451	58.480	83,451	52,208		93		15,581		15,581		L	09/29/2011
422806-20-8	HEICO CORP CL A			3,380.000	133,003	39.350	133,003	92,258		281		28,989		28,989		L	09/29/2011
422819-10-2	HEIDRICK & STRUGGLES			2,800.000	60,312	21.540	60,312	66,252		1,339		(16,339)		(16,339)		L	09/29/2011
G4388N-10-6	HELEN OF TROY LTD			4,740.000	145,518	30.700	145,518	125,613				7,202		7,202		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP			14,020.000	221,516	15.800	221,516	199,769				49,249		49,249		L	09/29/2011
423452-10-1	HELMERICH & PAYNE, INC.			18,860.000	1,100,670	58.360	1,100,670	897,560		3,461		127,799		127,799		L	11/30/2011
426281-10-1	HENRY JACK & ASSOCIATES			10,100.000	339,461	33.610	339,461	260,966		3,738		45,513		45,513		L	09/29/2011
G4412G-10-1	HERBALIFE LTD			19,620.000	1,013,765	51.670	1,013,765	678,567		10,897		205,082		205,082		L	09/29/2011
427093-10-9	HERCULES OFFSHORE INC			17,680.000	78,499	4.440	78,499	57,835				17,970		17,970		L	09/29/2011
427096-50-8	HERCULES TECHNOLOGY GROWTH			10,080.000	95,155	9.440	95,155	101,402		8,342		(8,099)		(8,099)		L	09/29/2011
427825-10-4	HERSHA HOSPITALITY TRUST			23,460.000	114,485	4.880	114,485	124,186		1,671		(25,068)		(25,068)		L	09/29/2011
427866-10-8	HERSHEY COMPANY			25,060.000	1,548,207	61.780	1,548,207	1,224,089		29,753		312,611		312,611		L	12/19/2011
42805T-10-5	HERTZ GLOBAL HOLDINGS INC			45,500.000	533,260	11.720	533,260	435,646				97,605		97,605		L	11/30/2011
42809H-10-7	HESS CORP			38,765.000	2,201,852	56.800	2,201,852	2,417,145	3,877	12,046		(691,972)		(691,972)		L	09/29/2011
428236-10-3	HEWLETT-PACKARD CO			289,451.000	7,456,258	25.760	7,456,258	6,518,973	34,734	77,719		2,243,802	6,139,795	(3,895,993)		L	11/30/2011
428291-10-8	HEXCEL CORP.			13,620.000	329,740	24.210	329,740	235,523				76,605		76,605		L	09/29/2011
40418F-10-8	HFF INC-CLASS A			5,420.000	55,989	10.330	55,989	46,173				9,815		9,815		L	09/29/2011
42833L-10-8	HHGREGG INC			3,560.000	51,442	14.450	51,442	54,617				(3,183)		(3,183)		L	11/30/2011
428567-10-1	HIBBETT SPORTS INC			3,540.000	159,937	45.180	159,937	77,883				31,055		31,055		L	09/29/2011
42983D-10-4	HIGHER ONE HOLDINGS INC			4,940.000	91,094	18.440	91,094	81,247				9,847		9,847		L	09/29/2011
431284-10-8	HIGHWOODS PROPERTIES			9,820.000	291,359	29.670	291,359	304,579		3,992		(7,528)		(7,528)		L	09/29/2011
431466-10-1	HILL INTERNATIONAL INC			600.000	3,084	5.140	3,084	2,884				200		200		L	09/29/2011
431475-10-2	HILL ROM HOLDINGS INC			9,160.000	308,600	33.690	308,600	296,279		3,582		(40,241)		(40,241)		L	09/29/2011
431571-10-8	HILLENBRAND INC			8,460.000	188,827	22.320	188,827	201,644		5,995		14,634		14,634		L	09/29/2011
432748-10-1	HILLTOP HOLDINGS INC			9,220.000	77,909	8.450	77,909	98,851				8,732	20,942	(12,209)		L	09/29/2011
42840B-10-1	HI-TECH PHARMACAL CO INC			1,500.000	58,335	38.890	58,335	49,672				8,663		8,663		L	09/29/2011
43365Y-10-4	HITTITE MICROWAVE CORP			4,700.000	232,086	49.380	232,086	212,184				(32,503)		(32,503)		L	11/30/2011
423074-10-3	HJ HEINZ CO			45,180.000	2,441,527	54.040	2,441,527	2,176,553	21,686	68,411		188,088		188,088		L	12/19/2011
40425J-10-1	HMS HLDGS CORP			11,320.000	362,014	31.980	362,014	236,480				70,785		70,785		L	09/29/2011
404251-10-0	HNI CORP			7,220.000	188,442	26.100	188,442	213,365		6,228		(29,613)		(29,613)		L	09/29/2011
436106-10-8	HOLLYFRONTIER CORP			29,940.000	700,596	23.400	700,596	765,832	2,994	14,970		(65,236)		(65,236)		L	09/29/2011
436440-10-1	HOLOGIC, INC.			34,920.000	611,449	17.510	611,449	625,990				(51,482)		(51,482)		L	11/30/2011
436893-20-0	HOME BANCSHARES INC			4,810.000	124,627	25.910	124,627	113,050		1,214		18,950		18,950		L	09/29/2011
437076-10-2	HOME DEPOT INC			220,900.000	9,286,636	42.040	9,286,636	7,125,486		185,144		1,447,838		1,447,838		L	11/30/2011
43710G-10-5	HOME FEDERAL BANCORP INC/MD			100.000	1,040	10.400	1,040	810		6		230		230		L	09/29/2011
437306-10-3	HOME PROPERTIES INC			6,420.000	369,599	57.570	369,599	338,899		4,431		11,740		11,740		L	09/29/2011
438516-10-6	HONEYWELL INTERNATIONAL INC			104,600.000	5,685,010	54.350	5,685,010	5,162,326		114,661		75,104		75,104		L	11/30/2011
440327-10-4	HORACE MANN EDUCATORS			5,420.000	74,308	13.710	74,308	85,761		2,328		(20,095)		(20,095)		L	09/29/2011
440452-10-0	HORMEL FOODS CORP			17,360.000	508,474	29.290	508,474	453,930		6,870		56,484		56,484		L	09/29/2011
440543-10-6	HORNBECK OFFSHORE SERVICES INC			4,240.000	131,525	31.020	131,525	106,427				28,979		28,979		L	11/30/2011
440694-30-5	HORSEHEAD HOLDING CORP			8,560.000	77,126	9.010	77,126	96,973				(29,490)		(29,490)		L	09/29/2011
441060-10-0	HOSPIRA INC.			21,320.000	647,488	30.370	647,488	667,176				(41,079)	414,111	(455,190)		L	11/30/2011
44106M-10-2	HOSPITALITY PROPERTY TRUST			17,040.000	391,579	22.980	391,579	413,500		26,809		2,890		2,890		L	09/29/2011
44107P-10-4	HOST HOTELS & RESORTS INC			97,000.000	1,432,690	14.770	1,432,690	1,412,688	4,850	6,432		(147,313)		(147,313)		L	11/30/2011
441339-10-8	HOT TOPIC			6,720.000	44,419	6.610	44,419	47,292		1,735		1,308		1,308		L	09/29/2011
44183U-10-0	HOUSTON AMERICAN ENERGY CORP			3,260.000	39,739	12.190	39,739	44,803				(5,063)		(5,063)		L	09/29/2011
44244K-10-9	HOUSTON WIRE AND CABLE CO			300.000	4,146	13.820	4,146	3,605		27		541		541		L	09/29/2011
442487-20-3	HOVNANIAN ENTRPRS INC- CL A			1,600.000	2,320	1.450	2,320	2,071				249		249		L	09/29/2011
44267D-10-7	HOWARD HUGHES CORP			4,170.000	184,189	44.170	184,189	175,557				8,632	61,278	(52,646)		L	09/29/2011
404303-10-9	HSN INC DE L COM			5,780.000	209,583	36.260	209,583	115,459		723		28,593		28,593		L	09/29/2011
443320-10-6	HUB GROUP INC			5,440.000	176,419	32.430	176,419	141,974				(9,498)		(9,498)		L	09/29/2011
443510-20-1	HUBBELL, INC. CLASS B			7,040.000	470,694	66.860	470,694	347,470	2,675	9,060		56,199		56,199		L	09/29/2011
443683-10-7	HUDSON CITY BANCORP			64,400.000	402,500	6.250	402,500	506,339		22,419		(92,340)	264,933	(357,274)		L	09/29/2011
444903-10-8	HUMAN GENOME SCIENCES INC			23,100.000	170,709	7.390	170,709	293,139				40,037	382,736	(342,700)		L	09/29/2011
444859-10-2	HUMANA INC COM			23,400.000	2,050,074	87.610	2,050,074	1,364,910	5,850	9,160		632,380		632,380		L	11/30/2011
445658-10-7	HUNT TRANSPORT SVC			15,280.000	688,670	45.070	688,670	596,302		4,516		63,641		63,641		L	11/30/2011
446150-10-4	HUNTINGTON BANCSHARES INC			122,280.000	671,317	5.490	671,317	772,586	4,891	6,954		(134,919)		(134,919)		L	09/29/2011
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC			7,490.000	234,287	31.280	234,287	190,008				44,279		44,279		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
447011-10-7	HUNTSMAN			25,760.000	257,600	10.000	257,600	296,937		9,134		(122,451)		(122,451)		L	09/29/2011
447324-10-4	HURCO CO.			100.000	2,100	21.000	2,100	2,122				(22)		(22)		L	09/29/2011
447462-10-2	HURON CONSULTING GR INC			3,080.000	119,319	38.740	119,319	76,208				36,138		36,138		L	09/29/2011
448954-10-7	HYPERDYNAMICS CORPORATION			19,580.000	47,971	2.450	47,971	72,005					24,083	(24,083)		L	11/30/2011
44919P-50-8	IAC/INTERACTIVE CORP			10,400.000	443,040	42.600	443,040	256,890		1,248		125,457		125,457		L	09/29/2011
450828-10-8	IBERIABANK CORP			3,320.000	163,676	49.300	163,676	151,888	1,129	3,563		(24,215)		(24,215)		L	09/29/2011
44925C-10-3	ICF INTERNATIONAL INC			2,680.000	66,410	24.780	66,410	59,988				(442)		(442)		L	09/29/2011
44928D-10-8	ICG GROUP INC			6,500.000	50,180	7.720	50,180	62,947				(38,176)		(38,176)		L	09/29/2011
451055-10-7	ICONIX BRAND GROUP INC			10,700.000	174,303	16.290	174,303	194,174				(28,261)		(28,261)		L	09/29/2011
44930G-10-7	ICU MEDICAL			2,200.000	99,000	45.000	99,000	75,861				18,602		18,602		L	09/29/2011
451107-10-6	IDACORP INC			6,420.000	272,272	42.410	272,272	244,448		1,926		27,824		27,824		L	09/29/2011
45166R-20-4	IDENIX PHARMACEUTICALS INC			10,800.000	80,406	7.445	80,406	54,448				25,958		25,958		L	09/29/2011
45167R-10-4	IDEX CORP			12,300.000	456,453	37.110	456,453	415,537		6,516		(10,653)		(10,653)		L	11/30/2011
45168D-10-4	IDEXX LABS CORP			7,780.000	598,749	76.960	598,749	522,348				57,698		57,698		L	09/29/2011
448947-50-7	IDT CORP CL B			3,000.000	28,140	9.380	28,140	35,059	390			(6,919)		(6,919)		L	09/29/2011
45169U-10-5	IGATE CORP			5,540.000	87,144	15.730	87,144	57,825				(16,889)		(16,889)		L	09/29/2011
451734-10-7	IHS INC CL A			6,120.000	527,299	86.160	527,299	488,887				22,103		22,103		L	11/30/2011
902104-10-8	II VI INC			7,940.000	145,778	18.360	145,778	156,398				(34,386)		(34,386)		L	09/29/2011
452308-10-9	ILLINOIS TOOL WKS INC			55,320.000	2,583,997	46.710	2,583,997	2,744,089	19,915	57,043		(269,091)		(269,091)		L	11/30/2011
452327-10-9	ILLUMINA INC			16,860.000	513,893	30.480	513,893	516,253				(149,423)	367,239	(516,663)		L	09/29/2011
45245A-10-7	IMATION CORP			500.000	2,865	5.730	2,865	3,668				(803)		(803)		L	09/29/2011
45253H-10-1	IMMUNOGEN INC			11,780.000	136,412	11.580	136,412	89,193				25,393		25,393		L	09/29/2011
452907-10-8	IMMUNOMEDICS INC			1,000.000	3,330	3.330	3,330	3,255				76		76		L	09/29/2011
45256B-10-1	IMPAX LABORATORIES			9,220.000	185,967	20.170	185,967	179,399				2,164		2,164		L	09/29/2011
45337C-10-2	INCYTE CORPORATION			16,760.000	251,568	15.010	251,568	159,705				(17,686)		(17,686)		L	09/29/2011
453836-10-8	INDEPENDENT BANK CORP MA			4,700.000	128,263	27.290	128,263	123,044	893	3,300		2,761		2,761		L	09/29/2011
45667G-10-3	INFINERA CORP			14,040.000	88,171	6.280	88,171	115,073				(49,893)		(49,893)		L	09/29/2011
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP			1,760.000	99,862	56.740	99,862	82,840		1,159		(6,917)		(6,917)		L	09/29/2011
45666Q-10-2	INFORMATICA CORP			15,640.000	577,585	36.930	577,585	512,975				(120,329)		(120,329)		L	11/30/2011
45678T-30-0	INFOSPACE INC			5,880.000	64,621	10.990	64,621	46,332				15,746		15,746		L	09/29/2011
G47791-10-1	INGERSOLL-RAND PLC			45,680.000	1,391,870	30.470	1,391,870	1,751,561		17,012		(633,819)		(633,819)		L	11/30/2011
457030-10-4	INGLES MARKETS INC CL A			300.000	4,518	15.060	4,518	4,303		50		215		215		L	09/29/2011
457153-10-4	INGRAM MICRO			23,140.000	420,917	18.190	420,917	411,061				(3,981)		(3,981)		L	11/30/2011
45719T-10-3	INHIBITEX INC			8,680.000	94,959	10.940	94,959	109,265				(14,317)		(14,317)		L	11/30/2011
457461-20-0	INLAND REAL ESTATE CORP			18,140.000	138,045	7.610	138,045	148,430	706	7,746		(18,089)		(18,089)		L	09/29/2011
45773Y-10-5	INNERWORKINGS INC			500.000	4,655	9.310	4,655	3,818				838		838		L	09/29/2011
45774N-10-8	INNOPHOS HOLDINGS INC			2,880.000	139,853	48.560	139,853	71,833		2,221		33,939		33,939		L	09/29/2011
45768S-10-5	INNOSPEC INC			3,460.000	97,122	28.070	97,122	52,030				24,910		24,910		L	09/29/2011
45772F-10-7	INPHI CORP			400.000	4,784	11.960	4,784	3,446				1,338		1,338		L	09/29/2011
45765U-10-3	INSIGHT ENTERPRISES INC			7,040.000	107,642	15.290	107,642	107,632				13,047		13,047		L	09/29/2011
45778Q-10-7	INSPERITY INC			4,720.000	119,652	25.350	119,652	120,960		1,668		(8,227)		(8,227)		L	11/30/2011
45774W-10-8	INSTEEL INDS INC			300.000	3,297	10.990	3,297	2,989		9		308		308		L	09/29/2011
45784P-10-1	INSULET CORP			6,480.000	122,018	18.830	122,018	92,633				20,809		20,809		L	09/29/2011
457985-20-8	INTEGRA LIFE SCIENCES			3,320.000	102,356	30.830	102,356	129,700				(37,873)		(37,873)		L	09/29/2011
458118-10-6	INTEGRATED DEVISE TECHNOLOGY			22,280.000	121,649	5.460	121,649	130,333				(22,673)		(22,673)		L	09/29/2011
45822P-10-5	INTEGRYS E NERGY GROUP INC COM			9,220.000	499,540	54.180	499,540	448,019		21,814		51,519		51,519		L	09/29/2011
458140-10-0	INTEL CORP			735,478.000	17,835,342	24.250	17,835,342	15,430,867		480,596		2,068,390		2,068,390		L	11/30/2011
458334-10-9	INTER PARFUMS INC			3,420.000	53,215	15.560	53,215	52,768	274			448		448		L	09/29/2011
45841N-10-7	INTERACTIVE BKRS GRP A			5,620.000	83,963	14.940	83,963	92,962		1,526		(13,234)		(13,234)		L	09/29/2011
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP			2,240.000	51,341	22.920	51,341	63,403				(12,063)		(12,063)		L	09/29/2011
45865V-10-0	INTERCONTINENTALEXC			10,847.000	1,307,606	120.550	1,307,606	1,229,177				8,888		8,888		L	11/30/2011
45867G-10-1	INTERDIGITAL INC			6,260.000	272,748	43.570	272,748	188,445	626	2,000		(1,229)		(1,229)		L	09/29/2011
458665-10-6	INTERFACE INC			9,140.000	105,476	11.540	105,476	99,801		485		(26,467)		(26,467)		L	09/29/2011
458743-10-1	INTERLINE BRANDS INC			5,300.000	82,521	15.570	82,521	86,059				(33,459)		(33,459)		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
458786-10-0	INTERMEC INC			9,860.000	67,640	6.860	67,640	64,287				1,671	53,873	(52,201)		L	09/29/2011
45884X-10-3	INTERMUNE INC			7,560.000	95,256	12.600	95,256	152,414				(177,361)		(177,361)		L	09/29/2011
45885A-30-0	INTERNAP NETWORK SERVICES			8,960.000	53,222	5.940	53,222	36,731				(1,621)		(1,621)		L	09/29/2011
459902-10-2	INTERNATIO NAL GAME TECHNOLOGY COM			5,800.000	99,760	17.200	99,760	86,606	348			13,154		13,154		L	09/29/2011
459044-10-3	INTERNATIONAL BANCSHARES CRP			10,000.000	183,350	18.335	183,350	174,133		3,496		(11,757)		(11,757)		L	09/29/2011
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			167,333.000	30,769,192	183.880	30,769,192	24,099,428		399,830		4,855,058		4,855,058		L	12/19/2011
460146-10-3	INTERNATIONAL PAPER CO			60,340.000	1,786,064	29.600	1,786,064	1,508,943		50,582		161,991		161,991		L	11/30/2011
460254-10-5	INTERNATIONAL RECTIFIER CORP			9,380.000	182,160	19.420	182,160	213,956				(83,476)		(83,476)		L	09/29/2011
460335-20-1	INTERNATIONAL SPEEDWAY			3,860.000	97,851	25.350	97,851	110,417		623		(1,877)		(1,877)		L	09/29/2011
460690-10-0	INTERPUBLIC GROUP OF COS INC			66,865.000	650,596	9.730	650,596	594,841		14,302		(28,510)		(28,510)		L	09/29/2011
46069S-10-9	INTERSIL CORP			15,700.000	163,908	10.440	163,908	215,949		6,672		(64,434)		(64,434)		L	09/29/2011
46113M-10-8	INTERVAL LEISURE GROUP			5,160.000	70,228	13.610	70,228	73,630				(11,928)		(11,928)		L	09/29/2011
461148-10-8	INTEVAC INC			500.000	3,700	7.400	3,700	3,403				297		297		L	09/29/2011
46116V-10-5	INTL FCSTONE INC			2,720.000	64,110	23.570	64,110	57,864				6,246		6,246		L	09/29/2011
46118H-10-4	INTRALINKS HOLDINGS INC			700.000	4,368	6.240	4,368	5,614				(1,246)		(1,246)		L	09/29/2011
46121Y-10-2	INTREPID POTASH INC			6,540.000	148,000	22.630	148,000	172,944				(83,756)		(83,756)		L	09/29/2011
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM			11,520.000	603,878	52.420	603,878	557,837	3,571	10,662		(38,565)		(38,565)		L	11/30/2011
461202-10-3	INTUIT INC.			38,660.000	2,033,129	52.590	2,033,129	1,713,367		5,799		104,601		104,601		L	09/29/2011
46120E-60-2	INTUITIVE SURGICAL INC			5,604.000	2,594,708	463.010	2,594,708	1,883,842				934,165		934,165		L	11/30/2011
461203-10-1	INVACARE CORP			5,120.000	78,285	15.290	78,285	127,084	64	234		(71,937)		(71,937)		L	09/29/2011
G491BT-10-8	INVESCO LTD			9,200.000	184,828	20.090	184,828	149,296		1,127		35,532		35,532		L	09/29/2011
46131B-10-0	INVESCO MORTGAGE CAPITAL INC			13,620.000	191,361	14.050	191,361	253,292	7,832	13,828		(61,931)		(61,931)		L	09/29/2011
46145F-10-5	INVESTMENT TECHNOLOGY GROUP			11,660.000	126,045	10.810	126,045	122,979				6,413	41,029	(34,616)		L	11/30/2011
46146P-10-2	INVESTORS BANCORP INC			7,640.000	102,987	13.480	102,987	92,723				3,137		3,137		L	09/29/2011
461730-10-3	INVESTORS REAL ESTATE TRUST			13,700.000	99,942	7.295	99,942	110,459	603	2,798		(14,873)		(14,873)		L	09/29/2011
462044-10-8	ION GEOPHYSICAL CORP			19,020.000	116,593	6.130	116,593	116,948				(34,770)		(34,770)		L	09/29/2011
44984A-10-5	IPC THE HOSPITALIST CO			2,540.000	116,129	45.720	116,129	88,407				17,622		17,622		L	09/29/2011
44980X-10-9	IPG PHOTONICS CORP			3,540.000	119,900	33.870	119,900	97,086				(1,371)		(1,371)		L	09/29/2011
46269C-10-2	IRIDIUM COMMUNICATIONS INC			800.000	6,168	7.710	6,168	5,035				1,133		1,133		L	09/29/2011
46270W-10-5	IRIS INTERNATIONAL INC			300.000	2,805	9.350	2,805	2,715				90		90		L	09/29/2011
462726-10-0	IROBOT			4,220.000	125,967	29.850	125,967	101,924				21,238		21,238		L	09/29/2011
462846-10-6	IRON MTN INC PA			26,540.000	817,432	30.800	817,432	696,537	6,635	19,340		119,913		119,913		L	11/30/2011
46333X-10-8	IRONWOOD PHARMACEUTICALS INC			7,640.000	91,451	11.970	91,451	82,557				8,894		8,894		L	09/29/2011
464286-50-9	ISHARES MSCI CANADA ETF		I	370,191.000	9,847,081	26.600	9,847,081	11,392,978		146,846		(1,545,961)		(1,545,961)		L	12/30/2011
464287-46-5	ISHARES MSCI EAFE INDEX FUND		R	2,018,929.000	99,997,553	49.530	99,997,553	115,909,083		1,624,647		(15,911,910)		(15,911,910)		L	12/30/2011
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			74,797.000	5,511,791	73.690	5,511,791	5,241,583		25,989		270,136		270,136		L	12/29/2011
464330-10-9	ISIS PHARMACEUTICALS INC			14,460.000	104,257	7.210	104,257	119,373				(35,137)		(35,137)		L	09/29/2011
464592-10-4	ISLE OF CAPRI CASINOS			200.000	934	4.670	934	990				(56)		(56)		L	09/29/2011
45031X-20-4	ISTA PHARMACEUTICALS INC			600.000	4,230	7.050	4,230	2,223				2,007		2,007		L	09/29/2011
45031U-10-1	ISTAR FINANCIAL			12,820.000	67,818	5.290	67,818	59,903				(33,090)		(33,090)		L	09/29/2011
465685-10-5	ITC HOLDINGS			6,800.000	515,984	75.880	515,984	388,324		8,225		80,327		80,327		L	09/29/2011
465741-10-6	ITRON INC			6,820.000	243,951	35.770	243,951	302,552				26,720	121,773	(95,053)		L	11/30/2011
450911-20-1	ITT CORP			20,390.000	394,139	19.330	394,139	381,600	867	15,660		22,172		22,172		L	11/30/2011
45068B-10-9	ITT EDUCATIONAL SVCS INC			5,349.000	304,305	56.890	304,305	331,739				(24,288)		(24,288)		L	12/19/2011
46600W-10-6	IXYS CORPORATION			4,520.000	48,952	10.830	48,952	50,778				(1,827)		(1,827)		L	09/29/2011
466032-10-9	J & J SNACK FOODS CORP.			2,460.000	131,069	53.280	131,069	117,790	320	846		12,241		12,241		L	09/29/2011
708160-10-6	J.C. PENNEY CO. INC.			22,800.000	801,420	35.150	801,420	691,966		16,380		79,673		79,673		L	09/29/2011
48123V-10-2	J2 GLOBAL INC			6,140.000	172,780	28.140	172,780	138,850		2,307		(4,021)		(4,021)		L	09/29/2011
466313-10-3	JABIL CIRC UIT INC COM			26,920.000	529,247	19.660	529,247	436,462		6,950		(5,150)		(5,150)		L	09/29/2011
466367-10-9	JACK IN THE BOX INC			6,380.000	133,342	20.900	133,342	144,489				(892)		(892)		L	09/29/2011
469814-10-7	JACOBS ENGINEERING GROUP INC			11,840.000	480,467	40.580	480,467	456,472				(33,381)		(33,381)		L	09/29/2011
47012E-10-6	JAKKS PACIFIC			4,280.000	60,391	14.110	60,391	80,569	428	378		(18,105)		(18,105)		L	09/29/2011
470355-20-7	JAMES RIVER COAL CO			8,840.000	61,173	6.920	61,173	62,007				(24,683)	61,656	(86,339)		L	11/30/2011
47102X-10-5	JANUS CAP GROUP INC			27,220.000	171,758	6.310	171,758	194,960		3,703		(26,415)	129,578	(155,993)		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
471109-10-8	JARDEN CORP			13,740.000	410,551	29.880	410,551	402,324	1,185	3,610		(10,473)		(10,473)		L	11/30/2011
472147-10-7	JAZZ PHARMACEUTICALS INC			2,640.000	101,983	38.630	101,983	87,933				14,050		14,050		L	09/29/2011
46612K-10-8	JDA SOFTWARE GROUP INC			6,340.000	205,353	32.390	205,353	171,982				31,510		31,510		L	09/29/2011
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0			32,520.000	339,509	10.440	339,509	411,699				(132,591)		(132,591)		L	09/29/2011
472319-10-2	JEFFERIES GROUP INC NEW			24,480.000	336,600	13.750	336,600	303,797		6,615		(13,150)	258,150	(271,300)		L	09/29/2011
477839-10-4	JOHN BEAN TECH			4,300.000	66,091	15.370	66,091	74,159		1,099		(17,575)		(17,575)		L	09/29/2011
478160-10-4	JOHNSON & JOHNSON			374,147.000	24,536,560	65.580	24,536,560	24,038,727		715,537		1,262,297		1,262,297		L	11/30/2011
478366-10-7	JOHNSON CONTROLS INC			88,500.000	2,766,510	31.260	2,766,510	2,854,540	15,930	37,818		(495,218)		(495,218)		L	11/30/2011
48020Q-10-7	JONES LANG LASALLE INC.			6,080.000	372,461	61.260	372,461	465,368		1,704		(114,655)		(114,655)		L	09/29/2011
480838-10-1	JOS A BANK CLOTHIERS INC			3,850.000	187,726	48.760	187,726	167,849				24,947		24,947		L	09/29/2011
481130-10-2	JOURNAL COMMUNICATIONS INC CL A			600.000	2,640	4.400	2,640	1,841				799		799		L	09/29/2011
481165-10-8	JOY GLOBAL INC			14,820.000	1,111,055	74.970	1,111,055	996,454		8,848		(144,262)		(144,262)		L	11/30/2011
46625H-10-0	JP MORGAN CHASE & CO			547,013.000	18,188,182	33.250	18,188,182	19,116,644		376,853		(4,074,972)		(4,074,972)		L	11/30/2011
48203R-10-4	JUNIPER NETWORKS INC			69,800.000	1,424,618	20.410	1,424,618	1,991,857				(994,348)		(994,348)		L	11/30/2011
48273U-10-2	K12			3,980.000	71,401	17.940	71,401	87,080				(39,297)		(39,297)		L	09/29/2011
48282T-10-4	KADANT INC			3,000.000	67,830	22.610	67,830	59,803				8,023		8,023		L	11/30/2011
483007-70-4	KAISER ALUMINUM CORP			2,240.000	102,771	45.880	102,771	86,684		1,934		(8,112)		(8,112)		L	09/29/2011
483548-10-3	KAMAN CORP			3,680.000	100,538	27.320	100,538	85,463	589	1,966		(6,087)		(6,087)		L	09/29/2011
484836-10-1	KANSAS CITY LIFE INSURANCE CO.			100.000	3,282	32.820	3,282	3,047		27		236		236		L	09/29/2011
485170-30-2	KANSAS CITY SOUTHERN			14,400.000	979,344	68.010	979,344	602,962				282,125		282,125		L	09/29/2011
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP			6,200.000	97,588	15.740	97,588	80,929				3,651		3,651		L	09/29/2011
48238T-10-9	KAR AUCTION SERVICES INC			900.000	12,150	13.500	12,150	11,025				1,125		1,125		L	09/29/2011
486587-10-8	KAYDON CORPORATION			4,820.000	147,010	30.500	147,010	193,260	964	3,205		(43,533)		(43,533)		L	09/29/2011
48666K-10-9	KB HOME COM			18,520.000	124,454	6.720	124,454	119,656		2,513		(16,164)	53,174	(69,338)		L	11/30/2011
48242W-10-6	KBR INC			19,640.000	547,367	27.870	547,367	498,517	982	3,056		(46,955)		(46,955)		L	09/29/2011
487169-10-4	KEARNY FINANCIAL CORP			200.000	1,900	9.500	1,900	1,766	10			134		134		L	09/29/2011
487836-10-8	KELLOGG CO.			42,820.000	2,165,407	50.570	2,165,407	2,308,684		60,734		(36,862)		(36,862)		L	12/19/2011
488152-20-8	KELLY SERVICES INC. CLASS A			7,520.000	102,874	13.680	102,874	102,730		344		(17,046)		(17,046)		L	11/30/2011
488360-20-7	KEMET CORP			7,980.000	56,259	7.050	56,259	59,722				(3,463)		(3,463)		L	09/29/2011
488401-10-0	KEMPER CORP			7,820.000	228,422	29.210	228,422	210,172		6,787		36,605		36,605		L	09/29/2011
488879-10-7	KENEXA CORP			3,460.000	92,382	26.700	92,382	54,004				19,609		19,609		L	09/29/2011
489170-10-0	KENNAMETAL, INC.			11,040.000	403,181	36.520	403,181	346,450		4,872		(22,033)		(22,033)		L	09/29/2011
193294-10-5	KENNETH COLE PRODUCTIONS A			200.000	2,118	10.590	2,118	2,098				20		20		L	09/29/2011
490057-10-6	KENSEY NASH CORP			200.000	3,838	19.190	3,838	4,934				(1,096)		(1,096)		L	09/29/2011
492515-10-1	KERYX BIOPHARMACEUTICAL COMMON STOCK			1,300.000	3,289	2.530	3,289	3,927				(638)		(638)		L	09/29/2011
492914-10-6	KEY ENERGY SERVICES INC			18,980.000	293,621	15.470	293,621	183,460				56,606		56,606		L	09/29/2011
493267-10-8	KEYCORP NEW COM			129,100.000	992,779	7.690	992,779	1,042,981		11,425		(99,098)		(99,098)		L	11/30/2011
493308-10-0	KEYNOTE SYSTEMS INC			2,480.000	50,939	20.540	50,939	53,367		149		(2,427)		(2,427)		L	09/29/2011
493723-10-0	KEYW HOLDING CORP			100.000	740	7.400	740	687				54		54		L	09/29/2011
493732-10-1	KFORCE INC			5,340.000	65,842	12.330	65,842	61,382				(16,616)		(16,616)		L	09/29/2011
49427F-10-8	KILROY REALTY CORPORATION			7,320.000	278,672	38.070	278,672	188,986	815	(3,885)		31,473		31,473		L	09/29/2011
494274-10-3	KIMBALL INTERNATIONAL INC CL B			300.000	1,521	5.070	1,521	1,441	15			80		80		L	09/29/2011
494368-10-3	KIMBERLY-CLARK CORP			56,120.000	4,128,187	73.560	4,128,187	3,663,875	39,284	111,670		464,301		464,301		L	11/30/2011
49446R-10-9	KIMCO REALTY CORP			55,140.000	895,474	16.240	895,474	838,868	8,022	22,029		(69,968)		(69,968)		L	09/29/2011
49456B-10-1	KINDER MORGAN INC DEL			2,200.000	70,774	32.170	70,774	57,942		660		12,832		12,832		L	09/29/2011
49455U-10-0	KINDER MORGAN MANAGEMENT LLC			1,729.000	135,761	78.520	135,761	100,808				34,953		34,953		L	10/27/2011
494580-10-3	KINDRED HEALTHCARE INC			6,992.000	82,296	11.770	82,296	60,271				17,527	64,618	(47,091)		L	09/29/2011
497266-10-6	KIRBY CORP			6,720.000	442,445	65.840	442,445	291,098				137,018		137,018		L	09/29/2011
497498-10-5	KIRKLAND'S INC			200.000	2,660	13.300	2,660	1,901				759		759		L	09/29/2011
482470-20-0	KIT DIGITAL INC			7,400.000	62,530	8.450	62,530	64,638				(2,108)		(2,108)		L	09/29/2011
49803T-10-2	KITE REALTY GROUP TRUST			10,880.000	49,069	4.510	49,069	40,720		(1,073)		(5,172)		(5,172)		L	09/29/2011
482480-10-0	KLA TENCOR CORP			29,680.000	1,432,060	48.250	1,432,060	1,129,139		22,563		223,552		223,552		L	11/30/2011
499005-10-6	KNIGHT CAPITAL GROUP INC			13,100.000	154,842	11.820	154,842	189,148				(22,094)		(22,094)		L	09/29/2011
499064-10-3	KNIGHT TRANSPORTATION INC			8,520.000	133,253	15.640	133,253	150,518		1,811		(21,486)		(21,486)		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
498904-20-0	KNOLL INC			6,440.000	95,634	14.850	95,634	94,892		2,085		(14,026)		(14,026)		L	09/29/2011
499183-80-4	KNOLOGY INC			5,560.000	78,952	14.200	78,952	62,536				(6,438)		(6,438)		L	09/29/2011
500150-10-0	KODIAK OIL AND GAS GROUP			29,900.000	284,050	9.500	284,050	140,354				91,654		91,654		L	09/29/2011
500255-10-4	KOHLS CORP			36,080.000	1,780,548	49.350	1,780,548	2,013,224		32,070		(151,725)		(151,725)		L	09/29/2011
500600-10-1	KOPIN CORP			1,200.000	4,656	3.880	4,656	4,126				530		530		L	09/29/2011
50060P-10-6	KOPPERS CO.			3,480.000	119,573	34.360	119,573	113,865	766	2,033		(1,045)		(1,045)		L	09/29/2011
500643-20-0	KORN/FERRY INTERNATIONAL			7,240.000	123,514	17.060	123,514	107,275				(18,037)		(18,037)		L	11/30/2011
50075N-10-4	KRAFT FOOD S INC CL A			233,820.000	8,735,515	37.360	8,735,515	7,335,854	67,808	215,273		1,206,760		1,206,760		L	11/30/2011
50077C-10-6	KRATON PERFORMANCE POLYMERS			6,340.000	128,702	20.300	128,702	114,094				14,602	73,023	(58,421)		L	11/30/2011
50077B-20-7	KRATOS DEFENSE & SECURITY			9,720.000	58,028	5.970	58,028	49,531				8,474		8,474		L	11/30/2011
501014-10-4	KRISPY KREME DOUGHNUTS INC			10,020.000	65,531	6.540	65,531	72,224				(6,693)		(6,693)		L	09/29/2011
501044-10-1	KROGER CO			76,720.000	1,858,158	24.220	1,858,158	1,709,415		28,163		143,654		143,654		L	11/30/2011
50105F-10-5	KRONOS WORLDWIDE INC			3,900.000	70,356	18.040	70,356	75,903		585		(5,553)		(5,553)		L	11/30/2011
482686-10-2	K-SWISS INC			400.000	1,168	2.920	1,168	1,700					544	(544)		L	09/29/2011
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.			9,880.000	91,390	9.250	91,390	73,842				19,686		19,686		L	09/29/2011
482423-10-0	KWB INC			6,820.000	103,528	15.180	103,528	99,370		1,259		(4,218)	72,960	(77,177)		L	09/29/2011
502424-10-4	L-3 COMMUNICATIONS			16,664.000	1,111,156	66.680	1,111,156	1,254,783		25,684		(81,404)		(81,404)		L	09/29/2011
50540R-40-9	LABORATORY CORP AMER HLDGS			12,503.000	1,074,883	85.970	1,074,883	1,025,507				(7,666)		(7,666)		L	11/30/2011
505597-10-4	LACLEDE GROUP INC			3,880.000	157,024	40.470	157,024	136,687	1,610	4,909		14,625		14,625		L	09/29/2011
511637-10-0	LAKELAND BANCORP INC			300.000	2,586	8.620	2,586	2,336		18		250		250		L	09/29/2011
511656-10-0	LAKELAND FINANCIAL CORP			2,860.000	73,988	25.870	73,988	59,955		443		14,033		14,033		L	09/29/2011
512807-10-8	LAM RESEARCH CORP.			14,920.000	552,338	37.020	552,338	624,465				(186,257)		(186,257)		L	09/29/2011
512815-10-1	LAMAR ADVERTISING CO			7,700.000	211,750	27.500	211,750	131,131				43,307	109,592	(66,285)		L	09/29/2011
513847-10-3	LANCASTER COLONY CORP.			3,040.000	210,794	69.340	210,794	172,638		3,312		34,335		34,335		L	09/29/2011
51476K-10-3	LANDAUER INC			1,720.000	88,580	51.500	88,580	95,368	946	3,344		(12,431)		(12,431)		L	09/29/2011
514766-10-4	LANDEC CORP			300.000	1,656	5.520	1,656	1,650				6		6		L	09/29/2011
515098-10-1	LANDSTAR SYSTEMS INC			6,940.000	332,565	47.920	332,565	301,676		1,302		49,455		49,455		L	09/29/2011
517834-10-7	LAS VEGAS SANDS CORP			50,853.000	2,172,949	42.730	2,172,949	1,767,231				(122,297)		(122,297)		L	11/30/2011
517942-10-8	LASALLE HOTELS			10,960.000	265,342	24.210	265,342	263,896	1,045	3,781		(12,259)		(12,259)		L	09/29/2011
518415-10-4	LATTICE SEMICONDUCTOR			19,440.000	115,474	5.940	115,474	67,227				(690)		(690)		L	09/29/2011
521050-10-4	LAYNE CHRISTENSEN CO			3,800.000	91,960	24.200	91,960	110,504				(35,552)		(35,552)		L	09/29/2011
505336-10-7	LA-Z-BOY CHAIR CO.			8,580.000	102,102	11.900	102,102	71,313				26,287		26,287		L	09/29/2011
521863-30-8	LEAP WIRELESS INTERNATIONAL INC			9,220.000	85,654	9.290	85,654	80,741				29,546	50,634	(21,088)		L	09/29/2011
52186N-10-6	LEAPFROG ENTERPRISES INC			8,580.000	47,962	5.590	47,962	44,609				3,335		3,335		L	11/30/2011
521865-20-4	LEAR CORP			13,180.000	524,564	39.800	524,564	629,224		5,293		(115,062)		(115,062)		L	09/29/2011
524901-10-5	LEGG MASON INC COM			18,820.000	452,621	24.050	452,621	628,635	1,506	4,348		(202,498)		(202,498)		L	09/29/2011
524660-10-7	LEGGETT & PLATT INC			20,060.000	462,182	23.040	462,182	473,683	5,617	18,510		12,313		12,313		L	09/29/2011
52602E-10-2	LENDER PROCESSING SERVICES			14,720.000	221,830	15.070	221,830	222,364		1,952		9,847	27,484	(17,638)		L	09/29/2011
526057-10-4	LENNAR COR P CL A			21,660.000	425,619	19.650	425,619	403,207		3,082		35,104		35,104		L	09/29/2011
526057-30-2	LENNAR CORP CLASS B			300.000	4,674	15.580	4,674	3,137		12		1,537		1,537		L	09/29/2011
526107-10-7	LENNOX INTERNATIONAL INC			7,020.000	236,925	33.750	236,925	288,372	1,264	3,588		(66,124)		(66,124)		L	11/30/2011
527288-10-4	LEUCADIA NATIONAL C			29,140.000	662,644	22.740	662,644	914,779		7,285		(286,764)		(286,764)		L	09/29/2011
52729N-30-8	LEVEL 3 COMMUNICATIONS INC			39,832.000	676,746	16.990	676,746	736,144				(75,817)		(75,817)		L	11/30/2011
528872-10-4	LEXICON PHARMACEUTICALS INC			3,200.000	4,128	1.290	4,128	2,987				1,141		1,141		L	09/29/2011
528872-99-7	LEXICON RIGHTS			3,200.000		0.000										U	11/17/2011
529043-10-1	LEXINGTON REALTY TRUST			16,800.000	125,832	7.490	125,832	113,534	2,100	4,979		(12,964)		(12,964)		L	09/29/2011
529771-10-7	LEXMARK IN TL INC CL A			10,840.000	358,479	33.070	358,479	382,963		2,710		(8,346)		(8,346)		L	09/29/2011
50187A-10-7	LHC GROUP INC			4,260.000	54,656	12.830	54,656	59,209				(18,587)	19,969	(38,556)		L	11/30/2011
529898-10-8	LIBBEY INC			4,000.000	50,960	12.740	50,960	47,580				3,375		3,375		L	11/30/2011
530555-10-1	LIBERTY GLOBAL INC		R	19,840.000	814,035	41.030	814,035	779,735				35,997		35,997		L	09/29/2011
530555-30-9	LIBERTY GLOBAL INC		R	16,480.000	651,290	39.520	651,290	610,641				41,546		41,546		L	09/29/2011
53071M-10-4	LIBERTY INTERACTIVE CORP			83,864.000	1,359,855	16.215	1,359,855	1,248,043				32,010		32,010		L	11/30/2011
530322-10-6	LIBERTY MEDIA CORP LIBERTY CAPITAL			15,340.000	1,197,287	78.050	1,197,287	905,853				142,740		142,740		L	11/28/2011
531172-10-4	LIBERTY PROPERTY TRUST			16,420.000	507,050	30.880	507,050	514,016	7,244	23,078		(6,896)		(6,896)		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
53215T-10-6	LIFE PARTNERS HLDGS INC			100.000	646	6.460	646	607		20		40		40		L	09/29/2011
53217V-10-9	LIFE TECHNOLOGIES CORP			22,320.000	868,471	38.910	868,471	1,139,121				(312,152)		(312,152)		L	09/29/2011
53217R-20-7	LIFE TIME FITNESS INC			5,100.000	238,425	46.750	238,425	196,075				32,733		32,733		L	09/29/2011
53219L-10-9	LIFEPOINT HOSPITALS INC			7,140.000	265,251	37.150	265,251	257,542				3,276		3,276		L	09/29/2011
53220K-50-4	LIGAND PHARMACEUTICALS			3,240.000	38,459	11.870	38,459	44,701				(6,242)		(6,242)		U	09/29/2011
53261M-10-4	LIMELIGHT NETWORKS INC			1,100.000	3,256	2.960	3,256	2,679				577		577		L	09/29/2011
532716-10-7	LIMITED BRANDS INC			41,420.000	1,671,297	40.350	1,671,297	1,214,529		147,660		336,323		336,323		L	09/29/2011
532774-10-6	LIN TV CORP CL A			600.000	2,538	4.230	2,538	1,315				1,223		1,223		L	09/29/2011
532791-10-0	LINCARE HOLDINGS INC			13,210.000	339,629	25.710	339,629	379,798		9,428		(6,056)		(6,056)		L	09/29/2011
533535-10-0	LINCOLN EDUCATIONAL SERVICES			200.000	1,580	7.900	1,580	1,663		14		(83)		(83)		L	09/29/2011
533900-10-6	LINCOLN ELEC HLDGS			10,880.000	425,626	39.120	425,626	324,008	1,850	5,369		74,517		74,517		L	09/29/2011
534187-10-9	LINCOLN NA TL CORP IN COM			48,460.000	941,093	19.420	941,093	765,588		8,296		246,498	564,342	(317,844)		L	11/30/2011
535555-10-6	LINDSAY CORP			1,500.000	82,335	54.890	82,335	61,834		511		(9,824)		(9,824)		L	04/01/2011
535678-10-6	LINEAR TEC HNOLOGY CORP COM			34,640.000	1,040,239	30.030	1,040,239	1,028,585		30,014		(130,870)		(130,870)		L	09/29/2011
53578A-10-8	LINKEDIN CORP			2,280.000	143,663	63.010	143,663	150,315				(6,658)		(6,658)		L	11/30/2011
536252-10-9	LIONBRIDGE TECHNOLOGIES INC			700.000	1,603	2.290	1,603	1,681				(78)		(78)		L	09/29/2011
535919-20-3	LIONS GATE ENTERTAINMENT			9,460.000	78,707	8.320	78,707	65,407				16,813		16,813		L	09/29/2011
53635B-10-7	LIQUIDITY SERVICES INC			2,620.000	96,678	36.900	96,678	86,948				9,730		9,730		L	09/29/2011
536797-10-3	LITHIA MTRS INC			3,860.000	84,380	21.860	84,380	55,651		270		28,729		28,729		L	09/29/2011
537008-10-4	LITTLEFUSE INC			3,120.000	134,098	42.980	134,098	135,330		1,051		(153)		(153)		L	09/29/2011
538034-10-9	LIVE NATION ENTERTAINMENT INC			20,927.000	173,903	8.310	173,903	170,865				(46,591)		(46,591)		L	09/29/2011
538146-10-1	LIVEPERSON INC			7,500.000	94,125	12.550	94,125	78,884				15,241		15,241		L	09/29/2011
539320-10-1	LIZ CLAIBO RNE INC COM			13,440.000	115,987	8.630	115,987	85,265				23,142		23,142		L	09/29/2011
501889-20-8	LKQ CORP			19,040.000	572,723	30.080	572,723	400,896				131,202		131,202		L	09/29/2011
539830-10-9	LOCKHEED MARTIN CORP			41,971.000	3,395,454	80.900	3,395,454	3,132,965		118,221		434,102		434,102		L	11/30/2011
540424-10-8	LOEWS CORP			46,920.000	1,766,538	37.650	1,766,538	1,786,238		9,600		(53,713)		(53,713)		L	11/30/2011
54142L-10-9	LOGMELN INC			2,900.000	111,795	38.550	111,795	99,132				(13,275)		(13,275)		L	09/29/2011
54222A-10-6	LONE PINE RESOURCES INC			15,323.000	107,414	7.010	107,414	115,123				(7,724)	40,253	(47,977)		L	11/30/2011
543524-30-0	LOOPNET INC			4,060.000	74,217	18.280	74,217	47,020				26,015		26,015		L	09/29/2011
543881-10-6	LORAL SPACE AND COMMUNICATIONS			1,460.000	94,725	64.880	94,725	61,978				(12,158)		(12,158)		L	09/29/2011
546347-10-5	LOUISIANA-PACIFIC CORP.			18,280.000	147,520	8.070	147,520	167,234				(17,254)	21	(17,276)		L	09/29/2011
548661-10-7	LOWES COS INC USD0.50			180,315.000	4,576,395	25.380	4,576,395	4,010,679		74,176		185,718		185,718		L	11/30/2011
50213H-10-0	LPL INVESTMENT HOLDINGS INC			4,120.000	125,825	30.540	125,825	105,483				20,342		20,342		L	09/29/2011
502160-10-4	LSB INDUSTRIES INC			2,880.000	80,726	28.030	80,726	55,006				8,082		8,082		L	09/29/2011
502161-10-2	LSI CORP			86,740.000	516,103	5.950	516,103	496,776				4,332		4,332		L	09/29/2011
502175-10-2	LTC PROPERTIES INC			4,560.000	140,722	30.860	140,722	122,031		6,963		14,057		14,057		L	09/29/2011
502403-20-7	LTX-CREDENCE CORP			8,280.000	44,298	5.350	44,298	45,156				(858)		(858)		L	09/29/2011
549764-10-8	LUFKIN INDUSTRIES INC			4,120.000	277,317	67.310	277,317	235,084		1,690		(11,256)		(11,256)		L	09/29/2011
550021-10-9	LULULEMON ATHLETICA INC		I	13,480.000	628,977	46.660	628,977	695,844				(66,868)		(66,868)		L	11/30/2011
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC			4,220.000	74,525	17.660	74,525	64,071				22,070	48,938	(26,868)		L	09/29/2011
55027E-10-2	LUMINEX CORP			5,460.000	115,916	21.230	115,916	98,207				13,024		13,024		L	09/29/2011
550283-10-5	LUMOS NETWORKS CORP			2,430.000	37,276	15.340	37,276	24,614	340			12,662		12,662		L	11/01/2011
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			42,060.000	1,366,529	32.490	1,366,529	1,601,541		174,797		(235,015)		(235,015)		U	11/30/2011
55261F-10-4	M & T BANK CORP			16,020.000	1,222,967	76.340	1,222,967	1,300,087		33,656		(99,333)		(99,333)		L	11/30/2011
552690-10-9	M D U RESOURCES GROUP, INC.			26,600.000	570,836	21.460	570,836	557,371	4,456	11,024		28,936		28,936		L	11/30/2011
553777-10-3	M T S SYSTEMS			2,260.000	92,095	40.750	92,095	81,163	565	1,358		9,355		9,355		L	09/29/2011
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC			6,820.000	65,472	9.600	65,472	60,425				5,031	101	4,930		L	11/30/2011
554382-10-1	MACERICH COMPANY			20,200.000	1,022,120	50.600	1,022,120	845,736		9,209		81,612		81,612		L	11/30/2011
554489-10-4	MACK-CALI REALTY CORP			11,660.000	311,205	26.690	311,205	375,156		10,210		(47,216)		(47,216)		L	11/30/2011
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		R	6,080.000	169,936	27.950	169,936	99,546		3,288		39,514		39,514		L	09/29/2011
55616P-10-4	MACYS INC			61,960.000	1,993,873	32.180	1,993,873	1,554,272	6,196	14,725		395,018		395,018		L	11/30/2011
559079-20-7	MAGELLAN HEALTH SERVICES INC			3,920.000	193,922	49.470	193,922	192,564				1,358		1,358		L	09/29/2011
559181-10-2	MAGMA DESIGN AUTOMATION INC			9,600.000	68,928	7.180	68,928	45,249				23,679		23,679		L	09/29/2011
55973B-10-2	MAGNUM HUNTER RESOURCES CORP			16,900.000	91,091	5.390	91,091	63,612				27,479		27,479		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G5753U-11-2	MAIDEN HOLDINGS LTD			9,080.000	79,541	8.760	79,541	69,015	726	2,430		8,344		8,344		L	09/29/2011
560305-10-4	MAIDENFORM BRANDS INC			3,940.000	72,102	18.300	72,102	65,612				(20,999)		(20,999)		L	09/29/2011
56035L-10-4	MAIN STREET CAPITAL CORP			5,780.000	122,767	21.240	122,767	108,069	780	751		14,693		14,693		L	11/30/2011
56062Y-10-2	MAINSOURCE FINANCIAL GROUP 1			300.000	2,649	8.830	2,649	2,648		3		1		1		L	09/29/2011
560879-10-8	MAKO SURGICAL CORP			4,200.000	105,882	25.210	105,882	149,816				(43,934)		(43,934)		L	09/29/2011
562750-10-9	MANHATTAN ASSOCIATES			3,180.000	128,726	40.480	128,726	102,000				30,377		30,377		L	09/29/2011
563571-10-8	MANITOWOC INC COM			16,960.000	155,862	9.190	155,862	213,943		1,357		(52,152)		(52,152)		L	09/29/2011
56400P-20-1	MANNKIND CORP			13,480.000	33,700	2.500	33,700	49,680				(35,510)	18,573	(54,082)		L	09/29/2011
56418H-10-0	MANPOWERGROUP			11,580.000	413,985	35.750	413,985	614,200		8,624		(267,703)		(267,703)		L	09/29/2011
564563-10-4	MANTECH INTL CORP			3,820.000	119,337	31.240	119,337	156,795		3,041		(34,743)		(34,743)		L	09/29/2011
56509R-10-8	MAP PHARMACEUTICALS			3,020.000	39,773	13.170	39,773	44,110				(4,337)		(4,337)		L	09/29/2011
565849-10-6	MARATHON OIL CORP			103,580.000	3,031,787	29.270	3,031,787	2,332,239		63,151		455,703		455,703		L	11/30/2011
56585A-10-2	MARATHON PETROLEUM CORP			49,660.000	1,653,181	33.290	1,653,181	1,395,497		20,731		257,684		257,684		L	11/30/2011
56624R-10-8	MARCHEX INC CL B			500.000	3,125	6.250	3,125	4,388		10		(1,263)		(1,263)		L	09/29/2011
566330-10-6	MARCUS CORP			200.000	2,522	12.610	2,522	2,024		17		498		498		L	09/29/2011
567908-10-8	MARINEMAX INC			300.000	1,956	6.520	1,956	1,991				(35)		(35)		L	09/29/2011
570535-10-4	MARKEL CORP			1,250.000	518,338	414.670	518,338	447,640				48,421		48,421		L	09/29/2011
57060D-10-8	MARKETAXESS HOLDINGS INC			4,020.000	121,042	30.110	121,042	71,032		1,285		33,966		33,966		L	09/29/2011
571903-20-2	MARRIOTT I NTL INC NEW CL A			48,721.000	1,421,192	29.170	1,421,192	1,600,581	3,728	11,294		(326,140)		(326,140)		L	11/30/2011
57164Y-10-7	MARRIOTT VACATIONS WORLD			3,728.000	63,972	17.160	63,972	76,348				(12,375)		(12,375)		L	11/22/2011
571748-10-2	MARSH + MCLENNAN COS INC			78,560.000	2,484,067	31.620	2,484,067	2,053,508		51,733		291,653		291,653		L	11/30/2011
573075-10-8	MARTEN TRANSPORT LTD			3,120.000	56,129	17.990	56,129	56,753		232		(9,436)		(9,436)		L	09/29/2011
573083-10-2	MARTHA STEWART OMNIMEDIA INC			600.000	2,640	4.400	2,640	1,961		150		679		679		L	09/29/2011
573284-10-6	MARTIN MARIETTA MATERIALS			7,231.000	545,290	75.410	545,290	595,654		7,962		(75,827)		(75,827)		L	11/30/2011
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.			63,780.000	883,353	13.850	883,353	1,056,439				(258,896)		(258,896)		L	09/29/2011
574599-10-6	MASCO CORP			60,260.000	631,525	10.480	631,525	429,051		15,989		301,300	405,381	(104,080)		L	09/29/2011
574795-10-0	MASIMO CORP			7,740.000	144,622	18.685	144,622	191,832				(72,454)		(72,454)		L	09/29/2011
576323-10-9	MASTEC INC.			8,000.000	138,960	17.370	138,960	111,795				13,200		13,200		L	09/29/2011
57636Q-10-4	MASTERCARD INC CLASS A			15,179.000	5,659,035	372.820	5,659,035	4,082,605		7,641		1,908,545		1,908,545		L	12/01/2011
576690-10-1	MATERION CORP			3,920.000	95,178	24.280	95,178	117,874				(49,876)		(49,876)		L	09/29/2011
576853-10-5	MATRIX SERVICE COMPANY			4,760.000	44,934	9.440	44,934	48,615				(11,294)		(11,294)		L	09/29/2011
577081-10-2	MATTEL INC COM			44,020.000	1,221,995	27.760	1,221,995	1,006,769		35,668		95,264		95,264		L	09/29/2011
577128-10-1	MATTHEWS INTL CORP			4,320.000	135,778	31.430	135,778	145,513		1,306		(13,198)		(13,198)		L	09/29/2011
57772K-10-1	MAXIM INTEGRATED PRODUCTS			42,100.000	1,096,284	26.040	1,096,284	913,958		30,568		84,949		84,949		L	11/30/2011
577933-10-4	MAXIMUS INC			4,520.000	186,902	41.350	186,902	133,681		1,045		19,819		19,819		L	09/29/2011
57776J-10-0	MAXLINEAR INC-CLASS A			200.000	950	4.750	950	1,268				(318)		(318)		L	09/29/2011
577767-10-6	MAXWELL TECHNOLOGIES INC			4,040.000	65,610	16.240	65,610	70,861				(10,593)		(10,593)		L	09/29/2011
55264U-10-8	MB FINANCIAL INC			8,520.000	145,692	17.100	145,692	137,414		311		672		672		L	09/29/2011
55262C-10-0	MBIA INC			21,580.000	250,112	11.590	250,112	185,641				4,178		4,178		L	09/29/2011
579489-10-5	MCCLATCHY CO CL A			700.000	1,673	2.390	1,673	900				774		774		L	09/29/2011
579780-20-6	MCCORMICK & CO.			18,220.000	918,652	50.420	918,652	787,108	5,648	16,106		70,149		70,149		L	12/19/2011
580037-10-9	MCDERMOTT INTERNATIONAL, INC.			32,860.000	378,219	11.510	378,219	371,647				(21,230)	240,985	(262,215)		L	09/29/2011
580135-10-1	MCDONALDS CORP			146,620.000	14,710,385	100.330	14,710,385	11,280,259		305,970		3,016,128		3,016,128		L	11/30/2011
58047P-10-7	MCG CAPITAL CORP			10,640.000	42,454	3.990	42,454	60,957	1,809	6,010		(28,536)		(28,536)		L	09/29/2011
580589-10-9	MCGRATH RENTCORP.			4,160.000	120,598	28.990	120,598	112,263		3,601		12,289		12,289		L	09/29/2011
580645-10-9	MCGRAW HILL COS INC			42,040.000	1,890,539	44.970	1,890,539	1,475,138		33,990		286,617		286,617		L	11/30/2011
58155Q-10-3	MCKESSON CORP			34,220.000	2,666,080	77.910	2,666,080	2,579,929	6,844	4,113		77,841		77,841		L	12/14/2011
582411-10-4	MCMORAN EXPLORATION COMPANY			13,560.000	197,298	14.550	197,298	145,361				(25,225)		(25,225)		L	09/29/2011
552676-10-8	MDC HOLDINGS INC			7,240.000	127,641	17.630	127,641	140,124		6,640		10,303	82,098	(71,796)		L	09/29/2011
582839-10-6	MEAD JOHNSON NUTRITION CO A			31,440.000	2,160,871	68.730	2,160,871	1,873,261	8,174	21,858		108,855		108,855		L	11/30/2011
58319P-10-8	MEADOWBROOK INSURANCE GRP			8,680.000	92,702	10.680	92,702	74,516		1,392		4,693		4,693		L	09/29/2011
583334-10-7	MEADWESTVA CO CORP COM			30,020.000	899,099	29.950	899,099	803,054		20,325		84,623		84,623		L	11/30/2011
583421-10-2	MEASUREMENT SPECIALTIES INC			2,300.000	64,308	27.960	64,308	60,103				4,205		4,205		L	09/29/2011
584045-10-8	MEDASSETS INC			7,500.000	69,375	9.250	69,375	97,146				(21,244)	51,605	(72,849)		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
58404W-10-9	MEDCATH CORP			400.000	2,916	7.290	2,916	2,718				198		198		L	09/29/2011
58405U-10-2	MEDCO HEALTH SOLUTIONS INC			53,367.000	2,983,215	55.900	2,983,215	2,956,386				(183,908)		(183,908)		L	09/29/2011
58463J-30-4	MEDICAL PPTYS TRUST INC			16,980.000	167,593	9.870	167,593	146,033	3,396	5,176		(7,446)		(7,446)		L	09/29/2011
584688-10-5	MEDICINES COMPANY			8,440.000	157,322	18.640	157,322	89,893				32,904		32,904		L	09/29/2011
584690-30-9	MEDICIS PHARMACEUTICAL CORP			8,340.000	277,305	33.250	277,305	205,382	667	2,106		40,961		40,961		L	09/29/2011
58471A-10-5	MEDIDATA SOLUTIONS INC			4,080.000	88,740	21.750	88,740	67,900				20,840		20,840		L	09/29/2011
58470H-10-1	MEDIFAST INC			2,220.000	30,458	13.720	30,458	41,965				(3,751)	22,546	(26,297)		L	09/29/2011
58501N-10-1	MEDIVATION INC			5,200.000	239,772	46.110	239,772	70,880				155,784		155,784		L	09/29/2011
58502B-10-6	MEDNAX INC			6,640.000	478,146	72.010	478,146	403,765				34,568		34,568		L	09/29/2011
58506K-10-2	MEDQUIST HLDGS INC			400.000	3,848	9.620	3,848	3,081				767		767		L	09/29/2011
585055-10-6	MEDTRONIC INC.			147,161.000	5,628,908	38.250	5,628,908	5,388,867		115,169		225,581		225,581		L	11/30/2011
552715-10-4	MEMC ELECT R MATLS INC COM			35,440.000	139,634	3.940	139,634	194,713				(54,796)	10,994	(65,790)		L	09/29/2011
587118-10-0	MENS WEARHOUSE			6,860.000	222,333	32.410	222,333	171,466		2,897		47,584		47,584		L	09/29/2011
587200-10-6	MENTOR GRAPHICS CORP.			13,640.000	184,958	13.560	184,958	134,610				25,068		25,068		L	09/29/2011
58733R-10-2	MERCADOLIBRE INC		R	4,140.000	329,296	79.540	329,296	218,372	331	696		66,519		66,519		L	09/29/2011
588056-10-1	MERCER INTERNATIONAL INC			11,280.000	68,808	6.100	68,808	80,463				(11,655)		(11,655)		L	09/29/2011
58933Y-10-5	MERCK & CO. INC.			430,092.000	16,214,468	37.700	16,214,468	15,080,830	180,639	494,353		929,953		929,953		L	11/30/2011
589378-10-8	MERCURY COMPUTER SYSTEMS			4,380.000	58,210	13.290	58,210	56,117				(19,200)		(19,200)		L	09/29/2011
589400-10-0	MERCURY GENERAL CORP			3,060.000	139,597	45.620	139,597	133,329		6,295		10,776		10,776		L	09/29/2011
589433-10-1	MEREDITH C ORP COM			5,240.000	171,086	32.650	171,086	175,910		5,477		(2,266)		(2,266)		L	09/29/2011
589499-10-2	MERGE HEALTHCARE INC			9,140.000	44,329	4.850	44,329	58,949				(14,620)		(14,620)		L	11/30/2011
58964Q-10-4	MERIDAN INTERSTATE BANCORP			100.000	1,245	12.450	1,245	1,076				169		169		L	09/29/2011
589584-10-1	MERIDIAN BIOSCIENCE INC			6,400.000	120,576	18.840	120,576	128,824		4,408		(22,066)		(22,066)		L	09/29/2011
589889-10-4	MERIT MEDICAL SYSTEMS INC			7,450.000	99,681	13.380	99,681	95,321				4,641		4,641		L	09/29/2011
59001A-10-2	MERITAGE HOMES CORP			6,180.000	143,314	23.190	143,314	137,286				11,387		11,387		L	11/30/2011
59001K-10-0	MERITOR INC			12,940.000	68,841	5.320	68,841	91,356				(63,888)	103,586	(167,474)		L	09/29/2011
590470-10-3	MERU NETWORKS INC			200.000	826	4.130	826	940				(114)	665	(779)		L	09/29/2011
591018-80-9	METABOLIX INC			500.000	2,275	4.550	2,275	2,261				15		15		L	09/29/2011
591176-10-2	METALICO INC			900.000	2,961	3.290	2,961	3,457				(496)		(496)		L	09/29/2011
59132A-10-4	METALS USA HOLDINGS CORP			200.000	2,250	11.250	2,250	1,818				432		432		L	09/29/2011
591520-20-0	METHODE ELECTRONICS CLASS A			5,720.000	47,419	8.290	47,419	62,479		1,476		(23,552)		(23,552)		L	09/29/2011
59156R-10-8	METLIFE INC COM			150,700.000	4,698,826	31.180	4,698,826	5,978,968		106,900		(1,613,527)		(1,613,527)		L	11/30/2011
592142-10-3	METRO HEALTH NETWORKS INC			24.000	179	7.470	179	109				70		70		L	10/04/2011
591708-10-2	METROPCS COMMUNICATIONS			32,940.000	285,919	8.680	285,919	402,969				(143,394)		(143,394)		L	09/29/2011
592688-10-5	METTLER TOLEDO INTERNATIONAL			4,342.000	641,357	147.710	641,357	546,404				(9,128)		(9,128)		L	09/29/2011
55277J-10-8	MF GLOBAL HOLDINGS LTD			3,100.000	233	0.075	233					233	13,291	(13,058)		L	09/29/2011
55272X-10-2	MFA FINANCIAL INC			45,920.000	308,582	6.720	308,582	342,256	12,398	37,596		(60,959)		(60,959)		L	09/29/2011
55277P-10-4	MGE ENERGY INC			5,400.000	252,558	46.770	252,558	216,726		7,730		22,418		22,418		L	09/29/2011
552848-10-3	MGIC INVT CORP WIS			27,120.000	101,158	3.730	101,158	68,287				18,168	166,092	(147,924)		L	09/29/2011
552953-10-1	MGM RESORTS INTERNATIONAL			48,100.000	501,683	10.430	501,683	645,568				(178,559)		(178,559)		L	09/29/2011
057149-10-6	MICHAEL BAKER CORP			100.000	1,961	19.610	1,961	1,946				15		15		L	09/29/2011
594793-10-1	MICREL INC			12,260.000	123,949	10.110	123,949	116,380		850		(16,820)		(16,820)		L	11/30/2011
594901-10-0	MICRO SYSTEMS INC			10,760.000	501,201	46.580	501,201	402,849				27,424		27,424		L	09/29/2011
595017-10-4	MICROCHIP TECHNOLOGY INC			25,260.000	925,274	36.630	925,274	770,869		23,475		68,030		68,030		L	11/30/2011
59509C-10-5	MICROMET INC			19,000.000	136,610	7.190	136,610	125,931				(13,252)		(13,252)		L	09/29/2011
595112-10-3	MICRON TEC HNOLOGY INC COM			126,140.000	793,421	6.290	793,421	1,094,450				(229,614)		(229,614)		L	11/30/2011
595137-10-0	MICROSEMI CORP.			11,940.000	199,995	16.750	199,995	208,702				(64,687)		(64,687)		L	09/29/2011
594918-10-4	MICROSOFT CORP			1,041,378.000	27,034,173	25.960	27,034,173	27,300,068		607,444		(1,590,473)		(1,590,473)		L	11/30/2011
594972-40-8	MICROSTRATEGY INC CL A			1,117.000	120,993	108.320	120,993	91,548				17,191		17,191		L	09/29/2011
594960-10-6	MICROVISION INC			1,500.000	540	0.360	540	677				(137)	426	(562)		L	09/29/2011
59522J-10-3	MID AMERICA APT			5,620.000	351,531	62.550	351,531	290,073		4,716		7,391		7,391		L	11/30/2011
596278-10-1	MIDDLEBY CORP			2,380.000	223,815	94.040	223,815	149,976				28,286		28,286		L	09/29/2011
596680-10-8	MIDDLESEX WATER CO			8,380.000	156,371	18.660	156,371	150,069		6,029		2,886		2,886		L	09/29/2011
600544-10-0	MILLER HERMAN, INC.			8,820.000	162,729	18.450	162,729	167,040	99	327		(37,117)		(37,117)		L	11/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
602682-20-5	MINDSPEED TECHNOLOGIES INC			700.000	3,206	4.580	3,206	3,737				(531)		(531)		L	09/29/2011
602720-10-4	MINE SAFETY APPLIANCES CO			5,120.000	169,574	33.120	169,574	152,545		4,812		12,474		12,474		L	09/29/2011
603158-10-6	MINERAL TECH INC			2,660.000	150,370	56.530	150,370	131,949		472		(17,687)		(17,687)		L	09/29/2011
604567-10-7	MIPS TECHNOLOGIES INC			9,440.000	42,102	4.460	42,102	47,858				(5,756)		(5,756)		L	09/29/2011
60649T-10-7	MISTRAS GROUP INC			2,400.000	61,176	25.490	61,176	43,316				17,860		17,860		L	09/29/2011
60671Q-10-4	MITEL NETWORKS CORP			300.000	954	3.180	954	736				218		218		L	09/29/2011
55306N-10-4	MKS INSTRUMENTS			7,720.000	214,770	27.820	214,770	165,842		4,182		28,273		28,273		L	09/29/2011
60740F-10-5	MOBILE MINI INC			6,540.000	114,123	17.450	114,123	117,914				(12,619)		(12,619)		L	09/29/2011
607828-10-0	MODINE MANUFACTURING CO.			6,600.000	62,436	9.460	62,436	51,877				(35,579)		(35,579)		L	09/29/2011
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS			400.000	2,160	5.400	2,160	1,387				773		773		L	09/29/2011
608190-10-4	MOHAWK INDUSTRIES INC			9,140.000	547,029	59.850	547,029	530,569				42,585		42,585		L	09/29/2011
608554-10-1	MOLEX INC COM			6,740.000	160,816	23.860	160,816	149,622	1,348	4,080		9,124		9,124		L	09/29/2011
608554-20-0	MOLEX INC CL A			8,840.000	174,855	19.780	174,855	164,860	1,768	5,730		9,372		9,372		L	09/29/2011
60855R-10-0	MOLINA HEALTHCARE INC			3,290.000	73,466	22.330	73,466	54,429				5,183		5,183		L	09/29/2011
608753-10-9	MOLYCORP INC			8,620.000	206,708	23.980	206,708	348,022				(190,479)		(190,479)		L	11/30/2011
60877T-10-0	MOMENTA PHARMACEUTICALS INC			6,240.000	108,514	17.390	108,514	70,661				16,795		16,795		L	09/29/2011
609027-10-7	MONARCH CASINO & RESORT INC			100.000	1,019	10.190	1,019	949				70		70		L	09/29/2011
60935Y-20-8	MONEYGRAM INTERNATIONAL INC			187.000	3,319	17.750	3,319	3,456				(137)		(137)		L	09/29/2011
609720-10-7	MONMOUTH REIT-CLASS A			200.000	1,830	9.150	1,830	1,577		(109)		253		253		L	09/29/2011
609839-10-5	MONOLITHIC POWER SYSTEMS			6,620.000	99,763	15.070	99,763	67,392				50,575	56,610	(6,035)		L	09/29/2011
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC			5,280.000	82,315	15.590	82,315	63,990				18,325		18,325		L	09/29/2011
610236-10-1	MONRO MUFFLER BRAKE INC			4,240.000	164,470	38.790	164,470	117,319		1,147		19,214		19,214		L	09/29/2011
61166W-10-1	MONSANTO CO			72,760.000	5,098,293	70.070	5,098,293	4,374,184		70,882		84,460		84,460		L	11/30/2011
611742-10-7	MONSTER WORLDWIDE INC			17,980.000	142,581	7.930	142,581	165,705				(111,461)	132,743	(244,204)		L	09/29/2011
G62185-10-6	MONTPELIER RE HOLDINGS			9,600.000	170,400	17.750	170,400	158,534	1,008	3,360		(17,736)		(17,736)		L	09/29/2011
615369-10-5	MOODYS CORP			31,791.000	1,070,721	33.680	1,070,721	872,015		12,302		144,589		144,589		L	11/30/2011
615394-20-2	MOOG, INC. CLASS A			5,720.000	251,280	43.930	251,280	208,693				42,038		42,038		L	09/29/2011
617446-44-8	MORGAN STANLEY			201,500.000	3,048,695	15.130	3,048,695	4,829,258		32,145		(1,869,876)		(1,869,876)		L	11/30/2011
61748W-10-8	MORGANS HOTEL GROUP CO			300.000	1,770	5.900	1,770	1,838				(68)		(68)		L	09/29/2011
617700-10-9	MORNINGSTAR INC			3,300.000	196,185	59.450	196,185	166,058		585		19,714		19,714		L	09/29/2011
61945C-10-3	MOSAIC COMPANY			39,833.000	2,008,778	50.430	2,008,778	2,261,176		4,627		(586,452)		(586,452)		L	11/30/2011
620097-10-5	MOTOROLA MOBILITY HOLDINGS			39,492.000	1,532,290	38.800	1,532,290	1,128,355				403,931		403,931		L	11/30/2011
620076-30-7	MOTOROLA SOLUTIONS INC			44,697.000	2,069,024	46.290	2,069,024	1,564,122	9,833	7,576		220,225		220,225		L	11/30/2011
624580-10-6	MOVADO GROUP, INC			400.000	7,268	18.170	7,268	5,213		12		2,055		2,055		L	09/29/2011
62458M-20-7	MOVE INC			12,845.000	81,180	6.320	81,180	94,328				(22,878)		(22,878)		L	11/30/2011
553530-10-6	MSC INDL DIRECT INC			5,420.000	387,801	71.550	387,801	293,860		4,338		44,897		44,897		L	09/29/2011
55354G-10-0	MSCI INC A			16,968.000	558,756	32.930	558,756	574,445				(84,956)		(84,956)		L	09/29/2011
624756-10-2	MUELLER INDUSTRIES INC			5,100.000	195,942	38.420	195,942	153,607		1,830		24,647		24,647		L	09/29/2011
624758-10-8	MUELLER WATER PRODUCTS INC CL A			21,600.000	52,704	2.440	52,704	64,070		1,355		(32,756)		(32,756)		L	09/29/2011
62541B-10-1	MULTI FINELINE ELECTRONIX INC		R	200.000	4,110	20.550	4,110	3,945				165		165		L	09/29/2011
625383-10-4	MULTI-COLOR CORP			2,260.000	58,150	25.730	58,150	52,357		113		5,792		5,792		L	09/29/2011
626717-10-2	MURPHY OIL CORP			23,360.000	1,302,086	55.740	1,302,086	1,338,762		21,082		(314,396)		(314,396)		L	11/30/2011
553829-10-2	MVC CAPITAL INC			7,500.000	86,925	11.590	86,925	109,627	900	3,492		(21,467)		(21,467)		L	09/29/2011
55402X-10-5	MWI VETERINARY SUPPLY INC			1,580.000	104,975	66.440	104,975	78,053				3,817		3,817		L	09/29/2011
628464-10-9	MYERS INDS INC			5,960.000	73,546	12.340	73,546	63,975	417	1,474		15,251		15,251		L	09/29/2011
628530-10-7	MYLAN INC			61,883.000	1,328,009	21.460	1,328,009	1,315,979				23,950		23,950		L	11/30/2011
55405W-10-4	MYR GROUP INC DELAWARE			3,500.000	66,990	19.140	66,990	63,297				(5,100)		(5,100)		L	09/29/2011
62855J-10-4	MYRIAD GENETICS INC			12,260.000	256,724	20.940	256,724	276,058				(17,630)		(17,630)		L	09/29/2011
628778-10-2	N B T BANCORP INC			7,160.000	158,451	22.130	158,451	172,520		5,368		(11,050)		(11,050)		L	09/29/2011
629519-10-9	NABI BIOPHARMACEUTICALS			200.000	376	1.880	376	346				30		30		L	09/29/2011
G6359F-10-3	NABORS INDUSTRIES LTD			38,180.000	662,041	17.340	662,041	795,503				(211,370)		(211,370)		L	09/29/2011
629579-10-3	NACCO INDUSTRIES, INC., CLASS A			1,080.000	96,358	89.220	96,358	86,050		2,131		(16,381)		(16,381)		L	09/29/2011
630077-10-5	NANOMETRICS INCORPORATED			3,840.000	70,733	18.420	70,733	58,380				12,353		12,353		L	09/29/2011
631103-10-8	NASDAQ OMX GROUP			18,437.000	451,891	24.510	451,891	433,091				(5,121)		(5,121)		L	11/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
631158-10-2	NASH-FINCH CO.			2,060.000	60,317	29.280	60,317	71,764		1,321		(22,933)		(22,933)		L	09/29/2011
635017-10-6	NATIONAL BEVERAGE CORP			12,360.000	198,625	16.070	198,625	168,658		10,994		24,657		24,657		L	11/30/2011
635309-10-7	NATIONAL CINEMEDIA			8,800.000	109,120	12.400	109,120	106,480		6,710		(3,872)	56,338	(60,210)		L	09/29/2011
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP			6,620.000	89,502	13.520	89,502	92,603				3,126		3,126		L	09/29/2011
636180-10-1	NATIONAL FUEL GAS CO.			10,400.000	578,032	55.580	578,032	553,761	3,692	11,452		(77,304)		(77,304)		L	11/30/2011
63633D-10-4	NATIONAL HEALTH INVESTORS			3,500.000	153,930	43.980	153,930	114,265	3,020	7,488		(2,468)		(2,468)		L	09/29/2011
635906-10-0	NATIONAL HEALTHCARE CORP			1,520.000	63,688	41.900	63,688	49,063	456			14,625		14,625		L	09/29/2011
636518-10-2	NATIONAL INSTRUMENTS CORP			12,910.000	335,015	25.950	335,015	288,431		3,856		20,279		20,279		L	09/29/2011
63654U-10-0	NATIONAL INTERSTATE CORP			200.000	4,934	24.670	4,934	4,418		18		516		516		L	09/29/2011
637071-10-1	NATIONAL OILWELL VARCO INC			60,961.000	4,144,738	67.990	4,144,738	3,462,780		21,583		(27,307)		(27,307)		L	11/30/2011
637138-10-8	NATIONAL PENN BANCSHARES INC.			19,180.000	161,879	8.440	161,879	121,701		1,636		9,760		9,760		L	09/29/2011
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.			720.000	67,392	93.600	67,392	65,204		5,115		(22,076)		(22,076)		L	09/29/2011
637417-10-6	NATIONAL RETAIL PROPERTIES			10,460.000	275,935	26.380	275,935	242,530		9,325		2,007		2,007		L	09/29/2011
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.			0.000		42.420				(1,084)						L	12/23/2009
638522-10-2	NATL WESTERN LIFE INS CL A			338.000	46,022	136.160	46,022	57,799		122		(9,191)		(9,191)		L	09/29/2011
638860-10-9	NATURAL GAS SERVICES GROUP INC			200.000	2,892	14.460	2,892	2,576				316		316		L	09/29/2011
639050-10-3	NATUS MEDICAL INC			6,320.000	59,598	9.430	59,598	54,352				18,087	45,403	(27,316)		L	09/29/2011
640518-10-6	NAVIDEA BIOPHARMACEUTICALS INC			14,400.000	37,728	2.620	37,728	43,030				(5,302)		(5,302)		L	09/29/2011
63935N-10-7	NAVIGANT CONSULTING SERVICES			8,920.000	101,777	11.410	101,777	106,251				19,580		19,580		L	09/29/2011
638904-10-2	NAVIGATORS GROUP INC			2,020.000	96,314	47.680	96,314	93,478				(3,271)		(3,271)		L	09/29/2011
63934E-10-8	NAVISTAR INTERNATIONAL CORP.			10,260.000	388,649	37.880	388,649	508,479				(146,634)		(146,634)		L	11/30/2011
628852-20-4	NCI BUILDING SYSTEMS INC.			301.000	3,272	10.870	3,272	2,306				961		961		L	09/29/2011
62886E-10-8	NCR CORP.			22,180.000	365,083	16.460	365,083	308,720				11,419		11,419		L	11/30/2011
640079-10-9	NEENAH PAPER			300.000	6,696	22.320	6,696	4,376		33		2,321		2,321		L	09/29/2011
640268-10-8	NEKTAR THERAPEUTICS			16,820.000	94,108	5.595	94,108	94,797				(36,025)	58,734	(94,759)		L	09/29/2011
64031N-10-8	NELNET INC CL A			4,700.000	115,009	24.470	115,009	73,800		1,545		7,453		7,453		L	09/29/2011
640491-10-6	NEOGEN CORP			3,310.000	101,418	30.640	101,418	86,112				(26,349)		(26,349)		L	09/29/2011
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC		R	7,280.000	55,838	7.670	55,838	60,143				9,851	40,463	(30,612)		L	09/29/2011
64110D-10-4	NETAPP INC			51,680.000	1,874,434	36.270	1,874,434	2,160,147				(741,961)		(741,961)		L	11/30/2011
64110L-10-6	NETFLIX INC			6,836.000	473,666	69.290	473,666	441,201				(160,678)	511,081	(671,759)		L	11/30/2011
64111Q-10-4	NETGEAR INC			5,400.000	181,278	33.570	181,278	113,215				4,514		4,514		L	09/29/2011
64118B-10-0	NETLOGIC MICROSYSTEMS INC			8,420.000	417,379	49.570	417,379	259,480				104,673		104,673		L	09/29/2011
64115T-10-4	NETSCOUT SYSTEMS INC			4,860.000	85,536	17.600	85,536	76,039				(22,602)		(22,602)		L	09/29/2011
64118V-10-6	NETSPEND HLDGS INC			7,920.000	64,231	8.110	64,231	48,944				15,276		15,276		L	11/30/2011
64118Q-10-7	NETSUITE INC			3,520.000	142,736	40.550	142,736	100,973				41,763		41,763		L	09/29/2011
64125C-10-9	NEUROCRINE BIOSCIENCES INC			10,200.000	86,700	8.500	86,700	59,634				27,066		27,066		L	09/29/2011
64126X-20-1	NEUSTAR INC CLASS A			9,580.000	327,349	34.170	327,349	223,958				79,019		79,019		L	09/29/2011
64128B-10-8	NEUTRAL TANDEM INC			4,600.000	49,174	10.690	49,174	58,902				(14,049)		(14,049)		L	09/29/2011
646025-10-6	NEW JERSEY RESOURCES CORP.			5,480.000	269,616	49.200	269,616	202,145	2,082	7,027		33,296		33,296		L	09/29/2011
651587-10-7	NEW MARKET CORP			1,487.000	294,590	198.110	294,590	167,706	1,115	2,621		104,813		104,813		L	09/29/2011
649295-10-2	NEW YORK CO INC			400.000	1,064	2.660	1,064	1,264				(200)		(200)		L	09/29/2011
649445-10-3	NEW YORK COMMUNITY BANCORP INC			52,040.000	643,735	12.370	643,735	820,487		45,665		(279,931)		(279,931)		L	09/29/2011
650111-10-7	NEW YORK TIMES CO CL A			18,820.000	145,479	7.730	145,479	170,010				(29,288)		(29,288)		L	09/29/2011
65105M-10-8	NEWCASTLE INVESTMENT CORP			15,680.000	72,912	4.650	72,912	67,198	2,352			5,714		5,714		L	09/29/2011
651229-10-6	NEWELL RUBBERMAID INC			45,380.000	732,887	16.150	732,887	715,872		11,900		(54,935)		(54,935)		L	09/29/2011
651290-10-8	NEWFIELD EXPLORATION CORP			19,800.000	747,054	37.730	747,054	1,121,455				(590,274)		(590,274)		L	11/30/2011
651639-10-6	NEWMONT MINING CORP			67,600.000	4,056,676	60.010	4,056,676	3,985,295		59,462		(124,509)		(124,509)		L	11/30/2011
651718-50-4	NEWPARK RES INC			12,300.000	116,850	9.500	116,850	46,739				40,858		40,858		L	09/29/2011
651824-10-4	NEWPORT CORP.			8,200.000	111,602	13.610	111,602	84,741				(13,619)		(13,619)		L	11/30/2011
65248E-10-4	NEWS CORP CL A			262,400.000	4,681,216	17.840	4,681,216	3,916,269		33,116		677,049		677,049		L	11/30/2011
65248E-20-3	NEWS CORPORATION LTD			98,078.000	1,783,058	18.180	1,783,058	1,639,469		9,122		164,830		164,830		L	11/30/2011
65251F-10-5	NEWSTAR FINL INC			600.000	6,102	10.170	6,102	5,592				510		510		L	09/29/2011
65339F-10-1	NEXTERA ENERGY INC			55,340.000	3,369,099	60.880	3,369,099	2,948,765		102,784		459,621		459,621		L	11/30/2011
62912R-10-7	NGP CAPITAL RESOURCES CO			300.000	2,157	7.190	2,157	2,051	54			106		106		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
62914B-10-0	NIC INC			7,500.000	99,825	13.310	99,825	55,578	1,875			25,774		25,774		L	09/29/2011
653656-10-8	NICE SYSTEMS LTD			7,514.000	258,857	34.450	258,857	206,534				(4,729)		(4,729)		L	04/01/2011
N63218-10-6	NIELSEN HOLDINGS B V			11,060.000	328,371	29.690	328,371	298,068				30,303		30,303		L	11/30/2011
62913F-20-1	NII HOLDINGS INC			21,480.000	457,524	21.300	457,524	827,735				(450,468)		(450,468)		L	09/29/2011
654106-10-3	NIKE INC CL B			50,280.000	4,845,484	96.370	4,845,484	3,934,646	18,101	36,431		529,822		529,822		L	11/30/2011
65473P-10-5	NISOURCE I NC			40,620.000	967,162	23.810	967,162	722,362		31,211		216,115		216,115		L	11/30/2011
629337-10-6	NN INC			300.000	1,800	6.000	1,800	1,613				188		188		L	09/29/2011
H5833N-10-3	NOBLE CORPORATION			29,960.000	905,391	30.220	905,391	1,049,719		3,414		(126,760)		(126,760)		L	11/30/2011
655044-10-5	NOBLE ENER GY INC COM			26,692.000	2,519,458	94.390	2,519,458	2,093,575		16,499		223,550		223,550		L	11/30/2011
65542W-10-7	NORANDA ALUMINUM HOLDING			500.000	4,125	8.250	4,125	4,384		515		(259)		(259)		L	09/29/2011
655663-10-2	NORDSON CORP.			8,000.000	329,440	41.180	329,440	281,313	1,000	2,864		(56,014)		(56,014)		L	09/29/2011
655664-10-0	NORDSTROM INC			26,160.000	1,300,414	49.710	1,300,414	1,126,114		21,307		174,836		174,836		L	09/29/2011
655844-10-8	NORFOLK SOUTHERN CORP			49,747.000	3,624,566	72.860	3,624,566	2,966,887		65,629		425,582		425,582		L	11/30/2011
664397-10-6	NORTHEAST UTILITIES			21,140.000	762,520	36.070	762,520	663,045		17,578		73,403		73,403		L	11/30/2011
665531-10-9	NORTHERN OIL AND GAS INC			8,120.000	194,718	23.980	194,718	160,493				(17,911)		(17,911)		L	09/29/2011
665859-10-4	NORTHERN TRUST CORP			11,600.000	460,056	39.660	460,056	531,087	3,248	8,176		(96,095)		(96,095)		L	09/29/2011
66611L-10-5	NORTHFIELD BANCORP INC NJ			300.000	4,248	14.160	4,248	3,885		18		363		363		L	09/29/2011
666807-10-2	NORTHROP GRUMMAN CORP			35,920.000	2,100,602	58.480	2,100,602	1,926,279		62,110		(3,144)		(3,144)		L	09/29/2011
66704R-10-0	NORTHSTAR REALTY FINANCE COR			16,040.000	76,511	4.770	76,511	56,740		5,159		7,150		7,150		L	09/29/2011
667340-10-3	NORTHWEST BANCSHARES INC			11,635.000	144,739	12.440	144,739	130,985		4,363		7,747		7,747		L	09/29/2011
667655-10-4	NORTHWEST NATURAL GAS CO.			4,780.000	229,105	47.930	229,105	206,837		7,974		7,718		7,718		L	09/29/2011
667746-10-1	NORTHWEST PIPE CO			100.000	2,286	22.860	2,286	2,117				170		170		L	09/29/2011
668074-30-5	NORTHWESTERN CORP			5,200.000	186,108	35.790	186,108	133,886	1,872	4,860		33,903		33,903		L	09/29/2011
66987M-60-4	NOVATEL WIRELESS INC			600.000	1,878	3.130	1,878	1,894				(16)		(16)		L	09/29/2011
670002-10-4	NOVAVAX INC			1,300.000	1,638	1.260	1,638	1,991				(353)		(353)		L	09/29/2011
670008-10-1	NOVELLUS SYSTEMS INC			11,780.000	486,396	41.290	486,396	303,406				113,231		113,231		L	09/29/2011
62936P-10-3	NPS PHARMACEUTICALS INC			15,640.000	103,068	6.590	103,068	112,411				(18,175)		(18,175)		L	09/29/2011
629377-50-8	NRG ENERGY INC			30,660.000	555,559	18.120	555,559	676,690				(53,062)		(53,062)		L	09/29/2011
67019E-10-7	NSTAR			17,680.000	830,253	46.960	830,253	711,804	5,009	25,985		76,105		76,105		L	11/30/2011
670200-30-5	NTELOS HOLDINGS CORP			2,430.000	49,523	20.380	49,523	59,744	1,021	3,864		(11,793)		(11,793)		L	09/29/2011
67018T-10-5	NU SKIN ASIA PAC INC			7,880.000	382,732	48.570	382,732	228,483		3,910		124,596		124,596		L	09/29/2011
67020Y-10-0	NUANCE COMMUNICATIONS INC			34,260.000	861,982	25.160	861,982	607,595				217,220		217,220		L	11/30/2011
670346-10-5	NUCOR CORP.			40,100.000	1,586,757	39.570	1,586,757	1,733,292	14,637	41,818		(76,225)		(76,225)		L	11/30/2011
67069D-10-8	NUTRISYSTEM INC			3,520.000	45,514	12.930	45,514	50,164		2,254		(170)	24,885	(25,055)		L	09/29/2011
670704-10-5	NUVASIVE, INC.			5,940.000	74,785	12.590	74,785	81,972				(7,187)	64,451	(71,638)		L	09/29/2011
67073Y-10-6	NV ENERGY INC			29,800.000	487,230	16.350	487,230	381,106		12,946		66,056		66,056		L	09/29/2011
629445-20-6	NVE CORP			680.000	37,760	55.530	37,760	42,482				(4,721)		(4,721)		L	09/29/2011
67066G-10-4	NVIDIA CORP			87,060.000	1,206,652	13.860	1,206,652	1,288,491				(133,438)		(133,438)		L	11/30/2011
62944T-10-5	NVR INC			774.000	530,964	686.000	530,964	524,015				8,374		8,374		L	09/29/2011
67072V-10-3	NXSTAGE MEDICAL INC			6,140.000	109,169	17.780	109,169	106,684				(30,874)		(30,874)		L	09/29/2011
629491-10-1	NYSE EURONEXT			38,340.000	1,000,674	26.100	1,000,674	1,122,602		38,034		(114,201)		(114,201)		L	11/30/2011
670823-10-3	O CHARLEYS INC			300.000	1,647	5.490	1,647	1,826				(179)		(179)		L	09/29/2011
674215-10-8	OASIS PETROLEUM INC			7,620.000	221,666	29.090	221,666	194,213				18,823		18,823		L	09/29/2011
67423R-10-8	OBAGI MEDICAL PRODUCTS INC			300.000	3,048	10.160	3,048	2,822				227		227		L	09/29/2011
674599-10-5	OCCIDENTAL PETROLEUM CORP			112,406.000	10,532,442	93.700	10,532,442	9,284,532	51,707	143,200		(183,634)		(183,634)		L	11/30/2011
675232-10-2	OCEANEERING INTERNATIONAL INC			14,580.000	672,575	46.130	672,575	458,614		5,901		135,726		135,726		L	09/29/2011
67555N-20-6	OCLARO INC			1,100.000	3,102	2.820	3,102	4,080				(978)		(978)		L	09/29/2011
675746-30-9	OCWEN FINL CORP			13,140.000	190,267	14.480	190,267	160,376				49,334		49,334		L	11/30/2011
67086E-30-3	OCZ TECHNOLOGY GROUP IN			7,060.000	46,667	6.610	46,667	46,514				144		144		L	11/30/2011
676220-10-6	OFFICE DEPOT INC			44,520.000	95,718	2.150	95,718	91,711				(26,284)	101,700	(127,984)		L	09/29/2011
67622P-10-1	OFFICEMAX INC			13,180.000	59,837	4.540	59,837	61,287				(42,722)	112,081	(154,803)		L	09/29/2011
670837-10-3	OGE ENERGY CORP			12,220.000	692,996	56.710	692,996	496,526		16,080		133,437		133,437		L	09/29/2011
678026-10-5	OIL STATES INTL			7,060.000	539,172	76.370	539,172	344,270				98,542		98,542		L	09/29/2011
678046-10-3	OILSANDS QUEST INC			7,200.000		0.000		1,687					1,687	(1,687)		U	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
679580-10-0	OLD DOMINION FREIGHT LINE INC			5,880.000	238,316	40.530	238,316	150,677				52,868		52,868		L	09/29/2011
680033-10-7	OLD NATL BANCORP IND			14,360.000	167,294	11.650	167,294	181,953		3,664		630		630		L	09/29/2011
680223-10-4	OLD REPUBLIC INTL CORP			25,200.000	233,604	9.270	233,604	224,784		15,120		20,005	107,516	(87,511)		L	09/29/2011
680665-20-5	OLIN CORP.			10,480.000	205,932	19.650	205,932	187,662		7,424		(5,487)		(5,487)		L	09/29/2011
68162K-10-6	OLYMPIC STEEL INC			200.000	4,664	23.320	4,664	3,346		4		1,318		1,318		L	09/29/2011
670872-10-0	OM GROUP INC			4,880.000	109,263	22.390	109,263	154,026				(71,283)		(71,283)		L	09/29/2011
681936-10-0	OMEGA HEALTHCARE INVESTORS			14,060.000	272,061	19.350	272,061	214,809		5,321		(4,969)		(4,969)		L	09/29/2011
68210P-10-7	OMEGA PROTEIN CORP			1,000.000	7,130	7.130	7,130	9,179				(2,049)		(2,049)		L	09/29/2011
681904-10-8	OMNICARE INC			18,680.000	643,526	34.450	643,526	500,233		1,903		126,609		126,609		L	11/30/2011
68213N-10-9	OMNICELL INC			5,680.000	93,834	16.520	93,834	73,962				12,048		12,048		L	09/29/2011
681919-10-6	OMNICOM GROUP			41,400.000	1,845,612	44.580	1,845,612	1,745,086	10,350	27,094		14,966		14,966		L	11/30/2011
682128-10-3	OMNIVISION TECHNOLOGIES INC			7,860.000	96,167	12.235	96,167	152,880				(70,852)	56,713	(127,565)		L	09/29/2011
682129-10-1	OMNOVA SOLUTIONS INC			800.000	3,688	4.610	3,688	3,031				657		657		L	09/29/2011
682159-10-8	ON ASSIGNMENT INC			8,360.000	93,465	11.180	93,465	60,059				33,406		33,406		L	09/29/2011
682189-10-5	ON SEMICONDUCTOR CORP			59,720.000	461,038	7.720	461,038	478,336				(107,338)		(107,338)		L	09/29/2011
G67742-10-9	ONEBEACON INSURANCE GROUP LT			3,560.000	54,788	15.390	54,788	53,193		5,735		1,892		1,892		L	09/29/2011
682680-10-3	ONEOK INC			19,320.000	1,674,851	86.690	1,674,851	1,187,702		24,438		446,023		446,023		L	11/30/2011
683399-10-9	ONYX PHARMACEUTICALS INC			9,120.000	400,824	43.950	400,824	260,848				72,004		72,004		L	09/29/2011
68372A-10-4	OPEN TABLE			2,280.000	89,216	39.130	89,216	140,805				(92,744)		(92,744)		L	09/29/2011
683750-40-3	OPLINK COMMUNICATIONS INC			3,420.000	56,327	16.470	56,327	53,689				(6,457)		(6,457)		L	09/29/2011
683757-10-8	OPNET TECHNOLOGIES INC			2,340.000	85,808	36.670	85,808	85,593		2,270		214		214		L	09/29/2011
68375V-10-5	OPNEXT INC			700.000	565	0.808	565	888				(323)		(323)		L	09/29/2011
683797-10-4	OPPENHEIMER HOLDINGS INC			200.000	3,220	16.100	3,220	3,206		22		14		14		L	09/29/2011
68401H-10-4	OPTIMER PHARMACEUTICALS INC			6,400.000	78,336	12.240	78,336	77,667				3,532		3,532		L	09/29/2011
68389X-10-5	ORACLE COR P COM			561,020.000	14,390,163	25.650	14,390,163	14,833,963		107,055		(3,185,220)		(3,185,220)		L	11/30/2011
68554V-10-8	ORASURE TECHNOLOGIES INC			6,740.000	61,401	9.110	61,401	33,498				17,272		17,272		L	09/29/2011
685564-10-6	ORBITAL SCIENCES CORP			8,540.000	124,086	14.530	124,086	124,234				(18,019)		(18,019)		L	09/29/2011
68557K-10-9	ORBITZ WORLDWIDE INC			100.000	376	3.760	376	225				152		152		L	09/29/2011
67103H-10-7	OREILLY AUTOMOTIVE INC			18,600.000	1,487,070	79.950	1,487,070	1,042,295				330,482		330,482		L	11/30/2011
686164-10-4	OREXIGEN THERAPEUTICS INC			400.000	644	1.610	644	770				(126)		(126)		L	09/29/2011
G67743-10-7	ORIENT EXPRESS HOTELS, INC.			15,640.000	116,831	7.470	116,831	112,452				(3,381)	74,416	(77,797)		L	09/29/2011
68618W-10-0	ORIENTAL FINANCIAL GROUP			7,840.000	94,942	12.110	94,942	103,926	470	1,249		(444)		(444)		L	09/29/2011
68628V-30-8	ORION MARINE GROUP INC			200.000	1,330	6.650	1,330	1,154				176	67	109		L	09/29/2011
68633D-10-3	ORITANI FINACIAL CORP			6,200.000	79,174	12.770	79,174	74,663		2,305		2,801		2,801		L	09/29/2011
686688-10-2	ORMAT TECHNOLOGIES INC			3,480.000	62,744	18.030	62,744	58,919		426		4,698	42,267	(37,569)		L	09/29/2011
N6748L-10-2	ORTHOFIX INTERNATIONAL NV			4,080.000	143,738	35.230	143,738	136,325				17,877		17,877		L	09/29/2011
688239-20-1	OSHKOSH CORP			13,200.000	282,216	21.380	282,216	254,169				68,330	218,762	(150,433)		L	09/29/2011
671044-10-5	OSI SYSTEMS INC			2,620.000	127,804	48.780	127,804	88,759				39,044		39,044		L	09/29/2011
68827R-10-8	OSIRIS THERAPEUTICS INC			200.000	1,070	5.350	1,070	1,013				58		58		L	09/29/2011
689648-10-3	OTTER TAIL POWER CO.			6,200.000	136,524	22.020	136,524	135,324		6,843		(994)		(994)		L	09/29/2011
690027-20-6	OUTDOOR CHANNEL HOLDINGS INC			300.000	2,238	7.460	2,238	1,820		75		418		418		L	09/29/2011
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC.			500.000	5,465	10.930	5,465	7,547		109			2,082	(2,082)		L	09/29/2011
690370-10-1	OVERSTOCKCOM INC			300.000	2,352	7.840	2,352	2,767				(415)		(415)		L	09/29/2011
690732-10-2	OWENS & MINOR, INC.			9,420.000	261,782	27.790	261,782	285,913		5,688		(16,861)		(16,861)		L	11/30/2011
690742-10-1	OWENS CORNING INC			16,480.000	473,306	28.720	473,306	544,787				(20,019)		(20,019)		L	09/29/2011
690768-40-3	OWENS-ILLINOIS, INC.			20,920.000	405,430	19.380	405,430	387,010				39,423	228,214	(188,791)		L	09/29/2011
691497-30-9	OXFORD INDUSTRIES, INC.			2,260.000	101,971	45.120	101,971	52,438		1,019		41,293		41,293		L	09/29/2011
671074-10-2	OYO GEOSPACE CORP			760.000	58,771	77.330	58,771	70,797				(12,591)		(12,591)		L	09/29/2011
69331C-10-8	P G & E CORP			52,660.000	2,170,645	41.220	2,170,645	2,378,386	23,960	76,404		(282,380)		(282,380)		L	11/30/2011
693718-10-8	PACCAR INC			42,720.000	1,600,718	37.470	1,600,718	1,850,163	29,904	22,716		(705,220)		(705,220)		L	11/30/2011
69373H-10-6	PACER INTL			800.000	4,280	5.350	4,280	2,967				1,313		1,313		L	09/29/2011
69404D-10-8	PACIFIC BIOSCIENCES CAL			500.000	1,400	2.800	1,400	1,770				(370)		(370)		L	09/29/2011
694873-10-0	PACIFIC SUNWEAR CALIF INC			100.000	171	1.710	171	120				51	10	42		L	09/29/2011
695156-10-9	PACKAGING CORPORATION OF AMERICA			13,920.000	351,341	25.240	351,341	322,885	2,784	8,715		(5,029)		(5,029)		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
695263-10-3	PACWEST BANCORP			6,480.000	122,796	18.950	122,796	139,208		1,343		(11,701)		(11,701)		L	09/29/2011
69562K-10-0	PAIN THERAPEUTICS INC			700.000	2,660	3.800	2,660	3,363				(703)		(703)		L	09/29/2011
696429-30-7	PALL CORP			17,640.000	1,008,126	57.150	1,008,126	793,568		9,268		112,872		112,872		L	11/30/2011
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC			7,640.000	71,052	9.300	71,052	62,884				8,157		8,157		L	11/30/2011
69840W-10-8	PANERA BREAD COMPANY			3,973.000	561,981	141.450	561,981	343,179				146,693		146,693		L	09/29/2011
698813-10-2	PAPA JOHNS INTL INC			2,440.000	91,939	37.680	91,939	65,293				23,456		23,456		L	09/29/2011
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC			5,400.000	176,742	32.730	176,742	125,863				(20,061)		(20,061)		L	09/29/2011
699173-20-9	PARAMETRIC TECHNOLO			15,820.000	288,873	18.260	288,873	237,034				(40,359)		(40,359)		L	09/29/2011
699462-10-7	PAREXEL INTERNATIONAL CORP			8,740.000	181,268	20.740	181,268	140,655				2,224		2,224		L	09/29/2011
700416-20-9	PARK ELECTROCHEMICAL CORP			4,020.000	102,992	25.620	102,992	117,887		1,518		(15,185)		(15,185)		L	09/29/2011
700658-10-7	PARK NATIONAL CORP			1,760.000	114,506	65.060	114,506	119,579		6,054		(9,396)		(9,396)		L	09/29/2011
701081-10-1	PARKER DRILLING CO.			19,940.000	142,970	7.170	142,970	96,686				52,198		52,198		L	09/29/2011
701094-10-4	PARKER HAN NIFIN CORP COM			22,340.000	1,703,425	76.250	1,703,425	1,566,902		27,831		(179,545)		(179,545)		L	09/29/2011
70159Q-10-4	PARKWAY PROPERTIES			7,260.000	71,584	9.860	71,584	73,399		2,070		1,372	55,053	(53,681)		L	09/29/2011
G6852T-10-5	PARTNERRE LTD			8,540.000	548,353	64.210	548,353	618,931		17,734		(104,549)		(104,549)		L	11/30/2011
70336T-10-4	PATRIOT COAL CORP			13,400.000	113,498	8.470	113,498	199,201				(57,765)	85,703	(143,468)		L	09/29/2011
703395-10-3	PATTERSON COS INC			9,360.000	276,307	29.520	276,307	284,762		3,469		(6,978)		(6,978)		L	11/30/2011
703481-10-1	PATTERSON UTI ENERGY INC			22,360.000	446,753	19.980	446,753	473,653		3,623		(27,873)		(27,873)		L	11/30/2011
704326-10-7	PAYCHEX INC			42,745.000	1,287,052	30.110	1,287,052	1,221,865		47,479		(10,239)		(10,239)		L	09/29/2011
69329Y-10-4	PDL BIOPHARMA INC			20,680.000	128,216	6.200	128,216	120,172		10,362		3,198		3,198		L	09/29/2011
704549-10-4	PEABODY ENERGY			33,400.000	1,105,874	33.110	1,105,874	1,644,249		9,886		(892,920)		(892,920)		L	09/29/2011
70509V-10-0	PEBBLEBROOK HOTEL TRUST			8,100.000	155,358	19.180	155,358	124,958	972			30,400		30,400		L	09/29/2011
705560-10-0	PEET'S COFFEE & TEA INC			1,640.000	102,795	62.680	102,795	51,296				31,465		31,465		L	09/29/2011
705573-10-3	PEGASYSTEMS INC			2,580.000	75,852	29.400	75,852	84,935	77	254		(18,288)		(18,288)		L	09/29/2011
707569-10-9	PENN NATIONAL GAMING INC			9,020.000	343,391	38.070	343,391	263,457				27,372		27,372		L	09/29/2011
707882-10-6	PENN VIRGINIA CORP			9,100.000	48,139	5.290	48,139	50,687		1,929		39,165	136,369	(97,205)		L	09/29/2011
708062-10-4	PENNANTPARK INVESTMENT CORP			6,540.000	65,989	10.090	65,989	59,557	1,831			6,431		6,431		L	09/29/2011
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS			7,540.000	78,718	10.440	78,718	60,937		4,119		(25,233)		(25,233)		L	09/29/2011
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST			4,840.000	80,441	16.620	80,441	78,459		2,420		1,982		1,982		L	09/29/2011
70959W-10-3	PENSKE AUTO GROUP INC			6,720.000	129,360	19.250	129,360	105,618		1,493		13,150		13,150		L	09/29/2011
709600-10-0	PENSON WORLDWIDE INC			100.000	116	1.160	116	180					64	(64)		L	09/29/2011
709631-10-5	PENTAIR, INC.			13,100.000	436,099	33.290	436,099	444,936		8,120		(27,074)		(27,074)		L	09/29/2011
709789-10-1	PEOPLES BANCORP INC			100.000	1,481	14.810	1,481	1,098		10		383		383		L	09/29/2011
712704-10-5	PEOPLES UNITED FINANCIAL INC			22,380.000	287,583	12.850	287,583	275,868		8,294		11,715		11,715		L	09/29/2011
713278-10-9	PEPBOYS MANNY MOE & JACK			8,260.000	90,860	11.000	90,860	97,332		910		(16,984)		(16,984)		L	09/29/2011
713291-10-2	PEPCO HLDG S INC			28,111.000	570,653	20.300	570,653	501,978		26,796		54,491		54,491		L	09/29/2011
713448-10-8	PEPSICO INC.			361,240.000	23,968,274	66.350	23,968,274	23,413,302	142,027	470,583		588,569		588,569		L	12/19/2011
71375U-10-1	PERFICIENT INC			5,100.000	51,051	10.010	51,051	46,033				(10,655)		(10,655)		L	09/29/2011
713831-10-5	PERICOM SEMICONDUCTOR CORP			300.000	2,283	7.610	2,283	2,211				72		72		L	09/29/2011
714046-10-9	PERKINELMER INC			15,480.000	309,600	20.000	309,600	348,922		3,893		(76,251)		(76,251)		L	09/29/2011
714290-10-3	PERRIGO COMPANY			12,480.000	1,214,304	97.300	1,214,304	917,838		2,733		296,658		296,658		L	11/30/2011
288853-10-4	PERRY ELLIS INTERNATIONAL			2,560.000	36,403	14.220	36,403	48,240				(11,837)		(11,837)		L	09/29/2011
716382-10-6	PETMED EXPRESS INC			7,680.000	79,718	10.380	79,718	71,311		25		8,396		8,396		L	11/30/2011
716578-10-9	PETROLEUM DEVELOPMENT CORP			3,880.000	136,227	35.110	136,227	90,413				(18,490)		(18,490)		L	09/29/2011
716748-10-8	PETROSQUEST ENERGY INC			8,620.000	56,892	6.600	56,892	53,659				(6,098)		(6,098)		L	09/29/2011
716768-10-6	PETSMART INC			17,860.000	916,039	51.290	916,039	718,110		7,075		181,418		181,418		L	09/29/2011
69333Y-10-8	PF CHANGS CHINA BISTRO			3,180.000	98,294	30.910	98,294	121,179		2,265		(31,669)		(31,669)		L	09/29/2011
717081-10-3	PFIZER INC			1,099,080.000	23,784,091	21.640	23,784,091	19,316,761		734,236		4,126,393		4,126,393		L	11/30/2011
716933-10-6	PHARMACYCLICS INC			7,840.000	116,189	14.820	116,189	92,401				23,788		23,788		L	09/29/2011
71715N-10-6	PHARMASSET INC			10,420.000	1,335,844	128.200	1,335,844	314,177				977,961		977,961		L	09/29/2011
71714F-10-4	PHARMERICA CORP			4,780.000	72,560	15.180	72,560	49,044				16,149		16,149		L	09/29/2011
693320-20-2	PHH CORP			7,380.000	78,966	10.700	78,966	137,056				(85,139)		(85,139)		L	09/29/2011
69336T-20-5	PHI INC NON VOTING			2,800.000	69,580	24.850	69,580	55,741				16,630		16,630		L	09/29/2011
71902E-10-9	PHOENIX COMPANIES INC			1,900.000	3,192	1.680	3,192	2,374				818		818		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
719405-10-2	PHOTRONICS INC			8,600.000	52,288	6.080	52,288	44,500				7,788		7,788		L	09/29/2011
693366-20-5	PICO HOLDINGS INC			4,020.000	82,732	20.580	82,732	82,450				10,163	50,998	(40,836)		L	09/29/2011
720186-10-5	PIEDMONT NATURAL GAS CO., INC.			10,300.000	349,994	33.980	349,994	254,612	2,987	10,235		60,545		60,545		L	09/29/2011
720190-20-6	PIEDMONT OFFICE REALTY TRU-A			23,660.000	403,166	17.040	403,166	428,339		18,026		(30,705)		(30,705)		L	09/29/2011
720279-10-8	PIER 1, INC.			15,020.000	209,229	13.930	209,229	139,745				52,425		52,425		L	09/29/2011
721283-10-9	PIKE ELECTRIC CORP			200.000	1,438	7.190	1,438	1,367				71		71		L	09/29/2011
72147K-10-8	PILGRIM'S PRIDE CORP			3,100.000	17,856	5.760	17,856	12,262				5,594		5,594		L	09/29/2011
723456-10-9	PINNACLE ENTERTAINMENT INC			9,020.000	91,643	10.160	91,643	118,778				(30,494)		(30,494)		L	09/29/2011
723460-10-4	PINNACLE FINANCIAL PARTNERS			5,400.000	87,210	16.150	87,210	51,849				15,345		15,345		L	09/29/2011
723484-10-1	PINNACLE WEST CAPITAL CORP			16,460.000	793,043	48.180	793,043	678,210		31,259		107,278		107,278		L	09/29/2011
723655-10-6	PIONEER DRILLING CO			9,580.000	92,734	9.680	92,734	62,886				13,528		13,528		L	09/29/2011
723787-10-7	PIONEER NA T RES CO COM			15,460.000	1,383,361	89.480	1,383,361	1,298,757		852		3,253		3,253		L	11/30/2011
724078-10-0	PIPER JAFFRAY COS INC			4,320.000	87,264	20.200	87,264	77,458				12,579	71,621	(59,042)		L	09/29/2011
724479-10-0	PITNEY BOWES INC			23,940.000	443,848	18.540	443,848	573,711		29,733		(119,992)		(119,992)		L	09/29/2011
726505-10-0	PLAINS EXPLORATION AND PRODUCT			22,460.000	824,731	36.720	824,731	609,082				109,629		109,629		L	11/30/2011
727493-10-8	PLANTRONICS INC			6,320.000	225,245	35.640	225,245	204,191		1,114		(2,194)		(2,194)		L	09/29/2011
G7127P-10-0	PLATINUM UNERWRITERS HLDGS			6,200.000	211,482	34.110	211,482	226,048		1,816		(57,272)		(57,272)		L	09/29/2011
729132-10-0	PLEXUS CORP			5,780.000	158,256	27.380	158,256	157,871				(15,140)		(15,140)		L	09/29/2011
729251-10-8	PLUM CREEK TIMBER CO INC COM			19,400.000	709,264	36.560	709,264	742,237		28,560		(10,267)		(10,267)		L	09/29/2011
69344F-10-6	PMC - SIERRA INC			32,660.000	179,957	5.510	179,957	260,884				(89,497)		(89,497)		L	09/29/2011
69345P-10-3	PMFG INC			200.000	3,902	19.510	3,902	3,084				818		818		L	09/29/2011
693475-10-5	PNC FINL SVCS GROUP INC			72,720.000	4,193,762	57.670	4,193,762	4,036,904		70,789		(77,146)		(77,146)		L	11/30/2011
69349H-10-7	PNM RESOURCES INC			11,380.000	207,457	18.230	207,457	147,160		5,053		53,095		53,095		L	09/29/2011
731068-10-2	POLARIS INDUSTRIES INC			9,200.000	515,016	55.980	515,016	330,113		6,435		118,515		118,515		L	11/30/2011
73172K-10-4	POLYCOM INC.			24,420.000	398,046	16.300	398,046	418,181				(92,128)		(92,128)		L	09/29/2011
73179P-10-6	POLYONE CORPORATION			12,940.000	149,457	11.550	149,457	109,766	518	1,274		(13,482)		(13,482)		L	09/29/2011
73179V-10-3	POLYPORE INTERNATIONAL INC			4,920.000	216,431	43.990	216,431	224,232				(30,896)		(30,896)		L	09/29/2011
73278L-10-5	POOL CORP			6,860.000	206,486	30.100	206,486	172,289		3,362		47,305		47,305		L	09/29/2011
733174-10-6	POPULAR INC			146,180.000	203,190	1.390	203,190	219,270				4,665	233,761	(229,096)		L	09/29/2011
736400-10-5	PORTFOLIO RECOVERY ASSOCIATES INC			2,660.000	179,603	67.520	179,603	150,152				(19,031)		(19,031)		L	09/29/2011
736508-84-7	PORTLAND GENERAL ELECTRIC CO			9,060.000	229,127	25.290	229,127	181,477	2,401	8,043		29,762		29,762		L	09/29/2011
737464-10-7	POST PROPERTIES, INC.			6,400.000	279,808	43.720	279,808	247,472	697	2,204		32,336		32,336		L	09/29/2011
737630-10-3	POTLATCH CORP.			5,640.000	175,460	31.110	175,460	160,606		4,908		(3,974)		(3,974)		L	09/29/2011
739128-10-6	POWELL INDUSTRIES INC			1,720.000	53,802	31.280	53,802	54,534				(733)		(733)		L	09/29/2011
739276-10-3	POWER INTEGRATIONS INC			4,140.000	137,282	33.160	137,282	149,461		753		(24,519)		(24,519)		L	09/29/2011
73930R-10-2	POWER-ONE INC			16,500.000	64,515	3.910	64,515	103,071				(31,186)	38,556	(69,743)		L	09/29/2011
739363-30-7	POWERWAVE TECHNOLOGIES INC			5,720.000	11,898	2.080	11,898	57,174					90,860	(90,860)		L	09/29/2011
73941U-10-2	POZEN INC			200.000	790	3.950	790	491				300		300		L	09/29/2011
693506-10-7	PPG INDUSTRIES INC			24,528.000	2,047,843	83.490	2,047,843	1,786,338		45,234		13,473		13,473		L	11/30/2011
69351T-10-6	PPL CORP			65,220.000	1,918,772	29.420	1,918,772	1,777,014	22,827	71,036		164,974		164,974		L	11/30/2011
74005P-10-4	PRAXAIR INC.			44,220.000	4,727,118	106.900	4,727,118	4,040,425		70,410		468,416		468,416		L	11/30/2011
740189-10-5	PRECISION CASTPARTS CORP COM			20,113.000	3,314,421	164.790	3,314,421	2,720,194	603	1,763		406,657		406,657		L	11/30/2011
740585-10-4	PREMIERE GLOBAL SERVICES INC.			13,105.000	110,999	8.470	110,999	92,240				22,149		22,149		L	09/29/2011
740884-10-1	PRESIDENTIAL LIFE			300.000	2,997	9.990	2,997	2,482	19			515		515		L	09/29/2011
74112D-10-1	PRESTIGE BRANDS			7,740.000	87,230	11.270	87,230	74,384				(1,056)		(1,056)		L	09/29/2011
741503-40-3	PRICELINE.COM			6,756.000	3,159,849	467.710	3,159,849	2,545,944				275,996		275,996		L	11/30/2011
741511-10-9	PRICESMART INC			2,520.000	175,367	69.590	175,367	114,053		624		41,603		41,603		L	09/29/2011
74164M-10-8	PRIMERICA INC			5,760.000	133,862	23.240	133,862	122,891		173		10,971		10,971		L	09/29/2011
74165N-10-5	PRIMO WTR CORP			1,100.000	3,344	3.040	3,344	3,377				(33)	3,169	(3,202)		L	09/29/2011
74164F-10-3	PRIMORIS SERVICES CORP			5,780.000	86,295	14.930	86,295	59,993	173			26,302		26,302		L	09/29/2011
74251V-10-2	PRINCIPAL FINANCIAL GROUP			42,220.000	1,038,612	24.600	1,038,612	1,220,741		29,554		(272,939)		(272,939)		L	09/29/2011
742962-10-3	PRIVATEBANCORP INC.			11,400.000	125,172	10.980	125,172	85,728		420		37,127	68,586	(31,458)		L	09/29/2011
74267C-10-6	PROASSURANCE CORP			3,780.000	301,720	79.820	301,720	224,766	945	655		56,544		56,544		L	11/30/2011
742718-10-9	PROCTER & GAMBLE CO			386,420.000	25,778,078	66.710	25,778,078	23,682,994		669,635		989,528		989,528		L	12/19/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
743187-10-6	PROGENICS PHARMACEUTICALS INC			600.000	5,124	8.540	5,124	3,388				1,736		1,736		L	09/29/2011
743263-10-5	PROGRESS ENERGY INC			33,540.000	1,878,911	56.020	1,878,911	1,535,829	8,687	65,125		337,352		337,352		L	11/30/2011
743312-10-0	PROGRESS SOFTWARE CORP.			12,990.000	251,357	19.350	251,357	324,794				(73,957)		(73,957)		L	11/30/2011
743315-10-3	PROGRESSIVE CORP			77,700.000	1,515,927	19.510	1,515,927	1,559,865		25,876		(2,533)		(2,533)		L	09/29/2011
74340W-10-3	PROLOGIS INC			66,203.000	1,892,744	28.590	1,892,744	2,058,938		41,276		(200,582)		(200,582)		L	11/30/2011
74346Y-10-3	PROS HOLDINGS INC			3,840.000	57,139	14.880	57,139	49,286				7,853		7,853		L	09/29/2011
74348T-10-2	PROSPECT CAPITAL CORP			18,100.000	168,149	9.290	168,149	180,031	1,835	14,132		(14,964)		(14,964)		L	11/30/2011
743606-10-5	PROSPERITY BANCSHARES INC			5,740.000	231,609	40.350	231,609	225,121	1,119	2,468		12,586		12,586		L	09/29/2011
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC			8,960.000	44,173	4.930	44,173	62,950				(40,408)		(40,408)		L	09/29/2011
743674-10-3	PROTECTIVE LIFE CORP			13,040.000	294,182	22.560	294,182	301,118		7,349		(35,877)		(35,877)		L	09/29/2011
74386T-10-5	PROVIDENT FINANCIAL SERVICES			8,220.000	110,066	13.390	110,066	90,056		3,688		(12,309)		(12,309)		L	09/29/2011
744028-10-1	PROVIDENT NEW YORK BANKCORP			15,680.000	104,115	6.640	104,115	91,258		3,727		8,238	67,697	(59,459)		L	09/29/2011
744320-10-2	PRUDENTIAL FINL INC			71,420.000	3,579,570	50.120	3,579,570	3,891,113		98,426		(461,895)		(461,895)		L	11/30/2011
69360J-10-7	PS BUSINESS PKS INC CALIF COM			4,900.000	271,607	55.430	271,607	272,583		6,486		5,217		5,217		L	11/30/2011
69366A-10-0	PSS WORLD MEDICAL INC			6,620.000	160,138	24.190	160,138	151,503				12,249		12,249		L	09/29/2011
74460D-10-9	PUBLIC STORAGE			24,881.000	3,345,499	134.460	3,345,499	2,672,457		68,511		625,111		625,111		L	11/30/2011
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			68,920.000	2,275,049	33.010	2,275,049	2,215,006		83,940		60,740		60,740		L	09/29/2011
74586W-10-6	PULSE ELECTRONICS CORP			700.000	1,960	2.800	1,960	1,856		18		104		104		L	09/29/2011
745867-10-1	PULTE GROUP INC			53,847.000	339,775	6.310	339,775	382,168				(42,393)		(42,393)		L	09/29/2011
693656-10-0	PVH CORP			8,420.000	593,526	70.490	593,526	524,738		1,128		65,672		65,672		L	09/29/2011
74733V-10-0	QEP RESOURCES INC			25,460.000	745,978	29.300	745,978	795,674		1,750		(149,140)		(149,140)		L	11/30/2011
74733T-10-5	QLIK TECHNOLOGIES INC			10,360.000	250,712	24.200	250,712	246,920				(12,119)		(12,119)		L	09/29/2011
747277-10-1	QLOGIC COR P COM			16,500.000	247,500	15.000	247,500	291,508				(19,060)		(19,060)		L	11/30/2011
747316-10-7	QUAKER CHEMICAL CORP.			2,360.000	91,780	38.890	91,780	63,935		566		27,845		27,845		L	09/29/2011
747525-10-3	QUALCOMM INC			235,160.000	12,863,252	54.700	12,863,252	10,328,495		159,031		979,730		979,730		L	11/30/2011
74756M-10-2	QUALITY DISTRIBUTION INC			400.000	4,500	11.250	4,500	3,579				921		921		L	09/29/2011
747582-10-4	QUALITY SYSTEMS INC			5,980.000	221,200	36.990	221,200	206,455	1,047	2,696		(885)		(885)		L	11/30/2011
747619-10-4	QUANEX BUILDING PRODUCTS			8,040.000	120,761	15.020	120,761	99,291		859		21,701	36,111	(14,410)		L	11/30/2011
74762E-10-2	QUANTA SERVICES			27,360.000	589,334	21.540	589,334	558,688				47,486		47,486		L	11/30/2011
747906-20-4	QUANTUM CORP			30,820.000	73,968	2.400	73,968	47,476				(33,175)		(33,175)		L	09/29/2011
74834L-10-0	QUEST DIAGNOSTICS INC			19,720.000	1,144,943	58.060	1,144,943	1,078,437		6,102		82,889		82,889		L	12/19/2011
74834T-10-3	QUEST SOFTWARE INC			11,300.000	210,180	18.600	210,180	196,093				(53,251)		(53,251)		L	11/30/2011
748356-10-2	QUESTAR CORP.			23,420.000	465,121	19.860	465,121	407,495		12,449		55,512		55,512		L	09/29/2011
74835Y-10-1	QUESTCOR PHARMACEUTICALS			8,240.000	342,619	41.580	342,619	69,609				207,610		207,610		L	09/29/2011
74838C-10-6	QUICKSILVER INC			22,920.000	82,741	3.610	82,741	77,106				(28,065)		(28,065)		L	09/29/2011
74837R-10-4	QUICKSILVER RESOURCES INC			13,560.000	90,988	6.710	90,988	166,116				(21,472)	75,129	(96,600)		L	09/29/2011
74838J-10-1	QUIDEL CORP			5,380.000	81,399	15.130	81,399	75,268				2,703		2,703		L	09/29/2011
74874Q-10-0	QUINSTREET INC			4,740.000	44,366	9.360	44,366	51,242				(6,875)		(6,875)		L	09/29/2011
749941-10-0	R F MICRODEVICES INC			37,880.000	204,552	5.400	204,552	219,207				(69,366)		(69,366)		L	09/29/2011
749607-10-7	R L I CORP.			2,100.000	153,006	72.860	153,006	121,832		12,643		38,876		38,876		L	09/29/2011
750086-10-0	RACKSPACE HOSTING INC			13,880.000	596,979	43.010	596,979	385,100				150,419		150,419		L	09/29/2011
750236-10-1	RADIAN GROUP INC			18,120.000	42,401	2.340	42,401	39,139		162		10,953	100,481	(89,529)		L	09/29/2011
750438-10-3	RADIOSHACK CORP			15,500.000	150,505	9.710	150,505	204,201		7,750		(25,250)	98,894	(124,144)		L	09/29/2011
750459-10-9	RADISYS CORP			400.000	2,024	5.060	2,024	2,376				(352)		(352)		L	09/29/2011
750753-40-2	RAILAMERICA INC			5,620.000	83,682	14.890	83,682	74,580				9,102		9,102		L	09/29/2011
749227-60-9	RAIT FINANCIAL TRUST			300.000	1,425	4.750	1,425	1,052		18		374		374		L	09/29/2011
751028-10-1	RALCORP HOLDINGS INC			8,940.000	764,370	85.500	764,370	603,966				121,944		121,944		L	12/19/2011
751212-10-1	RALPH LAUREN CORP			8,860.000	1,223,389	138.080	1,223,389	977,389	1,772	4,566		168,799		168,799		L	09/29/2011
750917-10-6	RAMBUS INC			13,780.000	104,039	7.550	104,039	109,964				30,701	196,637	(165,936)		L	09/29/2011
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM			6,900.000	67,827	9.830	67,827	56,911	1,033	1,372		(706)		(706)		L	09/29/2011
75281A-10-9	RANGE RESOURCES CORP			22,681.000	1,404,861	61.940	1,404,861	1,052,571		3,038		291,827		291,827		L	11/30/2011
754212-10-8	RAVEN INDUSTRIES INC			2,560.000	158,464	61.900	158,464	93,656	461	1,507		33,422		33,422		L	09/29/2011
754730-10-9	RAYMOND JAMES FINANCIAL INC			15,040.000	465,638	30.960	465,638	443,325	1,955	6,677		(13,481)		(13,481)		L	09/29/2011
754907-10-3	RAYONIER INC			14,060.000	627,498	44.630	627,498	495,212		13,699		110,030		110,030		L	11/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
755111-50-7	RAYTHEON COMPANY			42,065.000	2,035,105	48.380	2,035,105	1,927,094	18,088	59,642		122,520		122,520		L	11/30/2011
75524B-10-4	RBC BEARING INS			3,080.000	128,436	41.700	128,436	97,740				11,200		11,200		L	09/29/2011
75525F-10-4	REACHLOCAL INC			200.000	1,236	6.180	1,236	2,312					1,076	(1,076)		L	09/29/2011
75604L-10-5	REALD INC			6,240.000	49,546	7.940	49,546	84,579				1,931	102,724	(100,794)		L	09/29/2011
75605L-70-8	REALNETWORKS INC			300.000	2,250	7.500	2,250	2,548				(298)		(298)		L	09/29/2011
75606N-10-9	REALPAGE INC			5,380.000	135,953	25.270	135,953	141,296				(5,344)		(5,344)		L	09/29/2011
756109-10-4	REALTY INCOME CORP			16,840.000	588,726	34.960	588,726	551,984	1,826	14,715		17,125		17,125		L	09/29/2011
756577-10-2	RED HAT INC.			28,780.000	1,188,326	41.290	1,188,326	1,078,151				(132,778)		(132,778)		L	11/30/2011
75689M-10-1	RED ROBIN GOURMENT BURGERS INC			2,380.000	65,926	27.700	65,926	47,316				13,997		13,997		L	09/29/2011
758075-40-2	REDWOOD TRUST INC			11,220.000	114,220	10.180	114,220	158,748		4,096		(43,474)		(43,474)		L	09/29/2011
758750-10-3	REGAL BELOIT CORP			5,300.000	270,141	50.970	270,141	273,782	954	3,220		(70,647)		(70,647)		L	09/29/2011
758766-10-9	REGAL ENTMT GROUP A			11,520.000	137,549	11.940	137,549	181,450		8,560		45,216	43,901	1,315		L	09/29/2011
758849-10-3	REGENCY CENTERS CORPORATION			14,240.000	535,709	37.620	535,709	538,840		6,968		(43,566)		(43,566)		L	09/29/2011
75886F-10-7	REGENERON PHARMACEUTICALS INC			10,060.000	557,626	55.430	557,626	285,497				187,442		187,442		L	09/29/2011
7591EP-10-0	REGIONS FINANCIAL CORP			171,220.000	736,246	4.300	736,246	570,163	1,712	5,699		180,612	557,767	(377,155)		L	09/29/2011
758932-10-7	REGIS CORP			7,800.000	129,090	16.550	129,090	141,713		1,631		2,573		2,573		L	09/29/2011
759351-60-4	REINSURANCE GROUP AMERICA INC			10,700.000	559,075	52.250	559,075	534,255		4,854		(990)		(990)		L	11/30/2011
759509-10-2	RELIANCE STEEL & ALUMINUM			10,400.000	506,376	48.690	506,376	478,416		4,452		(994)		(994)		L	09/29/2011
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD			8,340.000	620,246	74.370	620,246	566,092		4,597		47,056		47,056		L	11/30/2011
75970E-10-7	RENASANT CORP			4,380.000	65,700	15.000	65,700	71,095	745	2,774		(7,217)		(7,217)		L	09/29/2011
76009N-10-0	RENT-A-CENTER INC			8,880.000	328,560	37.000	328,560	230,524	1,421	3,330		44,482		44,482		L	09/29/2011
760112-10-2	RENTECH INC			34,160.000	44,750	1.310	44,750	48,634				(3,961)		(3,961)		L	11/30/2011
760281-20-4	REPUBLIC BANCORP INC CL A			100.000	2,290	22.900	2,290	1,720	15			570		570		L	09/29/2011
760759-10-0	REPUBLIC S VCS INC COM			46,420.000	1,278,871	27.550	1,278,871	1,379,588	10,212	32,160		(92,770)		(92,770)		L	11/30/2011
761152-10-7	RESMED INC.			3,100.000	78,740	25.400	78,740	89,756				(11,016)		(11,016)		L	09/29/2011
76116A-10-8	RESOLUTE ENERGY CORP			8,940.000	96,552	10.800	96,552	107,840				(11,292)		(11,292)		L	11/30/2011
76120W-30-2	RESOURCE CAPITAL CORP			10,500.000	58,905	5.610	58,905	54,291	2,533	(88)		4,614		4,614		L	09/29/2011
76122Q-10-5	RESOURCES CONNECTION INC			8,040.000	85,144	10.590	85,144	78,631		1,330		(12,680)	43,771	(56,450)		L	09/29/2011
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN			4,780.000	56,595	11.840	56,595	53,453		574		3,142		3,142		L	09/29/2011
761525-60-9	REVLON, INC.			500.000	7,435	14.870	7,435	6,095				1,340		1,340		L	09/29/2011
761565-10-0	REX ENERGY CORP			4,920.000	72,619	14.760	72,619	60,277				6,010		6,010		L	09/29/2011
766559-60-3	RIGEL PHARMACEUTICALS INC			11,320.000	89,315	7.890	89,315	83,726				5,414		5,414		L	09/29/2011
76657R-10-6	RIGHTNOW TECHNOLOGIES INC			3,740.000	159,810	42.730	159,810	76,168				61,541		61,541		L	09/29/2011
766582-10-0	RIGNET INC			100.000	1,674	16.740	1,674	1,530				144		144		L	09/29/2011
767754-10-4	RITE AID CORP.			99,660.000	125,572	1.260	125,572	125,970				35,961		35,961		L	09/29/2011
768573-10-7	RIVERBDE TECHNOLOGYH INC			20,580.000	483,630	23.500	483,630	440,043				(197,669)		(197,669)		L	09/29/2011
74965L-10-1	RLJ LODGING TRUST			1,183,343.000	19,915,663	16.830	19,915,663	21,300,174	177,501	274,471		(1,384,511)		(1,384,511)		L	11/16/2011
76973Q-10-5	ROADRUNNER TRANSPORTATION SY			300.000	4,239	14.130	4,239	4,114				125		125		L	09/29/2011
770196-10-3	ROBBINS & MEYERS INC			5,720.000	277,706	48.550	277,706	182,468		830		62,657		62,657		L	09/29/2011
770323-10-3	ROBERT HALF INTL INC			15,260.000	434,300	28.460	434,300	423,038		7,370		(7,844)		(7,844)		L	09/29/2011
772739-20-7	ROCK TENN CO.			9,120.000	526,224	57.700	526,224	459,682		1,824		66,542		66,542		L	09/29/2011
774188-10-6	ROCKVILLE FINANCIAL INC			600.000	6,216	10.360	6,216	5,622		45		594		594		L	09/29/2011
773903-10-9	ROCKWELL AUTOMATION INC			21,800.000	1,599,466	73.370	1,599,466	1,499,473		27,209		(108,005)		(108,005)		L	11/30/2011
774341-10-1	ROCKWELL COLLINS INC			21,100.000	1,168,307	55.370	1,168,307	1,320,308		18,096		(45,863)		(45,863)		L	09/29/2011
774415-10-3	ROCKWOOD HOLDINGS INC			9,220.000	362,991	39.370	362,991	314,761				(19,025)		(19,025)		L	09/29/2011
775043-10-2	ROFIN SINAR TECHNOLOGIES INC			4,340.000	99,169	22.850	99,169	115,195				(45,217)		(45,217)		L	09/29/2011
775133-10-1	ROGERS CORP			2,360.000	86,990	36.860	86,990	82,218				(3,792)		(3,792)		L	09/29/2011
775711-10-4	ROLLINS, INC			6,390.000	141,986	22.220	141,986	121,749		840		19,865		19,865		L	09/29/2011
776696-10-6	ROPER CORP.			13,820.000	1,200,543	86.870	1,200,543	975,742		4,840		122,864		122,864		L	11/30/2011
777779-30-7	ROSETTA RESOURCES INC			7,520.000	327,120	43.500	327,120	191,061				40,251		40,251		L	09/29/2011
777780-10-7	ROSETTA STONE INC			100.000	763	7.630	763	913				(150)		(150)		L	09/29/2011
778296-10-3	ROSS STORES, INC.			31,060.000	1,476,282	47.530	1,476,282	1,001,683		10,674		397,948		397,948		L	12/19/2011
779376-10-2	ROVI CORP			15,360.000	377,549	24.580	377,549	638,838				(517,059)		(517,059)		L	09/29/2011
779382-10-0	ROWAN COMPANIES INC			15,920.000	482,854	30.330	482,854	535,456				(104,106)		(104,106)		L	11/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD			20,500.000	507,785	24.770	507,785	760,737	2,050	1,780		(336,749)		(336,749)		L	09/29/2011
780287-10-8	ROYAL GOLD INC			7,200.000	485,496	67.430	485,496	388,226		2,728		82,133		82,133		L	09/29/2011
749660-10-6	RPC INC			6,050.000	110,413	18.250	110,413	65,667		1,686		(3,553)		(3,553)		L	09/29/2011
749685-10-3	RPM INTERNATIONAL INC			18,340.000	450,247	24.550	450,247	379,282		13,859		53,458		53,458		L	09/29/2011
74972L-10-2	RSC HOLDINGS INC			7,880.000	145,780	18.500	145,780	59,568				70,146		70,146		L	09/29/2011
74975N-10-5	RTI BIOLOGICS INC			1,200.000	5,328	4.440	5,328	4,121				1,207		1,207		L	09/29/2011
74973W-10-7	RTI INTERNATIONAL METALS			4,600.000	106,766	23.210	106,766	117,918				(15,430)		(15,430)		L	09/29/2011
78112T-10-7	RUBICON TECHNOLOGY INC			300.000	2,817	9.390	2,817	3,293				(476)		(476)		L	09/29/2011
781182-10-0	RUBY TUESDAY INC			10,380.000	71,622	6.900	71,622	114,577				(15,296)	42,955	(58,251)		L	09/29/2011
781258-10-8	RUDDICK			5,580.000	237,931	42.640	237,931	170,140	725	2,382		29,683		29,683		L	09/29/2011
781270-10-3	RUDOLPH TECHNOLOGIES			500.000	4,630	9.260	4,630	3,250				1,380		1,380		L	09/29/2011
781295-10-0	RUE21 INC			2,920.000	63,072	21.600	63,072	68,966				(5,894)		(5,894)		L	09/29/2011
781846-20-9	RUSH ENTERPRISES CL A			4,640.000	97,069	20.920	97,069	76,763				5,050		5,050		L	09/29/2011
783549-10-8	RYDER SYSTEM INC			7,220.000	383,671	53.140	383,671	326,083		7,173		18,504		18,504		L	09/29/2011
783764-10-3	RYLAND GROUP, INC.			7,920.000	124,819	15.760	124,819	91,610		869		50,909	55,397	(4,488)		L	09/29/2011
784117-10-3	S E I CORP.			26,000.000	451,100	17.350	451,100	502,657	3,900	1,932		(92,843)		(92,843)		L	11/30/2011
783859-10-1	S T BANCORP INC			5,920.000	115,736	19.550	115,736	102,933		945		4,413		4,413		L	11/30/2011
785060-10-4	S Y BANCORP INC			100.000	2,053	20.530	2,053	1,895	18			158		158		L	09/29/2011
78463B-10-1	S1 CORPORATION			7,300.000	69,861	9.570	69,861	51,841				17,579		17,579		L	09/29/2011
784932-60-0	SABA SOFTWARE INC			400.000	3,156	7.890	3,156	2,430				726		726		L	09/29/2011
78573L-10-6	SABRA HEALTHCARE REIT INC			8,286.000	100,178	12.090	100,178	85,975		5,062		7,343	34,559	(27,216)		L	11/30/2011
786449-20-7	SAFEGUARD SCIENTIFICS INC			3,160.000	49,896	15.790	49,896	46,869				3,027		3,027		L	09/29/2011
78648T-10-0	SAFETY INS GROUP INC			1,960.000	79,341	40.480	79,341	66,575		3,620		(11,958)		(11,958)		L	09/29/2011
786514-20-8	SAFEWAY INC			53,150.000	1,118,276	21.040	1,118,276	1,091,117	7,707	24,354		(36,977)		(36,977)		L	09/29/2011
78709Y-10-5	SAIA INC			300.000	3,744	12.480	3,744	3,136				608		608		L	09/29/2011
78390X-10-1	SAIC INC			33,920.000	416,877	12.290	416,877	554,993				(100,723)		(100,723)		L	09/29/2011
79377W-10-8	SAKS HOLDINGS INC			16,060.000	156,585	9.750	156,585	130,832				(15,295)		(15,295)		L	09/29/2011
79466L-30-2	SALESFORCE.COM INC			17,744.000	1,800,306	101.460	1,800,306	1,929,791				(483,678)		(483,678)		L	11/30/2011
795435-10-6	SALIX PHARMACEUTICALS LTD			8,200.000	392,370	47.850	392,370	208,696				41,323		41,323		L	09/29/2011
79546E-10-4	SALLY BEAUTY HOLDIN			16,960.000	358,365	21.130	358,365	226,921				94,445		94,445		L	11/30/2011
800013-10-4	SANDERSON FARMS INC			3,060.000	153,398	50.130	153,398	121,719		1,724		28,646		28,646		L	09/29/2011
80004C-10-1	SANDISK CORP			30,760.000	1,513,700	49.210	1,513,700	1,344,428				30,584		30,584		L	11/30/2011
80007P-30-7	SANDRIDGE ENERGY INC			52,677.000	429,844	8.160	429,844	345,112				54,361		54,361		L	09/29/2011
800363-10-3	SANDY SPRING BANCORP INC			4,520.000	79,326	17.550	79,326	77,087		1,465		(2,860)		(2,860)		L	09/29/2011
800677-10-6	SANGAMO BIOSCIENCIES INC			1,000.000	2,840	2.840	2,840	4,579					1,739	(1,739)		L	09/29/2011
800907-20-6	SANMINA-SCI CORP			11,400.000	106,134	9.310	106,134	112,246				41,025	57,975	(16,950)		L	09/29/2011
803062-10-8	SAPIENT CORP			15,800.000	199,080	12.600	199,080	160,628		4,795		12,480		12,480		L	09/29/2011
803111-10-3	SARA LEE CORP			85,427.000	1,616,279	18.920	1,616,279	1,311,450	9,445	23,642		123,249		123,249		L	11/30/2011
803893-10-6	SATCON TECHNOLOGY CORP			1,600.000	960	0.600	960	1,816					856	(856)		L	09/29/2011
804137-10-7	SAUER DANFOSS INC		R	1,820.000	65,902	36.210	65,902	89,211				(23,309)		(23,309)		L	09/29/2011
804395-10-1	SAUL CENTERS			2,600.000	92,092	35.420	92,092	107,372		3,001		(27,257)		(27,257)		L	09/29/2011
80517Q-10-0	SAVIENT PHARMACEUTICALS			9,660.000	21,542	2.230	21,542	36,225				7,621	84,447	(76,827)		L	09/29/2011
78388J-10-6	SBA COMMUNICATIONS CORP CL A			16,720.000	718,291	42.960	718,291	615,627				47,326		47,326		L	09/29/2011
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY			13,000.000	585,780	45.060	585,780	508,804	6,305	20,458		57,653		57,653		L	09/29/2011
806037-10-7	SCANSOURCE INC			4,060.000	146,160	36.000	146,160	119,488				18,009		18,009		L	09/29/2011
78401V-10-2	SCBT FINANCIAL CORP			3,420.000	99,214	29.010	99,214	115,872		2,224		(11,247)		(11,247)		L	09/29/2011
806373-10-6	SCHAWK INC			300.000	3,363	11.210	3,363	3,192		24		171		171		L	09/29/2011
806407-10-2	SCHEIN HENRY INC			10,780.000	694,555	64.430	694,555	648,996				29,496		29,496		L	12/19/2011
806857-10-8	SCHLUMBERGER LTD			187,246.000	12,790,774	68.310	12,790,774	13,372,235	44,487	132,159		(2,324,485)		(2,324,485)		L	11/30/2011
806882-10-6	SCHNITZER STEEL INDUSTRIES INC			5,180.000	219,010	42.280	219,010	254,579	169			(63,931)		(63,931)		L	11/30/2011
807066-10-5	SCHOLASTIC CORP.			4,420.000	132,467	29.970	132,467	118,633		1,588		2,675		2,675		L	09/29/2011
807863-10-5	SCHOOL SPECIALTY INC			200.000	500	2.500	500	1,369					869	(869)		L	09/29/2011
808194-10-4	SCHULMAN (A.), INC.			6,038.000	127,885	21.180	127,885	129,237		3,555		(7,048)		(7,048)		L	09/29/2011
80822#-14-6	SCHURMAN FINE PAPERS WARRANTS			289,200.000		0.000										U	04/01/2004

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
808541-10-6	SCHWEITZER-MAUDUIT INTL INC			2,520.000	167,479	66.460	167,479	145,996		1,377		10,514		10,514		L	09/29/2011
80874P-10-9	SCIENTIFIC GAMES CORP			11,160.000	108,252	9.700	108,252	120,421				(167)		(167)		L	09/29/2011
810186-10-6	SCOTTS MIRACLE GRO CO			6,200.000	289,478	46.690	289,478	292,818		6,100		(19,628)		(19,628)		L	09/29/2011
811065-10-1	SCRIPPS NETWORK INTER CLASS A			11,420.000	484,436	42.420	484,436	517,016		3,760		(81,638)		(81,638)		L	09/29/2011
811543-10-7	SEABOARD			46.000	93,656	2,036.000	93,656	69,297				2,662		2,662		L	09/29/2011
811656-10-7	SEABRIGHT HOLDINGS INC			300.000	2,295	7.650	2,295	2,126	15			170		170		L	09/29/2011
811699-10-7	SEACHANGE INTERNATIONAL INC			300.000	2,109	7.030	2,109	2,341				(232)		(232)		L	09/29/2011
811707-30-6	SEACOAST BANKING CORP FL			1,300.000	1,976	1.520	1,976	1,978				(2)		(2)		L	09/29/2011
811904-10-1	SEACOR HOLDINGS INC			3,413.000	303,620	88.960	303,620	280,819				(26,597)		(26,597)		L	11/30/2011
G79978-10-5	SEACUBE CONTAINER LEASI			100.000	1,481	14.810	1,481	1,190		48		291		291		L	09/29/2011
G7945M-10-7	SEAGATE TECHNOLOGY			56,700.000	929,880	16.400	929,880	692,148		24,152		101,677		101,677		L	11/30/2011
81211K-10-0	SEALED AIR CORP			12,920.000	222,353	17.210	222,353	289,974		5,509		(81,285)		(81,285)		L	09/29/2011
812139-30-1	SEALY CORP			1,500.000	2,580	1.720	2,580	2,256				324		324		L	09/29/2011
812350-10-6	SEARS HLDG S CORP COM			6,040.000	191,951	31.780	191,951	419,116				(239,309)		(239,309)		L	09/29/2011
812578-10-2	SEATTLE GENETICS INC			14,080.000	235,347	16.715	235,347	176,318				18,019		18,019		L	09/29/2011
81616X-10-3	SELECT COMFORT CORP			7,400.000	160,506	21.690	160,506	93,959				66,547		66,547		L	09/29/2011
81619Q-10-5	SELECT MEDICAL HOLDINGS CORP			9,060.000	76,829	8.480	76,829	62,067				14,761		14,761		L	09/29/2011
816300-10-7	SELECTIVE INSURANCE GROUP			9,200.000	163,116	17.730	163,116	150,868		4,394		934		934		L	09/29/2011
81663A-10-5	SEMGROUP CORP			5,220.000	136,033	26.060	136,033	109,068				26,966		26,966		L	09/29/2011
816851-10-9	SEMPRA ENERGY			30,740.000	1,690,700	55.000	1,690,700	1,580,989	14,755	48,202		83,098		83,098		L	09/29/2011
816850-10-1	SEMTECH CORPORATION			8,580.000	212,956	24.820	212,956	163,954				19,887		19,887		L	09/29/2011
817070-50-1	SENECA FOODS CORP - CL A			600.000	15,492	25.820	15,492	11,874				3,618		3,618		L	09/29/2011
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST			22,240.000	499,066	22.440	499,066	482,025		9,516		17,971		17,971		L	11/30/2011
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING			12,060.000	316,937	26.280	316,937	367,553				(58,410)		(58,410)		L	09/29/2011
81725T-10-0	SENSIENT TECHNOLOGIES			5,120.000	194,048	37.900	194,048	162,378		3,734		8,926		8,926		L	09/29/2011
817337-40-5	SEQUENOM INC			14,780.000	65,771	4.450	65,771	75,830				(48,072)		(48,072)		L	09/29/2011
817565-10-4	SERVICE CORP. INTERNATIONAL			32,400.000	345,060	10.650	345,060	287,135		5,526		72,349		72,349		L	09/29/2011
81763U-10-0	SERVICESOURCE INTERNATIONAL INC			3,520.000	55,229	15.690	55,229	47,462				7,762		7,762		L	11/30/2011
820280-10-5	SHAW GROUP			11,100.000	298,590	26.900	298,590	258,186				58,542	122,723	(64,182)		L	09/29/2011
82312B-10-6	SHENANDOAH TELECOMMUN CO			4,580.000	47,998	10.480	47,998	76,133		1,511		(34,650)		(34,650)		L	09/29/2011
824348-10-6	SHERWIN WILLIAMS CO			13,700.000	1,222,999	89.270	1,222,999	1,097,385		16,688		86,667		86,667		L	11/30/2011
824889-10-9	SHOE CARNIVAL INC			2,160.000	55,512	25.700	55,512	50,690				4,819		4,819		L	11/30/2011
825211-10-5	SHORETEL INC			700.000	4,466	6.380	4,466	3,602				864		864		L	09/29/2011
825549-10-8	SHUFFLE MASTER INC			7,480.000	87,666	11.720	87,666	71,336				4,034		4,034		L	09/29/2011
82568P-30-4	SHUTTERFLY INC			4,460.000	101,510	22.760	101,510	135,729				(78,342)		(78,342)		L	09/29/2011
826917-10-6	SIGA TECHNOLOGIES INC			600.000	1,512	2.520	1,512	1,934				(422)		(422)		L	09/29/2011
826552-10-1	SIGMA ALDR ICH COM			16,600.000	1,036,836	62.460	1,036,836	972,043		9,317		(57,806)		(57,806)		L	11/30/2011
826565-10-3	SIGMA DESIGNS, INC			500.000	3,000	6.000	3,000	3,920				(920)	7	(927)		L	09/29/2011
82669G-10-4	SIGNATURE BK NEW YORK NY			5,900.000	353,941	59.990	353,941	254,569				60,619		60,619		L	09/29/2011
G81276-10-0	SIGNET JEWELERS LTD		R	11,960.000	525,762	43.960	525,762	498,433		1,196		22,324		22,324		L	09/29/2011
827048-10-9	SILGAN HOLDINGS INC			5,880.000	227,203	38.640	227,203	171,001		2,204		16,142		16,142		L	09/29/2011
82706L-10-8	SILICON GRAPHICS INTERNATIONAL			4,740.000	54,320	11.460	54,320	44,613				9,323		9,323		L	09/29/2011
82705T-10-2	SILICON IMAGE INC			11,420.000	53,674	4.700	53,674	92,016					38,342	(38,342)		L	09/29/2011
826919-10-2	SILICON LABORATORIES			5,100.000	221,442	43.420	221,442	227,513				(1,124)		(1,124)		L	09/29/2011
828730-20-0	SIMMONS FIRST NATL CORP CL A			3,300.000	89,727	27.190	89,727	95,220	627	2,223		(3,582)		(3,582)		L	09/29/2011
828806-10-9	SIMON PPTY GROUP INC			45,573.000	5,876,183	128.940	5,876,183	4,450,999		123,803		1,158,200		1,158,200		L	11/30/2011
829073-10-5	SIMPSON MANUFACTURING			6,220.000	209,365	33.660	209,365	193,919		2,675		21,537		21,537		L	09/29/2011
829226-10-9	SINCLAIR BROADCAST GROUP - A			7,860.000	89,054	11.330	89,054	56,767		3,329		23,915		23,915		L	09/29/2011
82967N-10-8	SIRIUS XM RADIO INC			530,900.000	966,238	1.820	966,238	847,991				118,180		118,180		L	11/30/2011
82966C-10-3	SIRONA DENTAL SYSTEMS INC			8,080.000	355,843	44.040	355,843	324,592				15,625		15,625		L	11/30/2011
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP			6,620.000	273,009	41.240	273,009	186,843		1,056		91,175		91,175		L	09/29/2011
784305-10-4	SJW CORP			3,020.000	71,393	23.640	71,393	68,476		1,980		(7,705)		(7,705)		L	09/29/2011
830566-10-5	SKECHERS USA INC			6,160.000	74,659	12.120	74,659	123,624				4,734	48,965	(44,231)		L	09/29/2011
83066R-10-7	SKILLED HEALTHCARE GROUP INC			300.000	1,638	5.460	1,638	1,136				503		503		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
830830-10-5	SKYLINE CORP.			100.000	435	4.350	435	906					471	(471)		L	09/29/2011
830879-10-2	SKYWEST INC			200.000	2,518	12.590	2,518	2,371	8			147		147		L	09/29/2011
83088M-10-2	SKYWORKS SOLUTIONS INC			26,060.000	422,693	16.220	422,693	461,628				(302,122)		(302,122)		L	09/29/2011
78440X-10-1	SL GREEN REALTY CORP			11,680.000	778,355	66.640	778,355	754,812	2,920	3,760		2,014		2,014		L	11/30/2011
78442P-10-6	SLM CORP			10,600.000	142,040	13.400	142,040	133,898		1,060		8,142		8,142		L	09/29/2011
78454L-10-0	SM ENERGY CO			8,640.000	631,584	73.100	631,584	410,925		799		115,100		115,100		L	09/29/2011
83169Y-10-8	SMART BALANCE INC			11,820.000	63,355	5.360	63,355	52,722				8,349		8,349		L	09/29/2011
831865-20-9	SMITH (A.O.)			5,160.000	207,019	40.120	207,019	161,068		2,550		15,946		15,946		L	09/29/2011
831756-10-1	SMITH WESSION HLDG CORP			1,100.000	4,796	4.360	4,796	2,751				2,045		2,045		L	09/29/2011
832248-10-8	SMITHFIELD FOODS, INC.			22,460.000	545,329	24.280	545,329	421,069				89,072		89,072		L	09/29/2011
832696-40-5	SMUCKER J M CO COM NEW			15,140.000	1,183,494	78.170	1,183,494	948,115		23,914		165,770		165,770		L	09/29/2011
833034-10-1	SNAP ON IN C COM			8,040.000	406,985	50.620	406,985	379,335		8,200		(31,502)		(31,502)		L	11/30/2011
833551-10-4	SNYDERS LANCE INC			6,340.000	142,650	22.500	142,650	129,774		2,858		168		168		L	09/29/2011
83413U-10-0	SOLAR CAPITAL LTD			6,000.000	132,540	22.090	132,540	127,093		3,600		5,444		5,444		L	11/30/2011
83416B-10-9	SOLARWINDS INC			6,720.000	187,824	27.950	187,824	141,322				47,066		47,066		L	09/29/2011
83421A-10-4	SOLERA HOLDINGS INC			10,320.000	459,653	44.540	459,653	448,088		2,922		(64,134)		(64,134)		L	11/30/2011
834376-50-1	SOLUTIA INC			17,560.000	303,437	17.280	303,437	290,237				(78,841)		(78,841)		L	09/29/2011
83545G-10-2	SONIC AUTOMOTIVE INC			5,260.000	77,901	14.810	77,901	57,166	132	466		9,394		9,394		L	09/29/2011
835451-10-5	SONIC CORP			8,060.000	54,244	6.730	54,244	64,492				(25,059)		(25,059)		L	09/29/2011
835495-10-2	SONOCO PRODUCTS CO.			12,620.000	415,955	32.960	415,955	407,108		12,793		123		123		L	09/29/2011
83568G-10-4	SONOSIGHT INC			2,840.000	152,962	53.860	152,962	90,976				63,506		63,506		L	09/29/2011
835916-10-7	SONUS NETWORKS INC			36,340.000	87,216	2.400	87,216	86,368				(7,913)		(7,913)		L	09/29/2011
835898-10-7	SOTHEBY'S			9,520.000	271,606	28.530	271,606	228,165		1,949		(146,063)		(146,063)		L	09/29/2011
83616T-10-8	SOURCEFIRE			4,300.000	139,234	32.380	139,234	99,683				27,120		27,120		L	09/29/2011
838518-10-8	SOUTH JERSEY INDUSTRIES INC			3,700.000	210,197	56.810	210,197	184,650		1,489		25,547		25,547		L	09/29/2011
842587-10-7	SOUTHERN CO			129,460.000	5,992,703	46.290	5,992,703	4,934,777		186,550		873,560		873,560		L	11/30/2011
844030-10-6	SOUTHERN UNION CO.			15,340.000	645,967	42.110	645,967	405,776	2,301	7,764		236,661		236,661		L	09/29/2011
84470P-10-9	SOUTHSIDE BANCSHARES INC			2,780.000	60,215	21.660	60,215	51,342		1,056		8,873		8,873		L	09/29/2011
844741-10-8	SOUTHWEST AIRLINES CO			23,380.000	200,133	8.560	200,133	278,078	105	273		(85,784)		(85,784)		L	09/29/2011
844767-10-3	SOUTHWEST BANCORP INC OKLA			200.000	1,192	5.960	1,192	852				340		340		L	09/29/2011
844895-10-2	SOUTHWEST GAS CORP.			7,160.000	304,228	42.490	304,228	267,683		3,304		35,379		35,379		L	11/30/2011
845467-10-9	SOUTHWESTERN ENERGY CO			44,740.000	1,428,996	31.940	1,428,996	1,714,721				(223,985)		(223,985)		L	09/29/2011
84610H-10-8	SOVRAN SELF STORAGE			4,540.000	193,722	42.670	193,722	146,162		5,494		28,793		28,793		L	09/29/2011
84649R-20-0	SPANSION INC-CLASS A			10,540.000	87,271	8.280	87,271	200,705				(122,300)		(122,300)		L	09/29/2011
846822-10-4	SPARTAN STORES INC			4,320.000	79,920	18.500	79,920	73,380		986		7,425		7,425		L	09/29/2011
847220-20-9	SPARTECH CORP			300.000	1,419	4.730	1,419	971				449		449		L	09/29/2011
78462F-10-3	SPDR S&P 500 ETF TRUST			120,227.000	15,088,489	125.500	15,088,489	14,370,552	85,792			717,759		717,759		L	12/22/2011
847560-10-9	SPECTRA ENERGY CORP			111,300.000	3,422,475	30.750	3,422,475	2,719,614		83,740		538,184		538,184		L	11/30/2011
84763A-10-8	SPECTRUM PHARMACEUTICALS INC			8,540.000	124,940	14.630	124,940	64,276				60,664		60,664		L	09/29/2011
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC			15,800.000	328,324	20.780	328,324	332,384				8,689		8,689		L	09/29/2011
852061-10-0	SPRINT NEX TEL CORP COM SER 1			404,800.000	947,232	2.340	947,232	1,040,336				(5,572)	694,719	(700,291)		L	09/29/2011
784635-10-4	SPX CORP			8,060.000	485,776	60.270	485,776	468,299	2,015	4,420		(27,162)		(27,162)		L	11/30/2011
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			5,760.000	104,026	18.060	104,026	83,254				20,771		20,771		L	09/29/2011
790148-10-0	ST JOE CORP			10,900.000	159,794	14.660	159,794	190,644				57,559	129,395	(71,836)		L	09/29/2011
790849-10-3	ST JUDE MEDICAL INC			45,820.000	1,571,626	34.300	1,571,626	1,786,094	9,622	24,020		(375,792)		(375,792)		L	11/30/2011
852312-30-5	STAAR SURGICAL CO			4,640.000	48,674	10.490	48,674	45,600				3,062		3,062		L	11/30/2011
85254C-30-5	STAGE STORES INC			6,340.000	88,063	13.890	88,063	101,787		1,948		(19,752)		(19,752)		L	09/29/2011
852857-20-0	STAMPS.COM			1,740.000	45,466	26.130	45,466	46,609				(1,146)		(1,146)		L	11/30/2011
852891-10-0	STANCORP FINANCIAL GROUP INC			6,300.000	231,525	36.750	231,525	173,691		5,607		57,294	94,613	(37,319)		L	09/29/2011
853626-10-9	STANDARD MICROSYSTEMS CORP.			4,460.000	114,934	25.770	114,934	117,036				(9,914)		(9,914)		L	09/29/2011
853666-10-5	STANDARD MOTOR PRODUCTS, INC.			2,940.000	58,947	20.050	58,947	55,508		21		3,433		3,433		L	11/30/2011
853790-10-3	STANDARD PARKING CORP			300.000	5,361	17.870	5,361	4,685				676		676		L	09/29/2011
85375C-10-1	STANDARD-PACIFIC CORP.			15,100.000	48,018	3.180	48,018	53,153				(16,855)		(16,855)		L	09/29/2011
854231-10-7	STANDEX INTERNATIONAL CORP.			1,920.000	65,606	34.170	65,606	41,296		442		7,693		7,693		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
854502-10-1	STANLEY BLACK & DECKER INC			23,421.000	1,583,260	67.600	1,583,260	1,422,934		28,488		39,018		39,018		L	11/30/2011
855030-10-2	STAPLES INC.			94,940.000	1,318,717	13.890	1,318,717	1,384,862	9,494	27,113		(83,300)	541,109	(624,409)		L	11/30/2011
855244-10-9	STARBUCKS CORP			105,280.000	4,843,933	46.010	4,843,933	3,198,876		50,081		1,300,098		1,300,098		L	11/30/2011
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM			26,300.000	1,261,611	47.970	1,261,611	1,339,263		13,150		(252,857)		(252,857)		L	11/30/2011
85571B-10-5	STARWOOD PROPERTY TRUST INC			11,840.000	219,158	18.510	219,158	233,107	2,605	15,705		(24,961)		(24,961)		L	09/29/2011
855707-10-5	STATE AUTO FINANCIAL CORP			300.000	4,077	13.590	4,077	3,772		45		305		305		L	09/29/2011
856190-10-3	STATE BANK FINANCIAL CORP			4,860.000	73,435	15.110	73,435	73,859				(432)		(432)		L	11/30/2011
857477-10-3	STATE STREET CORPORATION			70,680.000	2,849,111	40.310	2,849,111	2,976,035	12,722	32,065		(273,674)		(273,674)		L	11/30/2011
784774-10-1	STEC INC			7,060.000	60,645	8.590	60,645	90,259				(48,424)		(48,424)		L	09/29/2011
858119-10-0	STEEL DYNAMICS INC			27,060.000	355,839	13.150	355,839	392,484	2,706	8,610		(106,519)		(106,519)		L	09/29/2011
858155-20-3	STEELCASE INC			12,020.000	89,669	7.460	89,669	82,570	721	2,104		(31,850)		(31,850)		L	09/29/2011
858375-10-8	STEIN MART INC			9,020.000	61,426	6.810	61,426	58,281				3,133		3,133		L	11/30/2011
P8744Y-10-2	STEINER LEISURE LTD			2,240.000	101,674	45.390	101,674	84,224				(1,412)		(1,412)		L	09/29/2011
85856G-10-0	STELLARONE CORP			4,420.000	50,300	11.380	50,300	67,115		671		(12,607)		(12,607)		L	09/29/2011
858586-10-0	STEPAN CO			1,380.000	110,621	80.160	110,621	102,595		1,307		7,063		7,063		L	09/29/2011
858912-10-8	STERICYCLE INC			11,180.000	871,146	77.920	871,146	855,073				(57,458)		(57,458)		L	11/30/2011
859152-10-0	STERIS CORP			9,780.000	291,640	29.820	291,640	317,873		4,607		(44,931)		(44,931)		L	11/30/2011
859158-10-7	STERLING BANCORP.			500.000	4,320	8.640	4,320	3,717	45			604		604		L	09/29/2011
859241-10-1	STERLING CONSTRUCTION CO			200.000	2,154	10.770	2,154	2,303				(149)		(149)		L	09/29/2011
859319-30-3	STERLING FINANCIAL CORP/SPOKANE			5,040.000	84,168	16.700	84,168	64,725				19,443		19,443		L	09/29/2011
85916J-10-2	STEROTAXIS INC			800.000	659	0.824	659	950				(291)		(291)		L	09/29/2011
556269-10-8	STEVEN MADDEN LTD			5,240.000	180,780	34.500	180,780	131,711				31,590		31,590		L	09/29/2011
860370-10-5	STEWART ENTERPRISES			12,780.000	73,613	5.760	73,613	82,818		1,187		(10,869)		(10,869)		L	09/29/2011
860372-10-1	STEWART INFORMATION SERVICES CORP			6,200.000	71,610	11.550	71,610	64,861		310		6,735		6,735		L	11/30/2011
860630-10-2	STIFEL FINANCIAL CORP			7,210.000	231,081	32.050	231,081	266,819				(55,932)		(55,932)		L	09/29/2011
86074Q-10-2	STILLWATER MINING CORP		R	15,840.000	165,686	10.460	165,686	223,905				(93,800)		(93,800)		L	09/29/2011
861642-10-6	STONE ENERGY CORP			6,460.000	170,415	26.380	170,415	117,021				30,695		30,695		L	09/29/2011
86183P-10-2	STONERIDGE INC			7,040.000	59,347	8.430	59,347	56,310				3,027		3,027		L	11/30/2011
78478V-10-0	STR HOLDINGS INC			5,260.000	43,290	8.230	43,290	47,531				(4,248)		(4,248)		L	11/30/2011
862685-10-4	STRATASYS INC			3,240.000	98,528	30.410	98,528	62,254				12,871		12,871		L	09/29/2011
86272T-10-6	STRATEGIC HOTEL CAPITAL			21,400.000	114,918	5.370	114,918	132,020				(17,102)		(17,102)		L	09/29/2011
863236-10-5	STRAYER EDUCATION INC			1,980.000	192,436	97.190	192,436	151,807		7,320		77,114	170,694	(93,579)		L	09/29/2011
863667-10-1	STRYKER CORP			40,716.000	2,023,992	49.710	2,023,992	2,117,473	8,652	19,560		(188,322)		(188,322)		L	11/30/2011
864159-10-8	STURM RUGER & CO INC			2,840.000	95,026	33.460	95,026	52,606		1,106		46,841		46,841		L	09/29/2011
864596-10-1	SUCCESSFACTORS INC			9,940.000	396,308	39.870	396,308	221,268				135,308		135,308		L	09/29/2011
866082-10-0	SUMMIT HOTEL PPTYS INC			600.000	5,664	9.440	5,664	4,434		68		1,230		1,230		L	09/29/2011
86663B-10-2	SUN BANCORP INC NJ			500.000	1,210	2.420	1,210	1,339				(129)		(129)		L	09/29/2011
866674-10-4	SUN COMMUNITIES			3,040.000	111,051	36.530	111,051	96,874	399	792		10,318		10,318		L	09/29/2011
86677E-10-0	SUN HEALTHCARE GROUP INC			600.000	2,328	3.880	2,328	1,844				485		485		L	09/29/2011
866942-10-5	SUN HYDRAULICS CORP			2,950.000	69,119	23.430	69,119	45,108	266	963		(7,684)		(7,684)		L	09/29/2011
86764P-10-9	SUNOCO INC COM			17,840.000	731,797	41.020	731,797	642,136		8,700		35,350		35,350		L	11/30/2011
867652-40-6	SUNPOWER CORP		R	740.000	4,610	6.230	4,610	6,313				(1,640)		(1,640)		L	11/16/2011
86768K-10-6	SUNSRISE SENIOR LIVING INC			10,200.000	66,096	6.480	66,096	47,498				18,596		18,596		L	11/30/2011
867892-10-1	SUNSTONE HOTEL INVESTORS INC			19,360.000	157,784	8.150	157,784	159,831				(32,410)		(32,410)		L	09/29/2011
867914-10-3	SUNTRUST B KS INC COM			70,999.000	1,256,682	17.700	1,256,682	1,697,687		7,785		(722,868)		(722,868)		L	09/29/2011
86800U-10-4	SUPER MICRO COMPUTER INC			3,580.000	56,134	15.680	56,134	35,223				12,317		12,317		L	09/29/2011
868157-10-8	SUPERIOR ENERGY SERVICES INC			11,600.000	329,904	28.440	329,904	311,804				(64,653)		(64,653)		L	09/29/2011
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.			3,100.000	51,274	16.540	51,274	53,539		1,856		(13,403)		(13,403)		L	09/29/2011
868532-10-2	SUPERTEX INC			200.000	3,776	18.880	3,776	3,597				180		180		L	09/29/2011
868536-10-3	SUPERVALU INC COM			43,720.000	355,006	8.120	355,006	404,537		14,173		(54,481)		(54,481)		L	09/29/2011
868873-10-0	SURMODICS INC			300.000	4,398	14.660	4,398	2,747				1,651		1,651		L	09/29/2011
869099-10-1	SUSQUEHANNA BANCSHARES INC			23,540.000	197,265	8.380	197,265	148,781		1,225		20,039		20,039		L	09/29/2011
869233-10-6	SUSSER HLDG CORP			200.000	4,524	22.620	4,524	3,993				531		531		L	09/29/2011
784860-10-1	SVB FINANCIAL GROUP			6,220.000	296,632	47.690	296,632	299,576				(15,387)		(15,387)		L	11/30/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
870738-10-1	SWIFT ENERGY CO.			7,720.000	229,438	29.720	229,438	227,172				(44,946)		(44,946)		L	11/30/2011
87074U-10-1	SWIFT TRANSN CO			12,580.000	103,659	8.240	103,659	85,457				18,203		18,203		L	09/29/2011
870808-10-2	SWISHER HYGIENE INC			16,280.000	60,887	3.740	60,887	62,945				(2,082)		(2,082)		L	11/30/2011
78503N-10-7	SWS GROUP INC			300.000	2,061	6.870	2,061	1,484				577		577		L	09/29/2011
871206-40-5	SYCAMORE NETWORKS INC			3,380.000	60,502	17.900	60,502	64,769				(8,379)		(8,379)		L	09/29/2011
871237-10-3	SYKES ENTERPRISES INC			6,000.000	93,960	15.660	93,960	116,160				(24,543)		(24,543)		L	09/29/2011
871503-10-8	SYMANTEC CORP.			99,320.000	1,554,358	15.650	1,554,358	1,645,568				(111,337)		(111,337)		L	11/30/2011
87151Q-10-6	SYMETRA FINANCIAL CORP			13,640.000	123,715	9.070	123,715	174,227		2,933		(56,773)		(56,773)		L	09/29/2011
871543-10-4	SYMMETRICOM INC			600.000	3,234	5.390	3,234	2,636				598		598		L	09/29/2011
871546-20-6	SYMMETRY MEDICAL INC			8,460.000	67,595	7.990	67,595	89,612				(9,589)		(9,589)		L	09/29/2011
87157D-10-9	SYNAPTICS INC			4,380.000	132,057	30.150	132,057	94,191				6,953		6,953		L	09/29/2011
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC			3,860.000	116,611	30.210	116,611	81,605				15,427		15,427		L	09/29/2011
87162W-10-0	SYNNEX CORP			4,620.000	140,725	30.460	140,725	128,941				3,093		3,093		L	11/30/2011
871607-10-7	SYNOPSYS INC			18,080.000	491,776	27.200	491,776	430,860				7,001		7,001		L	11/30/2011
87162G-10-5	SYNOVIS LIFE TECHNOLOGIES INC			200.000	5,566	27.830	5,566	3,355				2,211		2,211		L	09/29/2011
87161C-10-5	SYNOVUS FINANCIAL			118,160.000	166,606	1.410	166,606	166,691	1,182	3,925		29,780	153,935	(124,155)		L	09/29/2011
87162T-20-6	SYNTA PHARMACEUTICALS CORP			400.000	1,868	4.670	1,868	1,376				492		492		L	09/29/2011
87162H-10-3	SYNTEL INC			2,460.000	115,054	46.770	115,054	96,128	148	468		(3,362)		(3,362)		L	09/29/2011
871829-10-7	SYSCO CORP			78,120.000	2,291,260	29.330	2,291,260	2,292,246		65,884		36,308		36,308		L	11/30/2011
871851-10-1	SYSTEMAX INC			200.000	3,282	16.410	3,282	2,564				719		719		L	09/29/2011
74144T-10-8	T. ROWE PRICE GROUP			41,280.000	2,350,896	56.950	2,350,896	2,339,567		40,133		(185,969)		(185,969)		L	11/30/2011
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			10,260.000	139,023	13.550	139,023	117,129				12,485		12,485		L	09/29/2011
874161-10-2	TALBOTS			1,100.000	2,926	2.660	2,926	3,200				(274)		(274)		L	09/29/2011
87424N-10-4	TALEO CORP CL A			5,900.000	228,271	38.690	228,271	155,596				65,978		65,978		L	09/29/2011
874083-10-8	TALLY INDUSTRIES, INC.			3,720.000	107,099	28.790	107,099	108,252		4,347		(7,857)		(7,857)		L	09/29/2011
875465-10-6	TANGER FACTORY OUTLETS			10,240.000	300,237	29.320	300,237	200,767		3,149		40,894		40,894		L	09/29/2011
87612G-10-1	TARGA RES CORP			4,000.000	162,760	40.690	162,760	124,239		947		38,519		38,519		L	11/30/2011
87611R-30-6	TARGACEPT INC			3,800.000	21,166	5.570	21,166	28,538				(7,372)	66,855	(74,227)		L	09/29/2011
87612E-10-6	TARGET CORP			86,160.000	4,413,115	51.220	4,413,115	4,501,715		84,536		(642,946)		(642,946)		L	09/29/2011
87651B-10-4	TASER INTL INC			9,580.000	49,050	5.120	49,050	44,357				4,322		4,322		L	09/29/2011
876664-10-3	TAUBMAN CENTERS INC			7,040.000	437,184	62.100	437,184	314,334		8,729		81,307		81,307		L	09/29/2011
872275-10-2	TCF FINANCIAL			23,640.000	243,965	10.320	243,965	242,161		3,261		48,659	115,385	(66,726)		L	11/30/2011
87236Y-10-8	TD AMERITRADE HOLDING CORP			37,448.000	586,061	15.650	586,061	696,203		7,159		(106,071)		(106,071)		L	09/29/2011
H84989-10-4	TE CONNECTIVITY LTD			61,580.000	1,897,280	30.810	1,897,280	1,920,311		38,530		(224,482)		(224,482)		L	09/29/2011
87817A-10-7	TEAM HEALTH HOLDINGS INC			4,760.000	105,053	22.070	105,053	79,603				25,451		25,451		L	09/29/2011
878155-10-0	TEAM INC			3,100.000	92,225	29.750	92,225	51,820				18,269		18,269		L	09/29/2011
878237-10-6	TECH DATA CORP			6,120.000	302,389	49.410	302,389	258,728				32,504		32,504		L	09/29/2011
878377-10-0	TECHNE CORP			4,640.000	316,726	68.260	316,726	299,407		4,491		10,296		10,296		L	09/29/2011
87874R-10-0	TECHTARGET			100.000	584	5.840	584	564				20		20		L	09/29/2011
872375-10-0	TECO ENERGY INC			23,980.000	458,977	19.140	458,977	395,170		17,678		34,482		34,482		L	09/29/2011
878895-20-0	TECUMSEH PRODUCTS CO - CL A			200.000	940	4.700	940	1,463				(523)		(523)		L	09/29/2011
879080-10-9	TEJON RANCH CO			3,940.000	96,451	24.480	96,451	103,607				(11,162)		(11,162)		L	09/29/2011
879101-10-3	TEKELEC			12,100.000	132,253	10.930	132,253	85,775				68,955	50,970	17,986		L	09/29/2011
87929J-10-3	TELECOMMUNICATION SYSTEM A			700.000	1,645	2.350	1,645	2,240				(595)		(595)		L	09/29/2011
879360-10-5	TELEDYNE TECHNOLOGIES INC			4,620.000	253,407	54.850	253,407	204,749				46,086		46,086		L	09/29/2011
879369-10-6	TELEFLEX, INC.			5,740.000	351,805	61.290	351,805	336,340		6,990		42,578		42,578		L	09/29/2011
879455-10-3	TELENAV INC			300.000	2,343	7.810	2,343	2,534				(191)		(191)		L	09/29/2011
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.			11,074.000	286,706	25.890	286,706	313,350		3,026		(27,438)		(27,438)		L	09/29/2011
879939-10-6	TELETECH HOLDINGS INC			5,000.000	81,000	16.200	81,000	77,728				(19,181)		(19,181)		L	09/29/2011
879664-10-0	TELLABS INC			49,260.000	199,010	4.040	199,010	225,545		3,370		54,671	167,442	(112,771)		L	09/29/2011
879868-10-7	TEMPLE-INLAND, INC.			14,760.000	468,040	31.710	468,040	339,065		6,817		132,199		132,199		L	09/29/2011
88023U-10-1	TEMPUR PEDIC INTL			9,380.000	492,731	52.530	492,731	295,290				76,915		76,915		L	09/29/2011
88033G-10-0	TENET HEALTHCARE CORP			68,040.000	349,045	5.130	349,045	380,851				(81,521)		(81,521)		L	09/29/2011
880345-10-3	TENNANT CO			2,340.000	90,956	38.870	90,956	83,508		1,438		1,338		1,338		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
880349-10-5	TENNECO AUTOMOTIVE INC.			7,940.000	236,453	29.780	236,453	194,496				(74,790)		(74,790)		L	09/29/2011
88076W-10-3	TERADATA C ORP DEL COM			22,280.000	1,080,803	48.510	1,080,803	945,322				42,585		42,585		L	11/30/2011
880770-10-2	TERADYNE I NC COM			25,940.000	353,562	13.630	353,562	310,997				(61)		(61)		L	09/29/2011
880779-10-3	TEREX CORP			15,720.000	212,377	13.510	212,377	161,287				(25,412)	208,153	(233,565)		L	09/29/2011
88157K-10-1	TESCO CORP		I	5,840.000	73,818	12.640	73,818	81,555				(16,546)		(16,546)		L	09/29/2011
88160R-10-1	TESLA MOTORS INC			7,480.000	213,629	28.560	213,629	212,294				1,332		1,332		L	11/30/2011
881609-10-1	TESORO CORP			20,260.000	473,274	23.360	473,274	302,441				78,779		78,779		L	09/29/2011
88164L-10-0	TESSERA TECHNOLOGIES INC			8,060.000	135,005	16.750	135,005	148,565				(33,346)		(33,346)		L	09/29/2011
88162G-10-3	TETRA TECH INC			8,900.000	192,151	21.590	192,151	205,972				(24,491)		(24,491)		L	09/29/2011
88162F-10-5	TETRA TECHNOLOGIES, INC.			13,160.000	122,914	9.340	122,914	135,733				(27,255)		(27,255)		L	09/29/2011
881624-20-9	TEVA PHARMACEUTICAL-ADR		R	89,697.000	3,620,171	40.360	3,620,171	4,156,254		70,407		(1,055,734)		(1,055,734)		L	12/15/2010
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC			5,160.000	157,948	30.610	157,948	105,829				47,054		47,054		L	09/29/2011
882491-10-3	TEXAS INDUSTRIES INC			2,820.000	86,800	30.780	86,800	104,835		545		(37,848)		(37,848)		L	09/29/2011
882508-10-4	TEXAS INST RS INC COM			156,540.000	4,556,879	29.110	4,556,879	4,421,500		73,398		(432,479)		(432,479)		L	11/30/2011
882681-10-9	TEXAS RODAHOUSE INC			7,460.000	111,154	14.900	111,154	82,491		2,123		(13,086)		(13,086)		L	09/29/2011
883203-10-1	TEXTRON IN C COM			38,080.000	704,099	18.490	704,099	786,906	762	2,405		(180,520)		(180,520)		L	09/29/2011
87240R-10-7	TFS FINANCIAL CORP			13,020.000	116,659	8.960	116,659	107,503				9,156		9,156		L	09/29/2011
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.			300,000.000	4,062,000	13.540	4,062,000	3,000,000		180,000		24,000		24,000		A	05/26/1999
25659P-40-2	THE DOLAN COMPANY			4,020.000	34,250	8.520	34,250	35,175				(4,269)	15,252	(19,522)		L	09/29/2011
48020T-10-1	THE JONES GROUP INC			13,540.000	142,847	10.550	142,847	166,170		2,438		27,412	84,193	(56,782)		L	09/29/2011
55826P-10-0	THE MADISON SQUARE GARDEN CO			8,300.000	237,712	28.640	237,712	184,006				25,438		25,438		L	09/29/2011
698657-10-3	THE PANTRY INC			3,460.000	41,416	11.970	41,416	47,992				(23,824)		(23,824)		L	09/29/2011
69344M-10-1	THE PMI GROUP INC			700.000	19	0.027	19	146					127	(127)		L	09/29/2011
88338T-10-4	THERAVANCE			10,340.000	228,514	22.100	228,514	174,581				(25,536)		(25,536)		L	09/29/2011
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			52,001.000	2,338,485	44.970	2,338,485	2,484,624				(486,815)		(486,815)		L	11/30/2011
872438-10-6	THL CREDIT INC			100.000	1,221	12.210	1,221	1,097		28		124		124		L	09/29/2011
884315-10-2	THOMAS & BETTS CORP.			6,620.000	361,452	54.600	361,452	275,981				48,067		48,067		L	09/29/2011
885160-10-1	THOR INDUSTRIES, INC.			7,180.000	196,947	27.430	196,947	164,112	1,077	1,973		33,005	52,954	(19,949)		L	11/30/2011
885175-30-7	THORATEC CORP			7,960.000	267,138	33.560	267,138	236,232				37,714		37,714		L	09/29/2011
872443-40-3	THQ INC			800.000	608	0.760	608	1,404					796	(796)		L	09/29/2011
88632Q-10-3	TIBCO SOFTWARE INC			22,960.000	548,974	23.910	548,974	353,868				61,938		61,938		L	09/29/2011
87244T-10-9	TICC CAPITAL CORP			6,000.000	51,900	8.650	51,900	49,880		1,500		2,020		2,020		L	09/29/2011
886423-10-2	TIDEWATER, INC.			6,240.000	307,632	49.300	307,632	308,860		5,490		(17,577)		(17,577)		L	09/29/2011
886547-10-8	TIFFANY + CO NEW COM			17,800.000	1,179,428	66.260	1,179,428	948,711	5,162	15,067		61,821		61,821		L	11/30/2011
88732J-20-7	TIME WARNER CABLE INC			45,221.000	2,874,699	63.570	2,874,699	2,676,474		75,448		(120,991)		(120,991)		L	11/30/2011
887317-30-3	TIME WARNER INC			150,520.000	5,439,793	36.140	5,439,793	4,703,037		117,138		596,439		596,439		L	11/30/2011
887389-10-4	TIMKEN CO.			11,920.000	461,423	38.710	461,423	413,250		8,370		(83,677)		(83,677)		L	09/29/2011
88830M-10-2	TITAN INTERNATIONAL INC			6,420.000	124,933	19.460	124,933	87,740	32	112		2,247		2,247		L	09/29/2011
88830R-10-1	TITAN MACHINERY INC			2,680.000	58,236	21.730	58,236	51,977				6,259		6,259		L	09/29/2011
888339-20-7	TITANIUM M ETALS CORP COM NEW			13,140.000	196,837	14.980	196,837	213,187		2,687		(25,649)		(25,649)		L	09/29/2011
888706-10-8	TIVO INC			16,560.000	148,543	8.970	148,543	169,541				3,107		3,107		L	09/29/2011
872540-10-9	TJX COMPANIES INC			53,620.000	3,461,171	64.550	3,461,171	2,414,233		32,207		933,381		933,381		L	12/19/2011
872960-10-9	TNS INC.			4,620.000	81,866	17.720	81,866	100,700				5,494	18,834	(13,340)		L	09/29/2011
889478-10-3	TOLL BROTHERS INC			20,780.000	424,328	20.420	424,328	447,632				42,270		42,270		L	09/29/2011
890110-10-9	TOMPKINS FINANCIAL CORP			100.000	3,851	38.510	3,851	3,502		36		349		349		L	09/29/2011
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.			2,559.000	60,572	23.670	60,572	60,260	205	499		(7,695)		(7,695)		L	09/29/2011
891027-10-4	TORCHMARK INC COM			17,270.000	749,345	43.390	749,345	683,774		4,766		51,413		51,413		L	11/30/2011
891050-10-6	TOREADOR RESOURCES CORP		R	300.000	1,545	5.150	1,545	905				640		640		L	09/29/2011
N87237-10-8	TORNIER NV			2,180.000	39,240	18.000	39,240	41,055				(1,818)		(1,818)		L	11/30/2011
891092-10-8	TORO CO.			4,120.000	249,919	60.660	249,919	216,553	906	2,816		3,200		3,200		L	09/29/2011
891906-10-9	TOTAL SYSTEM SERVICES INC			10,880.000	212,813	19.560	212,813	174,126	1,088	2,150		39,759		39,759		L	09/29/2011
891709-10-7	TOWER BANCORP INC			200.000	5,708	28.540	5,708	4,266		28		1,442		1,442		L	09/29/2011
891777-10-4	TOWER GROUP INC			5,200.000	104,884	20.170	104,884	112,568		3,275		(26,414)		(26,414)		L	09/29/2011
891894-10-7	TOWERS WATSON AND COMPANY			7,960.000	477,043	59.930	477,043	413,230	796	1,989		49,252		49,252		L	12/19/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
89214P-10-9	TOWNE BANK			5,640.000	69,034	12.240	69,034	89,953	451	1,741		(19,666)		(19,666)		L	09/29/2011
89236Y-10-4	TPC GROUP INC			2,040.000	47,593	23.330	47,593	43,039				4,554		4,554		L	09/29/2011
892356-10-6	TRACTOR SUPPLY CO			9,780.000	686,067	70.150	686,067	427,274		3,680		171,615		171,615		L	09/29/2011
893521-10-4	TRANSATLANTIC HOLDINGS INC			8,400.000	459,732	54.730	459,732	407,264		1,848		52,468		52,468		L	09/29/2011
893641-10-0	TRANSDIGM GROUP INC			6,420.000	614,266	95.680	614,266	403,819				134,693		134,693		L	09/29/2011
89417E-10-9	TRAVELERS COS INC			55,975.000	3,312,041	59.170	3,312,041	2,944,356		75,141		207,965		207,965		L	11/30/2011
894210-10-6	TRAVELZOO INC			100.000	2,458	24.580	2,458	2,232				227		227		L	09/29/2011
894650-10-0	TREDEGAR CO.			5,560.000	123,543	22.220	123,543	84,680	250	921		17,103		17,103		L	09/29/2011
89469A-10-4	TREEHOUSE FOODS INC			5,220.000	341,284	65.380	341,284	261,326				53,475		53,475		L	12/19/2011
89531P-10-5	TREX COMPANY INC			2,140.000	49,027	22.910	49,027	46,567				2,457		2,457		L	11/30/2011
895848-10-9	TRIANGLE CAPITAL CORP			3,800.000	72,656	19.120	72,656	58,072		1,786		14,584		14,584		L	09/29/2011
896095-10-6	TRICO BANCSHARES			200.000	2,844	14.220	2,844	2,463		18		381		381		L	09/29/2011
895919-10-8	TRIDENT MICROSYSTEMS INC			100.000	18	0.180	18	26				(8)	37	(44)		L	09/29/2011
896215-20-9	TRIMAS CORP			4,240.000	76,108	17.950	76,108	64,979				11,129		11,129		L	09/29/2011
896239-10-0	TRIMBLE NAVIGATION			17,540.000	761,236	43.400	761,236	569,952				71,333		71,333		L	11/30/2011
896522-10-9	TRINITY INDS INC			11,960.000	359,518	30.060	359,518	286,538		3,666		47,529		47,529		L	09/29/2011
896945-20-1	TRIPADVISOR INC			14,200.000	357,982	25.210	357,982	373,560				(15,578)		(15,578)		L	12/21/2011
896749-10-8	TRIPLE-S MANAGEMENT CORP B			3,220.000	64,464	20.020	64,464	58,421				3,753		3,753		L	09/29/2011
89674K-10-3	TRIQUINT SEMICONDUCTOR			24,480.000	119,218	4.870	119,218	158,894				(119,308)		(119,308)		L	09/29/2011
896818-10-1	TRIUMPH GROUP INC			5,320.000	310,954	58.450	310,954	216,241		574		68,754		68,754		L	09/29/2011
89784N-10-4	TRUE RELIGION APPAREL INC			3,680.000	127,254	34.580	127,254	101,591				42,595		42,595		L	09/29/2011
89785X-10-1	TRUEBLUE INC.			7,540.000	104,655	13.880	104,655	127,920				(27,072)		(27,072)		L	09/29/2011
898349-10-5	TRUSTCO BANK CORP NY			21,300.000	119,493	5.610	119,493	139,025	1,398	4,763		(13,429)		(13,429)		L	09/29/2011
898402-10-2	TRUSTMARK CORP			8,180.000	198,692	24.290	198,692	158,983		6,974		477		477		L	09/29/2011
87264S-10-6	TRW AUTOMOTIVE HOLDINGS			14,380.000	468,788	32.600	468,788	719,503				(251,844)		(251,844)		L	09/29/2011
87305R-10-9	TTM TECHNOLOGIES INC			9,080.000	99,517	10.960	99,517	113,554				(30,398)		(30,398)		L	09/29/2011
899035-50-5	TUESDAY MORNING CORP			600.000	2,070	3.450	2,070	2,130				(60)		(60)		L	09/29/2011
899896-10-4	TUPPERWARE BRANDS CORP			8,640.000	483,581	55.970	483,581	418,141	2,592	8,616		60,896		60,896		L	09/29/2011
901109-10-8	TUTOR PERINI CORP			7,740.000	95,512	12.340	95,512	100,438				(1,127)	53,489	(54,616)		L	11/30/2011
87311L-10-4	TW TELECOM INC			20,820.000	403,492	19.380	403,492	359,701				49,514		49,514		L	09/29/2011
901476-10-1	TWIN DISC, INC.			1,440.000	52,301	36.320	52,301	58,683		16		(6,384)		(6,384)		L	11/30/2011
90187B-10-1	TWO HARBORS INVESTMENT CORP			13,280.000	122,707	9.240	122,707	134,257	5,312	8,272		(11,550)		(11,550)		L	09/29/2011
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS			64,277.000	3,002,379	46.710	3,002,379	2,535,059		52,628		310,486		310,486		L	11/30/2011
902252-10-5	TYLER TECHNOLOGIES			3,300.000	99,363	30.110	99,363	68,829				28,896		28,896		L	09/29/2011
902494-10-3	TYSON FOODS INC CLASS A			42,960.000	886,694	20.640	886,694	726,346		5,228		137,177		137,177		L	11/30/2011
902681-10-5	U G I CORP.			16,220.000	476,868	29.400	476,868	449,361	4,217	12,761		(22,737)		(22,737)		L	11/30/2011
903293-40-5	U S G CORP.			12,860.000	130,658	10.160	130,658	139,446				(46,794)		(46,794)		L	11/30/2011
90337L-10-8	U.S. PHYSICAL THERAPY INC			200.000	3,936	19.680	3,936	3,717		16		219		219		L	09/29/2011
902653-10-4	UDR INC			29,060.000	729,406	25.100	729,406	638,560		16,410		52,707		52,707		L	09/29/2011
902748-10-2	UIL HOLDINGS CORPORATION			5,420.000	191,705	35.370	191,705	151,255	2,341	7,983		27,428		27,428		L	09/29/2011
90384S-30-3	ULTA US			6,940.000	450,545	64.920	450,545	285,054				134,230		134,230		L	11/30/2011
90385D-10-7	ULTIMATE SOFTWARE GRP INC			3,420.000	222,710	65.120	222,710	125,966				56,452		56,452		L	09/29/2011
903914-10-9	ULTRA PETROLEUM CORP			20,187.000	598,141	29.630	598,141	858,952				(309,144)		(309,144)		L	09/29/2011
904034-10-5	ULTRATECH INC			4,540.000	111,548	24.570	111,548	71,780				24,482		24,482		L	09/29/2011
902788-10-8	UMB FINL CORP			4,320.000	160,920	37.250	160,920	178,147	886	2,176		(12,949)		(12,949)		L	09/29/2011
903002-10-3	UMH PROPERTIES INC			0.000		7.960				17						L	10/14/2009
904214-10-3	UMPQUA HOLDINGS CORP			17,780.000	220,294	12.390	220,294	189,882	1,245	3,472		10,690		10,690		L	09/29/2011
904311-10-7	UNDER ARMOUR INC			5,280.000	379,051	71.790	379,051	231,342				66,708		66,708		L	09/29/2011
904677-20-0	UNIFI, INC.			400.000	3,040	7.600	3,040	3,339				(299)		(299)		L	09/29/2011
904708-10-4	UNIFIRST CORP.			2,340.000	132,772	56.740	132,772	107,235	88	306		6,840		6,840		L	09/29/2011
90653P-10-5	UNION DRILLING INC			300.000	1,872	6.240	1,872	1,519				353		353		L	09/29/2011
90662P-10-4	UNION FIRST MARKET BANKSHARES CORP			300.000	3,987	13.290	3,987	3,243		21		744		744		L	09/29/2011
907818-10-8	UNION PACIFIC CORP			69,700.000	7,384,018	105.940	7,384,018	5,749,506	38,916	85,166		918,327		918,327		L	11/30/2011
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO			4,940.000	182,385	36.920	182,385	151,890		7,669		4,974		4,974		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
909214-30-6	UNISYS CORP			5,740.000	113,135	19.710	113,135	138,285				(28,119)		(28,119)		L	09/29/2011
909218-10-9	UNIT CORP			6,020.000	279,328	46.400	279,328	255,059				6,318		6,318		L	09/29/2011
909907-10-7	UNITED BANKSHARES			7,060.000	199,586	28.270	199,586	143,146	2,189			56,440		56,440		L	09/29/2011
90984P-30-3	UNITED COMMUNITY BANKS INC			300.000	2,097	6.990	2,097	2,504				(407)		(407)		L	09/29/2011
910047-10-9	UNITED CONTINENTAL HOLDINGS INC			9,940.000	187,568	18.870	187,568	234,950				(43,706)		(43,706)		L	09/29/2011
91030T-10-9	UNITED FINANCIAL BANCORP INC			4,480.000	72,083	16.090	72,083	55,249		1,473		3,887		3,887		L	09/29/2011
910331-10-7	UNITED FIRE & CASUALTY CO			5,080.000	102,514	20.180	102,514	111,485	762	2,520		(8,910)		(8,910)		L	09/29/2011
911163-10-3	UNITED NATURAL FOODS INC			6,380.000	255,264	40.010	255,264	230,800				1,378		1,378		L	09/29/2011
911268-10-0	UNITED ONLINE INC			12,980.000	70,611	5.440	70,611	91,584		4,742		(13,044)		(13,044)		L	09/29/2011
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			106,580.000	7,800,590	73.190	7,800,590	7,128,801		179,202		197,060		197,060		L	11/30/2011
911363-10-9	UNITED RENTALS INC			7,520.000	222,216	29.550	222,216	106,597				57,941		57,941		L	09/29/2011
912909-10-8	UNITED STATES STEEL CORP			19,580.000	518,087	26.460	518,087	430,956		3,392		(81,978)	432,444	(514,423)		L	09/29/2011
913004-10-7	UNITED STATIONERS, INC.			6,420.000	209,035	32.560	209,035	172,353	835	2,122		2,898		2,898		L	09/29/2011
913017-10-9	UNITED TECHNOLOGIES CORP			117,740.000	8,605,617	73.090	8,605,617	8,613,119		187,629		(565,205)		(565,205)		L	11/30/2011
91307C-10-2	UNITED THERAPEUTICS CORP			7,720.000	364,770	47.250	364,770	402,655				(87,545)		(87,545)		L	12/19/2011
91324P-10-2	UNITEDHEALTH GROUP INC			152,720.000	7,739,850	50.680	7,739,850	5,692,478		77,228		1,706,913		1,706,913		L	11/30/2011
91338E-10-1	UNIVERSAL AMERICAN CORP			4,900.000	62,279	12.710	62,279	46,106		60,200		(396)	38,985	(39,381)		L	09/29/2011
91347P-10-5	UNIVERSAL DISPLAY CORP			5,780.000	212,068	36.690	212,068	187,700				(26,980)		(26,980)		L	09/29/2011
913483-10-3	UNIVERSAL ELECTRONICS INC			4,040.000	68,155	16.870	68,155	65,918				2,231		2,231		L	11/30/2011
913543-10-4	UNIVERSAL FST PRODS INC			3,640.000	112,367	30.870	112,367	105,912		1,396		5,846	30,887	(25,041)		L	09/29/2011
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME			3,080.000	120,120	39.000	120,120	101,681		4,643		10,653		10,653		L	09/29/2011
913903-10-0	UNIVERSAL HEALTH SERVICES INC			13,400.000	520,724	38.860	520,724	498,949		2,094		(38,843)		(38,843)		L	11/30/2011
913915-10-4	UNIVERSAL TECHNICAL INST			3,140.000	40,129	12.780	40,129	61,529				(4,328)	21,400	(25,728)		L	09/29/2011
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES INC			100.000	1,815	18.150	1,815	1,321				494		494		L	09/29/2011
915271-10-0	UNIVEST CORP OF PENNSYLVANIA			100.000	1,464	14.640	1,464	1,328	20			136		136		L	09/29/2011
91529Y-10-6	UNUM GROUP			46,400.000	977,648	21.070	977,648	1,062,579		14,486		(142,528)		(142,528)		L	11/30/2011
916896-10-3	URANIUM ENERGY CORP			1,100.000	3,366	3.060	3,366	2,943				423		423		L	09/29/2011
917047-10-2	URBAN OUTFITTERS INC			14,280.000	393,557	27.560	393,557	318,730				110,481	197,933	(87,452)		L	09/29/2011
903236-10-7	URS CORP			10,680.000	375,082	35.120	375,082	430,804				(60,856)		(60,856)		L	09/29/2011
917286-20-5	URSTADT BIDDLE CL A			3,700.000	66,896	18.080	66,896	58,554		610		8,342		8,342		L	09/29/2011
90341W-10-8	US AIRWAYS GROUP INC			7,220.000	36,605	5.070	36,605	44,400				(32,195)		(32,195)		L	09/29/2011
90343C-10-0	US AUTO PARTS NETWORK INC			100.000	437	4.370	437	489				(52)		(52)		L	09/29/2011
902973-30-4	US BANCORP			270,678.000	7,321,840	27.050	7,321,840	6,621,534	33,835	88,149		162,499		162,499		L	11/30/2011
911684-10-8	US CELLULAR CORP			1,100.000	47,993	43.630	47,993	44,531				3,462		3,462		L	09/29/2011
91732J-10-2	US ECOLOGY INC			3,760.000	70,613	18.780	70,613	58,682		677		11,931		11,931		U	09/29/2011
912023-20-7	US GOLD CORP			17,580.000	59,069	3.360	59,069	78,451				(73,090)		(73,090)		L	09/29/2011
90341G-10-3	USA MOBILITY INC			4,220.000	58,531	13.870	58,531	57,482		1,055		1,049		1,049		L	09/29/2011
90328M-10-7	USANA HEALTH SCIENCES INC			500.000	15,185	30.370	15,185	14,055				1,130		1,130		L	09/29/2011
90333E-10-8	USEC INC			7,030.000	8,014	1.140	8,014	11,318				(7,022)	19,669	(26,691)		L	09/29/2011
G87210-10-3	UTI WORLDWIDE INC			15,340.000	203,869	13.290	203,869	252,977		794		(104,962)		(104,962)		L	09/29/2011
91851C-20-1	VAALCO ENERGY INC			10,440.000	63,058	6.040	63,058	50,556				12,502		12,502		L	09/29/2011
918790-10-9	VAIL RESORTS INC			4,860.000	205,870	42.360	205,870	219,127	729	1,317		(36,111)		(36,111)		L	09/29/2011
918866-10-4	VALASSIS COMMUNICATION			7,180.000	138,071	19.230	138,071	134,553				21,841	93,669	(71,828)		L	09/29/2011
918914-10-2	VALENCE TECHNOLOGY INC			1,000.000	980	0.980	980	1,040				(60)		(60)		L	09/29/2011
91913Y-10-0	VALERO ENERGY CORP			82,400.000	1,734,520	21.050	1,734,520	1,788,079		22,331		(221,178)		(221,178)		L	09/29/2011
G9319H-10-2	VALIDUS HOLDINGS LTD		R	8,680.000	273,420	31.500	273,420	215,973		2,170		57,447		57,447		L	09/29/2011
919794-10-7	VALLEY NATIONAL BANCORP			20,686.000	255,886	12.370	255,886	295,654	3,568	12,265		(18,770)		(18,770)		L	09/29/2011
920253-10-1	VALMONT INDUSTRIES INC			2,900.000	263,291	90.790	263,291	236,096	522	1,725		9,618		9,618		L	09/29/2011
920355-10-4	VALSPAR CORP.			11,280.000	439,582	38.970	439,582	357,869	2,256	6,826		55,096		55,096		L	09/29/2011
92046N-10-2	VALUECLICK INC			10,240.000	166,810	16.290	166,810	117,417				5,184		5,184		L	09/29/2011
921659-10-8	VANDA PHARMACEUTICALS INC			400.000	1,904	4.760	1,904	2,025				(121)		(121)		L	09/29/2011
922036-20-7	VANGUARD HEALTH SERVICES INC			5,080.000	51,918	10.220	51,918	52,599				(689)		(689)		L	11/30/2011
922042-85-8	VANGUARD MSCI EMERGING MARKETS		R	10,423,322.000	398,275,134	38.210	398,275,134	431,151,964		9,225,167		(80,838,816)		(80,838,816)		L	12/29/2011
G93205-11-3	VANTAGE DRILLING CO			2,500.000	2,900	1.160	2,900	3,187				(287)		(287)		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92220P-10-5	VARIAN MEDICAL SYST			18,520.000	1,243,248	67.130	1,243,248	1,118,111				37,637		37,637		L	11/30/2011
92230Y-10-4	VASCO DATA SECURITY INTL			5,780.000	37,686	6.520	37,686	47,034				(9,361)		(9,361)		L	11/30/2011
918194-10-1	VCA ANTECH INC			11,240.000	221,990	19.750	221,990	179,615				77,251	107,524	(30,273)		L	09/29/2011
92240G-10-1	VECTREN CORPORATION			11,280.000	340,994	30.230	340,994	282,458		13,967		52,150		52,150		L	09/29/2011
922417-10-0	VEECO INSTRUMENTS			5,960.000	123,968	20.800	123,968	159,072				(16,058)	103,114	(119,172)		L	09/29/2011
92275P-30-7	VENOCO INC			5,400.000	36,558	6.770	36,558	63,313				(14,164)	26,755	(40,919)		L	09/29/2011
92276F-10-0	VENTAS INC			34,080.000	1,878,830	55.130	1,878,830	1,701,684		54,372		123,977		123,977		L	11/30/2011
92335C-10-6	VERA BRADLEY INC			2,760.000	89,010	32.250	89,010	102,941				(13,931)		(13,931)		L	09/29/2011
92337#-10-7	VERDE REALTY PRIVATE REIT			552,242.000	9,371,547	16.970	9,371,547	9,371,547				(433,721)	5,513,925	(5,947,646)		A	05/12/2008
92342Y-10-9	VERIFONE SYSTEMS INC			14,540.000	516,461	35.520	516,461	435,597				(73,186)		(73,186)		L	11/30/2011
92343X-10-0	VERINT SYSTEMS INC			2,900.000	79,866	27.540	79,866	80,357				(491)		(491)		L	09/29/2011
92343E-10-2	VERISIGN INC.			19,780.000	706,542	35.720	706,542	590,638		45,155		72,714		72,714		L	11/30/2011
92345Y-10-6	VERISK ANALYTICS INC-CLASS A			18,760.000	752,839	40.130	752,839	592,789				109,971		109,971		L	11/30/2011
92343V-10-4	VERIZON COMMUNICATIONS			398,760.000	15,998,251	40.120	15,998,251	13,237,271		628,857		1,503,547		1,503,547		L	11/30/2011
92531L-10-8	VERSO PAPER CORP			400.000	384	0.960	384	677				(293)		(293)		L	09/29/2011
92532F-10-0	VERTEX PHARMACEUTICALS			26,980.000	896,006	33.210	896,006	1,072,918				(133,497)		(133,497)		L	11/30/2011
918204-10-8	VF CORP			13,845.000	1,758,177	126.990	1,758,177	1,327,993		28,062		372,944		372,944		L	11/30/2011
92553P-20-1	VIACOM INC NEW CL B			74,220.000	3,370,330	45.410	3,370,330	2,856,679	18,555	37,945		298,107		298,107		L	11/30/2011
92552R-40-6	VIAD CORP			5,580.000	97,538	17.480	97,538	135,095	223	726		(41,247)		(41,247)		L	09/29/2011
92552V-10-0	VIASAT INC			5,140.000	237,057	46.120	237,057	174,359				16,574		16,574		L	09/29/2011
925815-10-2	VICOR CORP			400.000	3,184	7.960	3,184	3,558				(374)		(374)		L	09/29/2011
92672A-10-1	VIEWPOINT FINANCIAL GROUP			5,952.000	77,436	13.010	77,436	66,646		1,130		7,924		7,924		L	09/29/2011
927107-40-9	VILLAGE SUPER MARKET CL A			100.000	2,845	28.450	2,845	2,491				354		354		L	09/29/2011
92769L-10-1	VIRGIN MEDIA INC		R	44,520.000	951,838	21.380	951,838	1,014,838		6,139		(245,190)		(245,190)		L	09/29/2011
92823T-10-8	VIRNETX HOLDING CORP			5,080.000	126,848	24.970	126,848	82,906				43,941		43,941		U	09/29/2011
928241-10-8	VIROPHARMA INC			10,740.000	294,169	27.390	294,169	124,351				104,981		104,981		L	09/29/2011
92828Q-10-9	VIRTUS INVESTMENT PARTNERS			740.000	56,247	76.010	56,247	57,635				(1,388)		(1,388)		L	11/30/2011
92827P-10-2	VIRTUSA CORP			300.000	4,344	14.480	4,344	4,030				314		314		L	09/29/2011
92826C-83-9	VISA INC			73,062.000	7,417,985	101.530	7,417,985	5,689,239		41,677		1,999,099		1,999,099		L	11/30/2011
928298-10-8	VISHAY INTERTECHNOLOGY, INC			24,520.000	220,435	8.990	220,435	217,668				(97,785)		(97,785)		L	11/30/2011
92835K-10-3	VISHAY PRECISION GROUP			200.000	3,196	15.980	3,196	2,706				490		490		L	09/29/2011
N93540-10-7	VISTAPRINT NV		R	6,040.000	184,824	30.600	184,824	176,252				18,828	97,083	(78,255)		L	09/29/2011
92839U-20-6	VISTEON CORP			7,270.000	363,064	49.940	363,064	421,897				(58,835)		(58,835)		L	11/30/2011
92847A-20-0	VITACOST.COM INC			200.000	1,244	6.220	1,244	997				247		247		L	09/29/2011
92849E-10-1	VITAMIN SHOPPE INC			3,740.000	149,151	39.880	149,151	139,399				9,752		9,752		L	09/29/2011
928551-10-0	VIVUS INC			12,120.000	118,170	9.750	118,170	85,265				8,785		8,785		L	09/29/2011
928563-40-2	VM WARE INC			13,020.000	1,083,134	83.190	1,083,134	1,057,487				(75,470)		(75,470)		L	11/30/2011
92858J-10-8	VOCUS INC			3,240.000	71,572	22.090	71,572	51,798				(13,752)		(13,752)		L	09/29/2011
92857W-20-9	VODAFONE AIRTOUCH ADR		R	0.000		27.150			190,039							L	04/01/2011
928645-10-0	VOLCANO CORP			7,380.000	175,570	23.790	175,570	146,725				(28,181)		(28,181)		L	09/29/2011
928708-10-6	VOLTERRA SEMICONDUCTOR CORP			4,080.000	104,489	25.610	104,489	95,347				11,762		11,762		L	09/29/2011
92886T-20-1	VONAGE			22,980.000	56,301	2.450	56,301	60,298				(3,997)		(3,997)		L	09/29/2011
929042-10-9	VORNADO RLTY TR			25,780.000	1,981,451	76.860	1,981,451	2,082,235		59,517		(144,668)		(144,668)		L	09/29/2011
918284-10-0	VSE CORP			100.000	2,428	24.280	2,428	2,530		7		(102)		(102)		L	09/29/2011
929160-10-9	VULCAN MAT LS CO COM			16,720.000	657,932	39.350	657,932	569,378		10,757		225,043	268,228	(43,186)		L	09/29/2011
92922P-10-6	W & T OFFSHORE			8,140.000	172,649	21.210	172,649	117,995		5,845		23,040		23,040		L	11/30/2011
38388F-10-8	W R GRACE & CO NEW			10,140.000	465,629	45.920	465,629	303,920				109,762		109,762		L	09/29/2011
929566-10-7	WABASH NATIONAL CORP			10,560.000	82,790	7.840	82,790	59,121				23,669	55,773	(32,104)		L	09/29/2011
92927K-10-2	WABCO HOLDINGS INC			9,340.000	405,356	43.400	405,356	346,646				(136,676)		(136,676)		L	09/29/2011
929740-10-8	WABTEC			6,460.000	451,877	69.950	451,877	318,074		472		108,802		108,802		L	09/29/2011
930059-10-0	WADDELL & REED FINANCIAL			15,380.000	380,963	24.770	380,963	486,558	3,845	9,392		(128,572)		(128,572)		L	11/30/2011
931422-10-9	WALGREEN CO			126,160.000	4,170,850	33.060	4,170,850	4,512,210		85,882		(596,950)		(596,950)		L	11/30/2011
931142-10-3	WAL-MART STORES			258,500.000	15,447,960	59.760	15,447,960	13,263,154	94,353	284,531		1,561,525		1,561,525		L	11/30/2011
93317Q-10-5	WALTER ENERGY INC			7,980.000	483,269	60.560	483,269	484,613		993		(1,345)		(1,345)		L	11/30/2011

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93317W-10-2	WALTER INVESTMENT MANAGEMENT			3,835.000	78,656	20.510	78,656	70,253		1,718		8,062		8,062		L	09/29/2011
934390-40-2	WARNACO GROUP INC			6,060.000	303,242	50.040	303,242	283,220				(22,747)		(22,747)		L	09/29/2011
G94368-10-0	WARNER CHILCOTT PLC			26,600.000	402,458	15.130	402,458	631,410				(158,949)		(158,949)		L	09/29/2011
93564A-10-0	WARREN RESOURCES INC			22,900.000	74,654	3.260	74,654	64,422				10,180		10,180		L	11/30/2011
939640-10-8	WASHINGTON POST CO CL B			619.000	233,245	376.810	233,245	268,663		5,121		(27,409)		(27,409)		L	09/29/2011
938824-10-9	WASHINGTON FEDERAL			15,340.000	214,607	13.990	214,607	277,784	1,227	3,358		(38,556)		(38,556)		L	09/29/2011
939653-10-1	WASHINGTON REAL ESTATE			8,320.000	227,552	27.350	227,552	248,650		7,205		(23,282)		(23,282)		L	09/29/2011
940610-10-8	WASHINGTON TRUST BANCORP			200.000	4,772	23.860	4,772	3,973	44			799		799		L	09/29/2011
941053-10-0	WASTE CONNECTIONS			13,420.000	444,739	33.140	444,739	335,650		3,732		62,900		62,900		L	09/29/2011
94106L-10-9	WASTE MGMT INC DEL			63,360.000	2,072,506	32.710	2,072,506	2,087,941		74,752		(213,120)		(213,120)		L	11/30/2011
941848-10-3	WATERS CORPORATION			15,360.000	1,137,408	74.050	1,137,408	1,140,880				(57,417)		(57,417)		L	12/19/2011
942622-20-0	WATSCO INC			3,300.000	216,678	65.660	216,678	175,954		6,695		12,627		12,627		L	09/29/2011
942683-10-3	WATSON PHARMACEUTICALS INC			16,840.000	1,016,126	60.340	1,016,126	976,153				36,241		36,241		L	11/30/2011
942749-10-2	WATTS WATER TECHNOLOGIES INC			4,560.000	155,998	34.210	155,998	159,913		1,841		(6,106)		(6,106)		L	09/29/2011
943315-10-1	WAUSAU PAPER CORP			10,740.000	88,712	8.260	88,712	91,811		1,217		(1,993)		(1,993)		L	09/29/2011
929236-10-7	WD-40 CO.			2,900.000	117,189	40.410	117,189	105,709		2,646		553		553		L	09/29/2011
H27013-10-3	WEATHERFORD INTERNATIONAL LTD			94,300.000	1,380,552	14.640	1,380,552	1,531,577				(624,113)		(624,113)		L	09/29/2011
94733A-10-4	WEB.COM GROUP INC			600.000	6,870	11.450	6,870	4,305				2,565		2,565		L	09/29/2011
94770V-10-2	WEBMD HEALTH CORP			7,820.000	293,641	37.550	293,641	235,773				38,389	120,942	(82,553)		L	09/29/2011
947684-10-6	WEBSENSE			5,960.000	111,631	18.730	111,631	105,716				(7,425)		(7,425)		L	09/29/2011
947890-10-9	WEBSTER FINANCIAL CORP			9,920.000	202,269	20.390	202,269	180,052		1,427		3,991		3,991		L	09/29/2011
948626-10-6	WEIGHT WATCHERS INTL INC			4,340.000	238,743	55.010	238,743	156,976	760	2,471		49,072		49,072		L	09/29/2011
948741-10-3	WEINGARTEN REALTY			14,880.000	324,682	21.820	324,682	339,037		14,471		(24,577)		(24,577)		L	09/29/2011
948849-10-4	WEIS MARKETS, INC.			2,820.000	112,631	39.940	112,631	110,150		5,858		(165)		(165)		L	09/29/2011
94946T-10-6	WELLCARE HEALTH PLANS			5,900.000	309,750	52.500	309,750	174,174				123,960		123,960		L	09/29/2011
94973V-10-7	WELLPOINT INC			51,170.000	3,390,013	66.250	3,390,013	2,972,630		41,550		278,358		278,358		L	11/30/2011
949746-10-1	WELLS FARGO CO			700,100.000	19,294,756	27.560	19,294,756	18,917,727		275,227		(1,631,230)		(1,631,230)		L	11/30/2011
95058W-10-0	WENDY'S COMPANY (THE)			47,600.000	255,136	5.360	255,136	240,684		3,448		33,939		33,939		L	09/29/2011
950755-10-8	WERNER ENTERPRISES INC			7,180.000	173,038	24.100	173,038	142,980		4,886		11,736		11,736		L	09/29/2011
950810-10-1	WESBANCO INC			5,980.000	116,431	19.470	116,431	115,475	957	2,768		3,811		3,811		L	09/29/2011
95082P-10-5	WESCO INTERNATIONAL INC			5,920.000	313,819	53.010	313,819	248,661				4,921		4,921		L	09/29/2011
952145-20-9	WEST COAST BANCORP OREGON			3,560.000	55,536	15.600	55,536	50,029				5,507		5,507		L	09/29/2011
955306-10-5	WEST PHARMACEUTICAL SERVICES			4,900.000	185,955	37.950	185,955	200,979		3,024		(13,132)		(13,132)		L	09/29/2011
957090-10-3	WESTAMERICA BANCORPORATION			5,440.000	238,816	43.900	238,816	284,871		4,709		8,942	46,059	(37,118)		L	11/30/2011
95709T-10-0	WESTAR ENERGY INC			13,280.000	382,198	28.780	382,198	320,630	4,250	14,072		44,470		44,470		L	09/29/2011
957638-10-9	WESTERN ALLIANCE BANCORP			12,380.000	77,127	6.230	77,127	96,355				(12,067)		(12,067)		L	09/29/2011
958102-10-5	WESTERN DIGITAL CORP.			31,520.000	975,544	30.950	975,544	1,129,707				(28,761)		(28,761)		L	11/30/2011
959319-10-4	WESTERN REFINING INC			7,880.000	104,725	13.290	104,725	50,120				16,669		16,669		L	09/29/2011
959802-10-9	WESTERN UN CO COM			85,640.000	1,563,786	18.260	1,563,786	1,499,894		22,731		(21,927)		(21,927)		L	09/29/2011
96008P-10-4	WESTFIELD FINANCIAL INC			200.000	1,472	7.360	1,472	1,318		42		154		154		L	09/29/2011
960413-10-2	WESTLAKE CHEMICAL CORP			3,020.000	121,525	40.240	121,525	88,058		727		(11,398)		(11,398)		L	09/29/2011
961765-10-4	WESTWOOD HOLDINGS GROUP			100.000	3,655	36.550	3,655	3,461	37			194		194		L	09/29/2011
961840-10-5	WET SEAL			16,500.000	53,790	3.260	53,790	62,314				(8,993)		(8,993)		L	09/29/2011
962166-10-4	WEYERHAEUSER CO			70,735.000	1,320,622	18.670	1,320,622	1,381,480		33,741		(130,485)		(130,485)		L	11/30/2011
92924F-10-6	WGL HOLDINGS INC			7,080.000	313,078	44.220	313,078	258,184		9,751		55,992		55,992		L	09/29/2011
963320-10-6	WHIRLPOOL CORP COM			11,060.000	524,797	47.450	524,797	552,005		19,201		111,574	512,428	(400,854)		L	09/29/2011
G9618E-10-7	WHITE MTNS INS GROUP LTD			945.000	428,520	453.460	428,520	379,542				48,978		48,978		L	09/29/2011
966387-10-2	WHITING PETROLEUM CORP			16,940.000	790,929	46.690	790,929	643,298				147,626		147,626		L	11/30/2011
966837-10-6	WHOLE FOODS MKT INC			22,300.000	1,551,634	69.580	1,551,634	1,209,007		6,494		261,387		261,387		L	11/30/2011
968223-20-6	WILEY JOHN & SONS INC			6,460.000	286,824	44.400	286,824	275,733	1,292	4,003		(4,803)		(4,803)		L	09/29/2011
969203-10-8	WILL BROS GRP INC			10,300.000	37,801	3.670	37,801	39,473				(1,687)		(1,687)		L	11/30/2011
969457-10-0	WILLIAMS COS INC			92,640.000	3,058,973	33.020	3,058,973	2,276,968		58,110		625,198		625,198		L	11/30/2011
969904-10-1	WILLIAMS SONOMA, INC.			13,020.000	501,270	38.500	501,270	406,728		7,711		42,958		42,958		L	09/29/2011
G96666-10-5	WILLIS GROUP HOLDINGS,INC		R	29,160.000	1,131,408	38.800	1,131,408	972,933	7,582	25,147		122,258		122,258		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
97186T-10-8	WILSHIRE BANCORP INC			400.000	1,452	3.630	1,452	1,052				400		400		L	09/29/2011
97381W-10-4	WINDSTREAM CORP			79,464.800	932,917	11.740	932,917	962,561	19,866	59,980		(132,761)		(132,761)		L	12/01/2011
974280-30-7	WINN-DIXIE STORES INC			10,440.000	97,927	9.380	97,927	72,889				24,265		24,265		L	09/29/2011
974637-10-0	WINNEBAGO INDUSTRIES, INC.			300.000	2,214	7.380	2,214	2,117				98		98		L	09/29/2011
976391-30-0	WINTHROP REALTY TRUST			6,700.000	68,139	10.170	68,139	59,683	1,017			8,456		8,456		L	09/29/2011
97650W-10-8	WINTRUST FINANCIAL CORP			5,280.000	148,104	28.050	148,104	187,275		842		(22,687)		(22,687)		L	09/29/2011
976657-10-6	WISCONSIN ENERGY			38,380.000	1,341,765	34.960	1,341,765	1,115,464		31,049		184,961		184,961		L	11/30/2011
97717P-10-4	WISDOMTREE INVESTMENTS INC			6,560.000	39,688	6.050	39,688	40,852				(1,181)		(1,181)		L	11/30/2011
929297-10-9	WMS INDUSTRIES			7,320.000	150,206	20.520	150,206	128,759				48,534	202,575	(154,041)		L	09/29/2011
978097-10-3	WOLVERINE WORLD WIDE, INC.			6,640.000	236,650	35.640	236,650	207,885	797	2,651		22,519		22,519		L	09/29/2011
980745-10-3	WOODWARD INC			8,360.000	342,175	40.930	342,175	216,437		2,110		38,326		38,326		L	09/29/2011
981419-10-4	WORLD ACCEPTANCE CORP			2,260.000	166,110	73.500	166,110	125,630				27,201		27,201		L	09/29/2011
981475-10-6	WORLD FUEL SERVICES CORP			9,480.000	397,970	41.980	397,970	271,172	356	1,111		58,999		58,999		L	09/29/2011
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT			400.000	3,728	9.320	3,728	3,684		48		44		44		L	09/29/2011
981811-10-2	WORTHINGTON INDUSTRIES, INC.			8,560.000	140,213	16.380	140,213	117,881		3,382		(12,035)		(12,035)		L	09/29/2011
98233Q-10-5	WRIGHT EXPRESS CORP			5,220.000	283,342	54.280	283,342	187,643				46,024		46,024		L	09/29/2011
98235T-10-7	WRIGHT MEDICAL GRP INC			6,060.000	99,990	16.500	99,990	110,671				3,663		3,663		L	09/29/2011
929328-10-2	WSFS FINANCIAL CORP			100.000	3,596	35.960	3,596	3,125		12		471		471		L	09/29/2011
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM			23,460.000	887,492	37.830	887,492	617,192		12,591		185,331		185,331		L	09/29/2011
983134-10-7	WYNN RESOR TS LTD COM			11,485.000	1,268,978	110.490	1,268,978	1,160,031		69,538		4,525		4,525		L	11/30/2011
98389B-10-0	XCEL ENERGY INC			59,800.000	1,652,872	27.640	1,652,872	1,395,301	15,548	48,237		223,458		223,458		L	11/30/2011
98411C-10-0	XENOPORT INC			600.000	2,286	3.810	2,286	3,607					1,321	(1,321)		L	09/29/2011
98416J-11-8	XERIUM TECHNOLOGIES INC			200.000	1,308	6.540	1,308	2,034					726	(726)		L	09/29/2011
984121-10-3	XEROX CORP COM			190,000.000	1,512,400	7.960	1,512,400	1,815,163	8,075	27,591		(563,511)		(563,511)		L	09/29/2011
983919-10-1	XILINX INC COM			37,780.000	1,211,227	32.060	1,211,227	1,037,428		21,703		89,982		89,982		L	11/30/2011
45071R-10-9	XIXIA			7,160.000	75,252	10.510	75,252	57,687				(37,307)		(37,307)		L	09/29/2011
G98290-10-2	XL GROUP PLC		R	42,280.000	835,876	19.770	835,876	804,086		15,913		(81,036)		(81,036)		L	09/29/2011
983772-10-4	XO GROUP INC			400.000	3,336	8.340	3,336	3,420				(84)		(84)		L	09/29/2011
98419M-10-0	XYLEM			21,600.000	554,904	25.690	554,904	631,429	1,929			(76,529)		(76,529)		L	11/30/2011
984332-10-6	YAHOO INC COM			165,285.000	2,666,047	16.130	2,666,047	2,651,374				(6,430)		(6,430)		L	11/30/2011
988498-10-1	YUM! BRANDS INC			66,580.000	3,928,886	59.010	3,928,886	2,984,702		57,491		619,647		619,647		L	11/30/2011
989207-10-5	ZEBRA TECHNOLOGIES CORP.			8,180.000	292,680	35.780	292,680	250,639				(10,575)		(10,575)		L	11/30/2011
98944B-10-8	ZEP INC			3,280.000	45,854	13.980	45,854	58,473		477		(17,281)		(17,281)		L	09/29/2011
98956P-10-2	ZIMMER HOLDINGS INC			25,800.000	1,378,236	53.420	1,378,236	1,521,710				(3,299)		(3,299)		L	11/30/2011
989701-10-7	ZIONS BANCORP			25,080.000	408,302	16.280	408,302	352,876		871		97,325	256,064	(158,739)		L	09/29/2011
98973P-10-1	ZIOPHARM ONCOLOGY INC			1,000.000	4,410	4.410	4,410	4,310				100		100		L	09/29/2011
989922-10-9	ZOLL MED CORP			3,180.000	200,912	63.180	200,912	123,798				66,337		66,337		L	09/29/2011
98975W-10-4	ZOLTEK COS INC			600.000	4,572	7.620	4,572	4,027				545		545		L	09/29/2011
989817-10-1	ZUMIEZ INC			3,180.000	88,277	27.760	88,277	50,098				6,340		6,340		L	09/29/2011
00765F-10-1	ADVANTAGE OIL & GAS LTD		C	16,500.000	68,672	4.162	68,672	106,655				(45,000)		(45,000)	(4,102)	U	04/01/2011
001181-10-6	AG GROWTH INTERNATIONAL INC		C	1,500.000	55,185	36.790	55,185	45,739		3,104		(17,878)		(17,878)	(2,472)	U	06/08/2010
001092-10-5	AGF MANAGEMENT LTD		C	7,600.000	118,019	15.529	118,019	114,655		6,633		(27,105)		(27,105)	(5,020)	U	04/01/2011
10000D-UM-0	AGNICO EAGLE MINES LTD COM		C	19,100.000	694,631	36.368	694,631	1,030,007		10,352		(711,369)		(711,369)	(65,448)	U	12/23/2009
008916-10-8	AGRIUM INC COM		C	14,100.000	946,413	67.121	946,413	912,987		1,178		(310,938)		(310,938)	(46,439)	U	04/01/2011
010679-10-8	ALACER GOLD CORP		C	31,837.000	327,823	10.297	327,823	220,975				83,551		83,551	(7,705)	U	02/04/2011
011527-10-8	ALAMOS GOLD INC		C	11,100.000	191,220	17.227	191,220	164,311		1,154		(5,983)		(5,983)	(6,628)	U	04/01/2011
015857-10-5	ALGONQUIN POWER & UTILITIES CO		C	22,800.000	143,682	6.302	143,682	87,717		5,137		30,219		30,219	(1,649)	U	06/08/2010
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV		C	11,800.000	367,175	31.117	367,175	241,009		2,394		57,536		57,536	(9,715)	U	04/01/2011
019456-10-2	ALLIED PROPERTIES REIT		C	3,800.000	94,296	24.815	94,296	74,467		3,969		13,278		13,278	(2,389)	U	04/01/2011
021361-10-0	ALTAGAS LTD		C	9,100.000	284,411	31.254	284,411	214,414		8,075		66,147		66,147	(11,105)	U	04/01/2011
034760-20-7	ANGLE ENERGY INC		C	7,100.000	44,255	6.233	44,255	53,381				(13,107)		(13,107)	(1,906)	U	06/08/2010
00208D-40-8	ARC RESOURCES LTD		C	25,900.000	638,125	24.638	638,125	622,947		22,037		(23,716)		(23,716)	(26,463)	U	04/01/2011
046346-20-1	ASTRAL MEDIA INC-A		C	4,600.000	160,249	34.837	160,249	192,579		2,825		(27,754)		(27,754)	(4,839)	U	04/01/2011
046789-40-0	ATCO LTD CLASS'1'N/VTG COM NPV		C	4,400.000	260,178	59.131	260,178	208,535		3,047		4,846		4,846	(7,477)	U	04/01/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
046827-10-1	ATHABASCA OIL SANDS CORP		C	22,600.000	277,079	12.260	277,079	253,832				(56,578)		(56,578)	(9,332)	U	12/15/2010
048780-86-3	ATLANTIC POWER CORP		C	12,400.000	176,734	14.253	176,734	155,169		10,787		(2,073)		(2,073)	(5,801)	U	04/01/2011
05155C-10-5	AURICO GOLD INC		C	27,830.000	223,733	8.039	223,733	253,366				(28,844)		(28,844)	(5,749)	U	10/28/2011
05155P-10-6	AURIZON MINES LTD		C	15,300.000	75,092	4.908	75,092	76,031				(33,025)		(33,025)	(3,906)	U	06/08/2010
064149-10-7	BANK NOVA SCOTIA HALIFAX COM		C	98,300.000	4,904,627	49.894	4,904,627	4,567,294		172,493		(594,509)		(594,509)	(165,816)	L	04/01/2011
063671-10-1	BANK OF MONTREAL		C	51,752.000	2,838,676	54.852	2,838,676	3,017,440		119,844		(101,252)		(101,252)	(81,790)	L	07/05/2011
066286-30-3	BANKERS PETROLEUM LTD		C	20,100.000	87,601	4.358	87,601	130,519				(62,115)		(62,115)	(5,832)	U	04/01/2011
067901-10-8	BARRICK GOLD CORP COM NPV		C	91,400.000	4,140,476	45.301	4,140,476	3,857,397		39,019		(602,521)		(602,521)	(136,699)	L	04/01/2011
07317Q-10-5	BAYTEX ENERGY CORP		C	11,300.000	631,913	55.921	631,913	530,084		20,180		67,377		67,377	(21,410)	U	04/01/2011
05534B-76-0	BCE INC COM NPV		C	24,500.000	1,021,364	41.688	1,021,364	623,150		42,269		164,382		164,382	(13,811)	U	12/23/2009
090697-10-3	BIRCHCLIFF ENERGY LTD		C	9,800.000	130,827	13.350	130,827	97,712				33,772		33,772	(1,931)	U	04/01/2011
09251U-10-0	BLACKPEARL RESOURCES INC		C	27,500.000	110,945	4.034	110,945	131,051				(13,848)	77,029	(90,877)	(6,259)	U	04/01/2011
096631-10-6	BOARDWALK REAL ESTATE INVESTMENT TRUST		C	2,300.000	113,877	49.512	113,877	83,921		3,559		20,010		20,010	(1,552)	U	06/08/2010
097751-20-0	BOMBARDIER INC CMN STK		C	137,000.000	545,983	3.985	545,983	624,086		12,070		(122,412)		(122,412)	(21,909)	L	12/23/2009
09784Y-10-8	BONAVISTA ENERGY CORP		C	12,600.000	322,436	25.590	322,436	351,553		12,427		(44,362)		(44,362)	(15,184)	U	04/01/2011
09950M-30-0	BORALEX INC		C	6,756.000	47,284	6.999	47,284	56,998				(6,306)		(6,306)	(1,515)	U	11/04/2010
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A		C	49,700.000	1,367,939	27.524	1,367,939	1,201,567		21,322		(235,587)		(235,587)	(52,470)	L	04/01/2011
112900-10-5	BROOKFIELD OFFICE PROPERTIES INC		C	24,300.000	380,929	15.676	380,929	343,193		10,759		(36,514)		(36,514)	(12,782)	U	04/01/2011
G16258-10-8	BROOKFIELD RENEWABLE ENERGY PARTNERS LP		C	7,800.000	207,949	26.660	207,949	146,944		7,373		48,219		48,219	(2,107)	U	06/08/2010
124765-10-8	CAE INC		C	24,400.000	236,875	9.708	236,875	236,509		3,322		(38,167)		(38,167)	(7,412)	U	12/15/2010
129584-10-8	CALFRAC WELL SERVICES LTD		C	4,100.000	114,699	27.975	114,699	93,340		461		(19,108)		(19,108)	(4,871)	U	04/01/2011
131253-20-5	CALLOWAY REIT		C	8,100.000	212,846	26.277	212,846	189,020		10,780		27,451		27,451	(4,987)	U	12/15/2010
13321L-10-8	CAMECO CORP COM		C	36,900.000	666,826	18.071	666,826	1,139,175		10,955		(712,253)		(712,253)	(55,407)	U	04/01/2011
136069-10-1	CANADIAN IMP BANK COM NPV		C	35,500.000	2,571,332	72.432	2,571,332	2,514,813		102,433		(182,502)		(182,502)	(80,548)	U	04/01/2011
13643E-10-5	CANADIAN OIL SANDS LTD		C	45,300.000	1,033,841	22.822	1,033,841	1,420,587		38,579		(313,726)		(313,726)	(48,043)	U	04/01/2011
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD		C	24,300.000	1,646,079	67.740	1,646,079	1,234,809		24,179		100,411		100,411	(33,600)	U	12/23/2009
136681-20-2	CANADIAN TIRE LTD CL A		C	6,800.000	439,872	64.687	439,872	383,183		6,049		(10,318)		(10,318)	(15,005)	U	04/01/2011
136717-83-2	CANADIAN UTILITIES LTD A		C	7,900.000	477,218	60.407	477,218	343,831		10,417		57,454		57,454	(12,155)	U	04/01/2011
13677F-10-1	CANADIAN WESTERN BANK		C	8,100.000	205,134	25.325	205,134	213,844		3,757		(20,259)		(20,259)	(5,640)	U	12/15/2010
137576-10-4	CANFOR CORP		C	11,700.000	122,312	10.454	122,312	116,337				(14,875)		(14,875)	(4,022)	U	04/01/2011
14042M-10-2	CAPITAL POWER CORP		C	4,700.000	115,891	24.658	115,891	109,605		4,231		2,855		2,855	(3,923)	U	04/01/2011
14068G-10-4	CAPSTONE MINING CORP		C	24,500.000	66,856	2.729	66,856	66,856				464	42,224	(41,759)	(2,020)	U	12/15/2010
124900-30-9	CCL INDUSTRIES		C	2,800.000	86,054	30.734	86,054	80,592		1,464		2,915		2,915	(2,591)	U	04/01/2011
136385-10-1	CDN NAT RES COM NPV		C	102,800.000	3,849,639	37.448	3,849,639	3,610,475		30,455		(598,746)		(598,746)	(136,931)	L	12/23/2009
136375-10-2	CDN NATL RAILWAYS COM NPV		C	39,300.000	3,091,922	78.675	3,091,922	2,291,322		43,130		510,625		510,625	(52,444)	U	04/01/2011
15101Q-10-8	CELESTICA INC SUB ORD VTG SHS NPV		C	18,700.000	137,485	7.352	137,485	174,715				(45,871)		(45,871)	(6,532)	U	04/01/2011
15118Q-10-9	CELTIC EXPLORATION LTD		C	8,300.000	186,327	22.449	186,327	144,569				25,401		25,401	(7,252)	U	04/01/2011
15135U-10-9	CENOVUS ENERGY INC		C	70,500.000	2,341,119	33.207	2,341,119	2,000,565		47,535		21,835		21,835	(58,101)	L	04/01/2011
152006-10-2	CENTERRA GOLD INC		C	15,600.000	275,632	17.669	275,632	213,438		5,465		(27,432)		(27,432)	(8,214)	U	12/15/2010
39945C-10-9	CGI GROUP INC CLASS A		C	22,700.000	427,819	18.847	427,819	375,854				28,405		28,405	(10,639)	U	04/01/2011
125491-10-0	CI FINANCIAL CORP		C	16,500.000	341,742	20.712	341,742	309,872		12,421		(22,579)		(22,579)	(9,784)	U	04/01/2011
12582Q-10-3	CML HEALTHCARE INC		C	8,000.000	75,858	9.482	75,858	74,553		4,759		(13,405)		(13,405)	(2,701)	U	06/08/2010
19681L-10-9	COLOSSUS MINERALS INC		C	10,400.000	61,558	5.919	61,558	72,951				(27,469)		(27,469)	(3,227)	U	06/08/2010
20588Y-10-3	CONNACHER OIL AND GAS LTD		C	46,600.000	34,764	0.746	34,764	14,453				20,207	45,353	(25,146)	(2,423)	U	06/08/2010
219919-10-7	CORRIDOR RESOURCES INC		C	10,200.000	9,912	0.972	9,912	21,414				(22,940)	24,859	(47,799)	(3,224)	U	06/08/2010
220874-10-1	CORUS ENTM CL B		C	11,500.000	231,637	20.142	231,637	234,379		7,920		(18,284)		(18,284)	(6,264)	L	12/15/2010
22163N-10-6	COTT CORP		C	10,700.000	67,220	6.282	67,220	83,760				(24,209)		(24,209)	(3,471)	U	04/01/2011
22576C-10-1	CRESCENT POINT ENERGY		C	21,700.000	956,398	44.074	956,398	839,657		51,011		12,730		12,730	(23,720)	U	04/01/2011
226533-10-7	CREW ENERGY INC		C	7,500.000	82,822	11.043	82,822	123,925				(54,198)		(54,198)	(5,299)	U	04/01/2011
239057-10-2	DAVIS & HENDERSON INCOME CORP		C	7,300.000	120,741	16.540	120,741	121,028		7,198		(21,745)		(21,745)	(4,744)	U	04/01/2011
248356-10-7	DENISON MINES CORP		C	33,200.000	41,388	1.247	41,388	63,340				(24,644)	46,174	(70,818)	(1,655)	U	12/15/2010
250669-10-8	DETOUR GOLD CORP		C	8,900.000	219,715	24.687	219,715	230,590				(34,727)		(34,727)	(6,838)	U	12/15/2010
25675T-10-7	DOLLARAM INC		C	5,300.000	231,509	43.681	231,509	141,857		821		80,616		80,616	(6,571)	U	04/01/2011
25822C-20-5	DOREL INDUSTRIES INC		C	2,600.000	65,207	25.080	65,207	85,430		1,234		(20,336)		(20,336)	(3,166)	U	04/01/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
264901-10-9	DUNDEE CORP		C	8,000.000	185,247	23.156	185,247	209,804				(14,108)		(14,108)	(10,450)	L	04/01/2011
265269-20-9	DUNDEE PRECIOUS METALS INC		C	16,100.000	129,906	8.069	129,906	150,322				(18,615)		(18,615)	(3,362)	U	12/15/2010
265270-20-7	DUNDEE REAL ESTATE INVESTMENT TRUST		C	2,800.000	89,792	32.069	89,792	62,894		5,286		6,547		6,547	(1,800)	L	06/08/2010
276855-10-3	EASTERN PLATINUM		C	78,300.000	41,504	0.530	41,504	51,061				(44,533)	41,508	(86,041)	(5,942)	U	04/01/2011
284902-10-3	ELDORADO GOLD CORP NEW COM		C	52,100.000	716,998	13.762	716,998	753,352		4,965		(221,895)		(221,895)	(30,482)	U	12/15/2010
29250N-10-5	ENBRIDGE INC		C	64,800.000	2,422,805	37.389	2,422,805	1,552,351		53,488		607,062		607,062	(36,534)	L	04/01/2011
292505-10-4	ENCANA CORP COM NPV		C	67,500.000	1,251,607	18.542	1,251,607	2,130,650		45,325		215,905	879,042	(663,137)	(72,958)	L	04/01/2011
29269R-10-5	ENERFLEX LTD		C	6,800.000	88,508	13.016	88,508	65,808		691		20,871		20,871	1,830	U	04/01/2011
292766-10-2	ENERPLUS CORP		C	17,100.000	433,899	25.374	433,899	422,718		30,373		(80,329)		(80,329)	(16,346)	U	04/01/2011
293570-10-7	ENSIGN ENERGY SERVICES INC		C	13,300.000	212,147	15.951	212,147	190,599		4,337		15,491		15,491	(4,389)	U	01/21/2010
298774-10-0	EUROPEAN GOLDFIELDS LTD		C	11,400.000	132,939	11.661	132,939	80,314				(17,786)		(17,786)	(5,224)	U	04/01/2011
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV		C	1,900.000	815,037	428.967	815,037	735,672		14,332		59,222		59,222	(20,241)	U	04/01/2011
318071-40-4	FINNING INTERNATIONAL INC		C	15,400.000	335,739	21.801	335,739	424,909		5,853		(87,813)		(87,813)	(14,325)	U	04/01/2011
31943B-10-0	FIRST CAPITAL REALTY		C	8,400.000	142,645	16.982	142,645	128,413		4,260		13,584		13,584	(5,368)	U	04/01/2011
32076V-10-3	FIRST MAJESTIC SILVER CORP		C	11,000.000	185,502	16.864	185,502	147,226				30,481		30,481	(4,287)	U	12/15/2010
335934-10-5	FIRST QUANTUM MINERALS LTD		C	40,000.000	787,239	19.681	787,239	618,288		6,059		(187,472)		(187,472)	(37,771)	U	04/01/2011
33761N-10-9	FIRSTSERVICE CORP		C	3,700.000	97,880	26.454	97,880	78,979				(10,859)		(10,859)	(3,084)	U	06/08/2010
339457-10-3	FLINT ENERGY SERVICES LTD		C	4,100.000	51,393	12.535	51,393	48,589				(20,960)		(20,960)	(2,571)	U	06/08/2010
349553-10-7	FORTIS INC COM		C	12,900.000	422,550	32.756	422,550	335,425		12,789		(7,016)		(7,016)	(11,358)	U	04/01/2011
351858-10-5	FRANCO NEVADA CORP		C	11,500.000	437,762	38.066	437,762	368,477		3,740		59,459		59,459	(8,867)	U	04/01/2011
361970-10-6	GABRIEL RESOURCES LTD		C	22,800.000	140,549	6.164	140,549	109,113				(34,079)		(34,079)	(6,036)	U	04/01/2011
961148-50-9	GEORGE WESTON LTD		C	11,300.000	755,256	66.837	755,256	631,241		88,560		(170,731)		(170,731)	(30,927)	U	12/23/2009
375916-10-3	GILDAN ACTIVEWEAR INC.		C	11,400.000	214,404	18.807	214,404	231,956		2,178		(98,538)		(98,538)	(12,101)	L	12/23/2009
380134-10-6	GMP CAPITAL INC		C	8,600.000	59,767	6.950	59,767	82,560		2,052		(40,871)		(40,871)	(4,018)	U	06/08/2010
380956-40-9	GOLDCORP INC		C	73,200.000	3,248,463	44.378	3,248,463	3,077,901		25,435		(49,365)		(49,365)	(85,064)	U	04/01/2011
38119T-10-4	GOLDEN STAR RESOURCES LTD		C	31,900.000	52,292	1.639	52,292	84,619				(37,696)	51,538	(89,234)	(5,092)	U	12/15/2010
38655X-10-5	GRANDE CACHE COAL CORP		C	9,400.000	91,440	9.728	91,440	42,568				(4,983)		(4,983)	(2,559)	U	06/08/2010
390124-10-5	GREAT BASIN GOLD LTD		C	43,700.000	40,751	0.933	40,751	41,560				(36,173)	43,716	(79,890)	(5,198)	U	04/01/2011
389914-10-2	GREAT CANADIAN GAMING CORP		C	9,900.000	81,435	8.226	81,435	62,884				9,653		9,653	(1,401)	U	06/08/2010
39138C-10-6	GREAT-WEST LIFECO INC		C	16,900.000	338,415	20.025	338,415	407,992		17,688		(98,098)		(98,098)	(12,205)	U	12/15/2010
399453-10-9	GROUPE AEROPLAN INC		C	16,200.000	189,868	11.720	189,868	165,480		7,313		(24,825)		(24,825)	(7,813)	U	04/01/2011
403530-10-8	GUYANA GOLDFIELDS INC		C	7,500.000	55,215	7.362	55,215	47,072				(22,721)		(22,721)	(2,775)	U	06/08/2010
41587B-10-0	HARRY WINSTON DIAMOND CORP		C	6,100.000	65,027	10.660	65,027	75,871				(4,100)		(4,100)	(1,855)	U	06/08/2010
436913-10-7	HOME CAPITAL GROUP INC		C	4,000.000	192,785	48.196	192,785	176,874		2,450		(16,010)		(16,010)	(6,888)	U	04/01/2011
443628-10-2	HUDBAY MINERALS INC		C	14,000.000	139,347	9.953	139,347	142,685		2,363		(103,777)		(103,777)	(9,898)	U	06/08/2010
448055-10-3	HUSKY ENERGY INC COM NPV		C	22,700.000	547,028	24.098	547,028	606,227		20,889		(43,748)		(43,748)	(15,364)	U	12/15/2010
450913-10-8	IAMGOLD CORP		C	35,300.000	560,642	15.882	560,642	615,275		5,513		(53,127)		(53,127)	(16,398)	U	12/15/2010
449586-10-6	IGM FINANCIAL INC		C	11,600.000	503,625	43.416	503,625	472,371		19,977		2,471		2,471	(13,608)	U	04/01/2011
453038-40-8	IMPERIAL OIL LTD		C	27,000.000	1,202,974	44.555	1,202,974	1,051,336		9,192		113,380		113,380	(26,319)	U	04/01/2011
455871-10-3	INDUSTRIAL ALLIANCE INSURANC		C	8,300.000	214,191	25.806	214,191	289,081		6,567		(93,385)		(93,385)	(10,782)	U	04/01/2011
457983-10-4	INMET MINING CORP COM NPV		C	4,700.000	302,184	64.294	302,184	229,719		794		(52,856)		(52,856)	(10,164)	U	12/15/2010
45790B-10-4	INNERGEX RENEWABLE ENERGY INC		C	9,200.000	93,016	10.110	93,016	79,777		4,222		3,779		3,779	(2,636)	U	04/01/2011
45823T-10-6	INTACT FINACIAL GROUP		C	11,100.000	637,726	57.453	637,726	495,097		13,200		84,300		84,300	(16,130)	U	04/01/2011
46579N-10-3	IVANHOE MINES LTD		C	29,100.000	516,730	17.757	516,730	515,586				(151,395)		(151,395)	(22,584)	U	04/01/2011
48213W-10-1	JUST ENERGY GROUP INC		C	14,400.000	161,987	11.249	161,987	209,040		11,951		(56,281)		(56,281)	(8,203)	U	04/01/2011
493271-10-0	KEYERA CORP		C	7,700.000	377,914	49.080	377,914	278,879		9,717		90,777		90,777	(15,710)	U	04/01/2011
496902-40-4	KINROSS GOLD CORP COM		C	138,748.000	1,583,940	11.416	1,583,940	2,477,506		12,872		(971,976)		(971,976)	(82,849)	L	12/15/2010
49740P-10-6	KIRKLAND LAKE GOLD INC		C	7,200.000	108,981	15.136	108,981	66,928				(1,342)		(1,342)	(3,318)	U	04/01/2011
510728-10-8	LAKE SHORE GOLD CORP		C	42,100.000	52,896	1.256	52,896	63,879				(36,367)	80,725	(117,092)	(6,151)	U	12/15/2010
524701-50-5	LEGACY OIL & GAS INC		C	13,000.000	133,733	10.287	133,733	117,642				(286)	65,410	(65,696)	(3,880)	U	12/15/2010
53278L-10-7	LINAMAR CORP		C	3,700.000	50,847	13.742	50,847	68,778		1,020		(22,243)		(22,243)	(2,637)	U	06/08/2010
539481-10-1	LOBLAW COS LTD COM		C	22,400.000	846,088	37.772	846,088	683,668		16,058		(39,772)		(39,772)	(23,613)	U	12/23/2009
550372-10-6	LUNDIN MINING CORP COM NPV		C	39,400.000	149,672	3.799	149,672	154,570				(59,245)	96,602	(155,847)	(9,711)	U	04/01/2011
554282-10-3	MACDONALD DETTWILER & ASSOCIATES LTD		C	3,900.000	180,271	46.223	180,271	171,491		2,897		(15,506)		(15,506)	(6,373)	U	04/01/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		C	19,900.000	664,147	33.374	664,147	720,303		16,682		(337,620)		(337,620)	(34,595)	U	04/01/2011
56501R-10-6	MANULIFE FINANCIAL CORP		C	155,600.000	1,657,188	10.650	1,657,188	2,801,654		69,021		(933,609)		(933,609)	(93,041)	L	12/15/2010
573459-10-4	MARTINREA INTERNATIONAL INC		C	11,100.000	81,173	7.313	81,173	77,622				(15,342)		(15,342)	(2,953)	U	06/08/2010
552704-10-8	MEG ENERGY		C	4,900.000	199,944	40.805	199,944	201,624				(20,682)		(20,682)	(5,594)	U	04/01/2011
587582-10-7	MERCATOR MINERALS LTD		C	32,100.000	47,579	1.482	47,579	65,375				(24,279)	54,432	(78,710)	(1,878)	U	12/15/2010
59151K-10-8	METHANEX CORP		C	9,900.000	226,619	22.891	226,619	233,223		3,710		(67,605)		(67,605)	(10,581)	U	04/01/2011
59162N-10-9	METRO INC CLASS'A'SUB VTG NPV		C	10,100.000	535,362	53.006	535,362	339,765		6,688		83,601		83,601	(7,376)	U	12/23/2009
602900-10-2	MINEFINDERS CORP		C	7,100.000	75,478	10.631	75,478	71,718				(3,041)		(3,041)	(2,360)	U	04/01/2011
625284-10-4	MULLEN GROUP LTD		C	9,900.000	190,955	19.288	190,955	156,819		6,466		11,894		11,894	(5,576)	U	04/01/2011
62875E-10-1	NAL ENERGY CORP		C	12,900.000	99,781	7.735	99,781	155,935		7,718		(10,251)	56,154	(66,405)	(5,942)	U	04/01/2011
633067-10-3	NATL BK OF CANADA COMMON STOCK		C	22,800.000	1,614,520	70.812	1,614,520	1,321,332		54,253		77,660		77,660	(34,352)	L	12/23/2009
64156L-10-1	NEVSUN RESOURCES LTD		C	21,000.000	116,672	5.556	116,672	73,117		552		(28,765)		(28,765)	(5,324)	U	04/01/2011
644535-10-6	NEW GOLD INC		C	36,500.000	368,314	10.091	368,314	253,425				20,904		20,904	(7,935)	U	12/15/2010
65334H-10-2	NEXEN INC COM NPV		C	58,100.000	924,467	15.912	924,467	1,396,666		9,976		(360,618)		(360,618)	(47,188)	L	12/23/2009
653905-10-9	NIKO RESOURCES		C	4,800.000	227,243	47.342	227,243	273,207		1,001		(47,545)	205,574	(253,120)	(17,740)	U	12/15/2010
65563C-10-5	NORDION INC		C	7,400.000	62,106	8.393	62,106	60,981		1,882		(19,125)		(19,125)	(2,720)	U	06/08/2010
656912-10-2	NORTH AMERICAN PALLADIUM LTD		C	18,400.000	47,140	2.562	47,140	75,931				(36,610)	41,887	(78,497)	(1,866)	U	12/15/2010
66510M-20-4	NORTHERN DYNASTY MINERALS		C	5,600.000	33,806	6.037	33,806	45,452				(18,538)	26,954	(45,492)	(1,241)	U	12/15/2010
66562P-10-5	NORTHERN PROPERTY REIT		C	2,700.000	78,767	29.173	78,767	61,019		3,409		2,045		2,045	(1,809)	U	06/08/2010
666511-10-0	NORTHLAND POWER INC		C	9,600.000	168,960	17.600	168,960	128,128		8,320		20,411		20,411	(4,187)	U	04/01/2011
66987E-20-6	NOVAGOLD RESOURCES INC		C	14,500.000	123,544	8.520	123,544	145,088				(73,644)		(73,644)	(6,576)	U	04/01/2011
67072Q-10-4	NUVISTA ENERGY LTD		C	7,300.000	37,548	5.144	37,548	45,041		314		10,984	38,696	(27,713)	(2,651)	U	06/08/2010
675222-10-3	OCEANAGOLD CORPORATION		C	25,500.000	56,319	2.209	56,319	72,218				(30,632)		(30,632)	(3,526)	U	04/01/2011
68272K-10-3	ONEX CORP		C	8,600.000	280,096	32.569	280,096	245,444		744		11,363		11,363	(9,627)	U	04/01/2011
683715-10-6	OPEN TEXT CORP		C	5,400.000	276,851	51.269	276,851	248,899				11,164		11,164	(7,557)	L	04/01/2011
688278-10-0	OSISKO MINING CORP		C	34,000.000	328,403	9.659	328,403	386,339				(152,255)		(152,255)	(15,852)	U	12/15/2010
69374D-10-4	PACE OIL AND GAS LTD		C	6,259.000	26,418	4.221	26,418	31,837				3,081	26,577	(23,496)	(1,955)	U	01/21/2010
69480U-20-6	PACIFIC RUBIALES ENERGY CORP		C	24,400.000	448,601	18.385	448,601	548,325		7,665		(349,812)		(349,812)	(29,808)	U	12/15/2010
697900-10-8	PAN AMERICAN SILVER CORP		C	11,000.000	240,569	21.870	240,569	343,395		940		(198,510)		(198,510)	(13,731)	U	12/15/2010
70137T-10-5	PARKLAND FUEL CORP		C	7,800.000	97,160	12.456	97,160	75,997		6,982		8,861		8,861	(1,837)	U	06/08/2010
702925-10-8	PASON SYSTEMS INC		C	8,300.000	97,767	11.779	97,767	96,170		2,320		(18,311)		(18,311)	(3,727)	U	04/01/2011
706327-10-3	PEMBINA PIPELINE CORP		C	17,500.000	509,497	29.114	509,497	361,167		22,237		135,757		135,757	(11,962)	U	04/01/2011
70706P-10-4	PENGROWTH ENERGY CORP		C	31,900.000	336,927	10.562	336,927	417,493		21,993		(67,521)		(67,521)	(10,230)	U	04/01/2011
707887-10-5	PENN WEST PETROLEUM LTD		C	43,000.000	852,191	19.818	852,191	856,632		33,077		(158,261)		(158,261)	(28,388)	U	04/01/2011
71645A-10-9	PETROBAKKEN ENERGY LTD-A		C	7,500.000	94,454	12.594	94,454	68,322		6,190		36,496	99,843	(63,347)	(5,957)	U	01/21/2010
71645P-10-6	PETROBANK ENERGY & RESOURCES		C	10,600.000	110,084	10.385	110,084	95,392				17,303	166,980	(149,677)	(9,423)	U	12/15/2010
71673R-10-7	PETROMINERALES LTD		C	9,710.000	157,838	16.255	157,838	303,127		3,314		(159,765)		(159,765)	(11,175)	U	04/01/2011
717046-10-6	PEYTO EXPLORATION & DEVELOPMENT CORP		C	12,600.000	301,658	23.941	301,658	222,364		6,823		59,766		59,766	(10,023)	U	04/01/2011
72154R-10-3	PILOT GOLD INC		C	2,575.000	3,261	1.266	3,261	3,823				(582)	4,921	(5,503)	19	U	12/15/2010
73755L-10-7	POTASH CORP OF SASKATCHEWAN		C	83,700.000	3,459,737	41.335	3,459,737	3,023,931		17,053		(783,032)		(783,032)	(130,436)	U	04/01/2011
739239-10-1	POWER CORP CANADA SUB-VTG NPV		C	64,700.000	1,512,790	23.382	1,512,790	1,765,148		63,861		(233,443)		(233,443)	(54,279)	U	12/23/2009
73927C-10-0	POWER FINANCIAL CORP		C	12,300.000	308,360	25.070	308,360	387,380		10,300		(68,773)		(68,773)	(13,864)	U	04/01/2011
74022D-30-8	PRECISION DRILLING TRUST		C	27,700.000	285,497	10.307	285,497	231,817				1,057		1,057	(7,797)	U	04/01/2011
74157U-10-9	PRIMARIS RETAIL REIT		C	5,000.000	101,153	20.231	101,153	88,083		4,783		2,886		2,886	(3,091)	U	04/01/2011
74326Y-10-7	PROGRESS ENERGY RESOURCES CO		C	18,700.000	243,031	12.996	243,031	237,718		5,857		4,735		4,735	(6,984)	U	04/01/2011
74339G-10-1	PROGRESSIVE WASTE SOLUTIONS LTD		C	20,500.000	401,045	19.563	401,045	476,138		6,749		(93,820)		(93,820)	(17,709)	U	04/01/2011
74386V-10-0	PROVIDENT ENERGY LTD		C	51,200.000	495,038	9.669	495,038	333,518		24,459		94,639		94,639	(6,915)	U	01/21/2010
74733X-10-6	QUADRA FNX MINING LTD		C	20,100.000	297,529	14.802	297,529	242,194				(32,171)		(32,171)	(8,905)	U	12/15/2010
748193-20-8	QUEBECOR INC		C	4,100.000	140,416	34.248	140,416	133,842		668		(8,079)		(8,079)	(4,949)	U	04/01/2011
760975-10-2	RESEARCH IN MOTION		C	43,800.000	636,309	14.528	636,309	1,097,006				(251,573)	1,520,440	(1,772,013)	(148,777)	U	04/01/2011
766910-10-3	RIOCAN REAL ESTATE INVST TR		C	12,900.000	334,672	25.944	334,672	275,895		13,123		38,971		38,971	(10,996)	U	04/01/2011
767744-10-5	RITCHIE BROS AUCTIONEERS		C	9,000.000	197,890	21.988	197,890	201,844		3,103		(16,856)		(16,856)	(6,949)	U	04/01/2011
775109-20-0	ROGERS COMMUNICATIONS INC CL B		C	41,100.000	1,583,485	38.528	1,583,485	1,194,300		48,760		179,804		179,804	(26,531)	L	12/23/2009
776249-10-4	RONA INC		C	10,100.000	96,563	9.561	96,563	97,276		1,118		8,750	51,251	(42,501)	(5,045)	U	04/01/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
780087-10-2	ROYAL BK OF CANADA COM NPV		C	132,100.000	6,740,179	51.023	6,740,179	6,616,520		232,388		(75,064)		(75,064)	(174,073)	U	04/01/2011
780911-10-3	RUBICON MINERALS C		C	22,100.000	83,953	3.799	83,953	86,014				(34,014)		(34,014)	(4,525)	U	04/01/2011
781903-60-4	RUSSELL METALS INC		C	5,500.000	121,040	22.007	121,040	155,510		4,093		(27,641)		(27,641)	(6,828)	L	04/01/2011
802912-10-5	SAPUTO GROUP INC		C	13,300.000	509,545	38.312	509,545	466,680		7,734		(14,925)		(14,925)	(14,924)	L	04/01/2011
811916-10-5	SEABRIDGE GOLD INC		C	4,400.000	71,264	16.196	71,264	117,094				(59,997)		(59,997)	(2,292)	U	12/15/2010
816922-10-8	SEMAFO INC		C	26,800.000	173,625	6.479	173,625	216,655				(106,393)		(106,393)	(9,734)	U	12/15/2010
82028K-20-0	SHAW COMMUNICATIONS INC CL B		C	29,500.000	586,380	19.877	586,380	572,533		23,194		(31,376)		(31,376)	(15,679)	L	12/15/2010
820904-20-9	SHAWCOR LTD		C	5,700.000	161,586	28.348	161,586	155,317		1,511		(25,080)		(25,080)	(5,788)	U	04/01/2011
823901-10-3	SHERRITT INTERNATIONAL CORP		C	33,400.000	179,008	5.360	179,008	214,867		4,404		(96,652)		(96,652)	(8,860)	U	12/15/2010
82509W-10-3	SHOPPERS DRUG MART COM NPV		C	17,800.000	718,814	40.383	718,814	615,502		14,838		27,094		27,094	(17,175)	L	04/01/2011
82823L-10-6	SILVER STANDARD RESOURCES INC		C	9,700.000	134,253	13.840	134,253	215,253				(128,919)		(128,919)	(8,132)	U	12/15/2010
828336-10-7	SILVER WHEATON CORP		C	30,600.000	886,086	28.957	886,086	836,559		4,572		(295,788)		(295,788)	(37,830)	U	04/01/2011
82835P-10-3	SILVERCORP METALS INC		C	16,800.000	107,850	6.420	107,850	141,889		1,053		(104,992)		(104,992)	(8,251)	U	04/01/2011
82934H-10-1	SINO-FOREST CORPORATION		C	23,900.000		0.000						(112,306)	424,547	(536,853)	(26,684)	U	04/01/2011
78460T-10-5	SNC-LAVALIN GROUP INC COM		C	20,900.000	1,047,923	50.140	1,047,923	993,177		15,146		(171,101)		(171,101)	(37,330)	U	12/23/2009
866796-10-5	SUN LIFE FINANCIAL COM NPV		C	65,900.000	1,222,587	18.552	1,222,587	1,946,793		80,746		(694,907)		(694,907)	(78,130)	U	12/23/2009
867224-10-7	SUNCOR ENERGY INC		C	144,696.000	4,172,926	28.839	4,172,926	5,340,485		52,526		(1,221,650)		(1,221,650)	(186,546)	U	04/01/2011
86828P-10-3	SUPERIOR PLUS CORP		C	8,500.000	47,975	5.644	47,975	58,841		9,191		821	43,711	(42,890)	(3,854)	U	06/08/2010
78505P-10-0	SXC HEALTH SOLUTIONS CORP		C	5,900.000	331,674	56.216	331,674	225,899				79,998		79,998	(4,724)	U	04/01/2011
873868-10-3	TAHOE RESOURCES INC		C	8,700.000	150,985	17.355	150,985	144,452				12,800		12,800	(5,043)	U	04/01/2011
87425E-10-3	TALISMAN ENERGY IN COM NPV		C	94,200.000	1,200,212	12.741	1,200,212	1,720,726		21,774		(834,443)		(834,443)	(74,278)	U	04/01/2011
876511-10-6	TASEKO MINES LTD		C	16,500.000	45,188	2.739	45,188	79,000				(3,833)	33,813	(37,646)	(3,459)	U	06/08/2010
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV		C	54,200.000	1,910,500	35.249	1,910,500	2,245,340		23,543		(1,299,123)		(1,299,123)	(109,063)	U	04/01/2011
87971M-10-3	TELUS CORP		C	11,400.000	645,002	56.579	645,002	374,514		20,986		130,703		130,703	(7,145)	U	12/23/2009
87971M-20-2	TELUS CORPORATION NON VOTING SHS NPV		C	23,000.000	1,233,590	53.634	1,233,590	997,132		30,698		206,468		206,468	(49,964)	U	04/01/2011
884768-10-2	THOMPSON CREEK METALS COMPANY INC		C	11,800.000	82,470	6.989	82,470	99,146				(83,560)		(83,560)	(7,238)	U	06/08/2010
884903-10-5	THOMSON REUTERS CORP		C	43,900.000	1,173,396	26.729	1,173,396	1,518,966		46,149		(414,185)		(414,185)	(56,627)	L	12/23/2009
88706M-10-3	TIM HORTONS INC		C	14,900.000	721,928	48.452	721,928	511,134		8,395		111,936		111,936	(14,343)	U	04/01/2011
87261X-10-8	TMX GROUP INC		C	6,800.000	278,274	40.923	278,274	181,742		9,224		29,814		29,814	(5,577)	U	04/01/2011
891102-10-5	TOROMONT INDUSTRIES LTD		C	6,800.000	142,308	20.928	142,308	103,516		2,788		3,381		3,381	(7,408)	U	04/01/2011
891160-50-9	TORONTO-DOMINION COM NPV		C	81,800.000	6,125,666	74.886	6,125,666	5,187,884		186,322		157,372		157,372	(140,175)	L	12/23/2009
89346D-10-7	TRANSALTA CORP COM		C	18,600.000	383,776	20.633	383,776	369,656		18,524		(2,280)		(2,280)	(9,589)	L	06/08/2010
89353D-10-7	TRANSCANANDA CORP		C	61,500.000	2,688,191	43.710	2,688,191	2,071,106		86,226		377,448		377,448	(50,299)	L	04/01/2011
893578-10-4	TRANSCONTINENTAL INC		C	5,600.000	69,316	12.378	69,316	73,699		2,101		(17,226)		(17,226)	(3,116)	U	04/01/2011
895945-10-3	TRICAN WELL SERVICE LTD		C	15,400.000	265,296	17.227	265,296	207,586		1,343		(38,041)		(38,041)	(8,597)	U	01/21/2010
896356-10-2	TRINIDAD DRILLING LTD		C	12,600.000	96,100	7.627	96,100	61,781		2,190		17,535		17,535	(1,270)	U	06/08/2010
91701P-10-5	URANIUM ONE INC		C	44,400.000	94,139	2.120	94,139	151,082				(91,650)		(91,650)	(6,893)	U	04/01/2011
917017-10-5	URANIUM PARTICIPATION CORP		C	10,100.000	55,717	5.517	55,717	57,514				(19,661)		(19,661)	(2,833)	U	04/01/2011
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN		C	39,900.000	1,866,635	46.783	1,866,635	1,797,035				176,676		176,676	(83,021)	L	04/01/2011
923725-10-5	VERMILION ENERGY INC		C	8,800.000	391,908	44.535	391,908	384,482		15,733		(17,518)		(17,518)	(13,019)	U	04/01/2011
92849T-10-8	VITERRA INC		C	35,400.000	373,198	10.542	373,198	307,628		2,675		23,159		23,159	(10,258)	U	04/01/2011
952845-10-5	WEST FRASER TIMBER CO LTD		C	3,700.000	150,361	40.638	150,361	171,753		1,307		(39,595)		(39,595)	(6,149)	U	04/01/2011
960908-30-9	WESTPORT INNOVATIONS INC		C	4,200.000	139,224	33.148	139,224	72,654				59,597		59,597	(779)	U	04/01/2011
98462Y-10-0	YAMANA GOLD INC		C	70,700.000	1,042,370	14.744	1,042,370	803,391		8,227		152,804		152,804	(18,449)	U	12/15/2010
985521-10-3	YELLOW MEDIA INC		C	49,700.000	9,026	0.182	9,026	18,200		20,337		739	293,687	(292,948)	(7,933)	U	12/15/2010
Q0015N-10-4	ABACUS PROPERTY GROUP		D	54,002.000	104,943	1.943	104,943	97,229		7,271		(19,612)		(19,612)	(3,522)	U	04/01/2011
Q0109N-10-1	ADELAIDE BRIGHTON LTD		D	50,487.000	149,234	2.956	149,234	131,579		7,956		(18,131)		(18,131)	(3,548)	U	04/01/2011
Q01630-10-4	AGL ENERGY		D	48,318.000	708,182	14.657	708,182	630,442		27,963		(36,636)		(36,636)	(4,550)	U	04/01/2011
Q0269M-10-9	ALUMINA		D	240,619.000	274,407	1.140	274,407	398,383		15,836		(310,078)		(310,078)	(27,269)	U	04/01/2011
Q03080-10-0	AMCOR LTD ORD		D	121,576.000	896,546	7.374	896,546	693,753		39,090		41,696		41,696	2,128	U	04/01/2011
Q0344G-10-1	AMP LTD		D	328,961.000	1,369,396	4.163	1,369,396	1,904,061		81,664		(414,767)		(414,767)	(20,566)	U	04/01/2011
Q04020-10-5	ANSELL LTD		D	21,080.000	313,491	14.871	313,491	262,241		5,397		26,137		26,137	1,558	U	04/01/2011
Q09504-13-7	ANZ NATIONAL BANK		D	240,196.000	5,043,648	20.998	5,043,648	5,045,396		347,785		(642,051)		(642,051)	(58,787)	U	04/01/2011
Q0437B-10-0	APA GROUP		D	66,931.000	307,371	4.592	307,371	292,377	11,484	11,765		19,171		19,171	(4,178)	U	04/01/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Q1076J-10-7	APN NEWS & MEDIA LTD		D	43,943.000	31,911	0.726	31,911	40,631		4,343		(4,917)	39,100	(44,017)	(11,040)	U	06/08/2010
G0440M-12-8	AQUARIUS PLATINUM LTD		D	56,788.000	135,914	2.393	135,914	170,569		4,367		(23,293)	125,023	(148,316)	(26,513)	U	12/16/2010
Q0460J-10-3	AQUILA RESOURCES LTD		D	17,793.000	106,462	5.983	106,462	123,856				(47,487)		(47,487)	(10,574)	U	12/05/2011
Q0521T-10-8	ARISTOCRAT LEISURE NPV		D	48,331.000	108,752	2.250	108,752	140,883		1,735		11,331	47,224	(35,892)	(4,452)	U	04/01/2011
Q0557G-10-3	ASCIANO LTD		D	93,897.000	432,169	4.603	432,169	434,343		5,629		(25,111)		(25,111)	(2,261)	U	12/12/2011
Q0604U-10-5	ASX		D	17,636.000	551,604	31.277	551,604	517,042		30,535		(104,470)		(104,470)	(18,207)	L	04/01/2011
Q0622U-10-3	ATLAS IRON LTD		D	67,243.000	185,696	2.762	185,696	165,387		1,712		(35,402)		(35,402)	(3,091)	U	04/01/2011
Q0716Q-10-9	AUSTAR UNITED COMMUNICATIONS LTD		D	80,485.000	98,372	1.222	98,372	65,181				15,795		15,795	3,962	U	06/08/2010
Q0793Z-10-8	AUSTRALAND PROPERTY GROUP		D	49,315.000	121,055	2.455	121,055	123,001	5,475	7,783		(26,368)		(26,368)	(3,653)	U	04/01/2011
Q0999A-10-6	AUSTRALIAN INFRASTRUCTURE FUND		D	76,524.000	151,058	1.974	151,058	115,611	3,862	6,897		2,546		2,546	225	U	04/01/2011
Q1233E-10-8	AUSTRALIAN WORLDWIDE EXPLORATION LTD		D	87,081.000	116,231	1.335	116,231	150,390	4,356			(34,710)		(34,710)	(5,890)	U	04/01/2011
Q1276A-11-6	BANK OF QUEENSLAND LTD		D	23,872.000	178,483	7.477	178,483	218,280		13,363		(60,252)		(60,252)	(14,425)	U	04/01/2011
Q1392J-10-3	BEACH ENERGY LTD		D	167,625.000	211,737	1.263	211,737	138,306		2,774		59,064		59,064	1,725	U	04/01/2011
Q1456C-11-0	BENDIGO & ADELAIDE BANK		D	38,047.000	312,483	8.213	312,483	311,318		22,107		(65,619)		(65,619)	(8,259)	L	04/01/2011
Q1498M-10-0	BHP BILLITON LTD COMN STOCK		D	315,505.000	11,107,262	35.205	11,107,262	11,949,729		299,614		(3,239,899)		(3,239,899)	(305,911)	L	04/01/2011
Q1502G-10-7	BILLABONG INTERNAT NPV		D	23,268.000	42,123	1.810	42,123	85,561		6,233		41,747	180,411	(138,664)	(10,690)	L	04/01/2011
Q1415L-10-2	BLUESCOPE STEEL LTD		D	171,367.000	70,985	0.414	70,985	121,057		3,344		46,869	340,421	(293,552)	(27,362)	L	04/01/2011
Q1645L-10-4	BOART LONGYEAR GROUP		D	52,303.000	148,717	2.843	148,717	131,298		3,920		(79,830)		(79,830)	(16,896)	L	04/01/2011
Q1696J-10-9	BORAL LIMITED NPV		D	69,780.000	256,935	3.682	256,935	361,718		10,191		(81,847)		(81,847)	(5,940)	U	12/16/2010
Q1736J-10-1	BRADKEN LTD		D	20,543.000	150,021	7.303	150,021	129,573		7,444		(27,878)		(27,878)	(6,677)	U	04/01/2011
Q6634U-10-6	BRAMBLES		D	144,670.000	1,059,452	7.323	1,059,452	955,325		38,649		5,586		5,586	209	U	04/01/2011
Q1988A-10-7	CALTEX AUSTRALIA ORD		D	16,780.000	202,003	12.038	202,003	167,801		7,474		(43,476)		(43,476)	(3,872)	U	04/01/2011
Q2024O-10-9	CAMPBELL BROTHERS LTD		D	7,993.000	400,504	50.107	400,504	236,362		13,971		50,164		50,164	9,859	U	04/01/2011
Q2262S-20-8	CFS RETAIL PROP TRUST		D	211,967.000	365,306	1.723	365,306	383,822	13,905	25,968		(15,802)		(15,802)	(1,340)	U	04/01/2011
Q2268S-10-3	CHALLENGER LTD		D	57,965.000	244,853	4.224	244,853	180,842		7,718		(29,751)		(29,751)	(6,361)	U	04/01/2011
Q2308A-13-8	CHARTER HALL GROUP		D	40,366.000	82,160	2.035	82,160	84,131	3,707	6,159		(16,822)		(16,822)	(3,522)	U	04/01/2011
Q2308C-12-6	CHARTER HALL OFFICE REIT		D	57,041.000	204,778	3.590	204,778	132,551	6,333	11,008		27,456		27,456	5,963	U	04/01/2011
Q2308D-10-8	CHARTER HALL RETAIL REIT		D	47,333.000	154,919	3.273	154,919	113,742	6,210	10,500		8,907		8,907	1,517	U	04/01/2011
Q2594P-14-6	COCA-COLA AMATIL		D	60,320.000	710,112	11.772	710,112	601,315		30,106		36,486		36,486	3,616	U	12/23/2009
Q2595J-10-2	COCHLEAR		D	6,517.000	413,266	63.413	413,266	400,594		13,662		(114,878)		(114,878)	(10,408)	U	04/01/2011
Q2691S-10-0	COMMONWEALTH BANK OF AUSTRALIA		D	147,011.000	7,400,847	50.342	7,400,847	7,436,577		462,903		(226,009)		(226,009)	(23,457)	L	04/01/2011
Q2707S-10-2	COMMONWEALTH PROPERTY OFFICE FUND		D	283,925.000	277,329	0.977	277,329	228,843	8,281	15,223		31,873		31,873	4,427	U	12/16/2010
Q2721E-10-5	COMPUTERSHARE		D	48,422.000	396,703	8.193	396,703	489,990		12,331		(112,334)		(112,334)	(10,878)	L	04/01/2011
Q2784N-10-9	CONSOLIDATED MEDIA HOLDINGS		D	69,194.000	184,006	2.659	184,006	214,851		10,173		(35,492)		(35,492)	(1,309)	U	12/17/2010
Q3014T-10-6	CROWN		D	48,736.000	403,263	8.274	403,263	374,988		16,339		(6,744)		(6,744)	(1,354)	U	04/01/2011
Q3018U-10-9	CSL LIMITED COMMON STOCK		D	54,633.000	1,788,113	32.730	1,788,113	1,519,416		45,571		(206,372)		(206,372)	(33,347)	L	12/23/2009
Q3029Z-11-5	CSR LTD		D	60,358.010	120,998	2.005	120,998	130,973		19,478		705	94,330	(93,626)	(16,378)	U	04/01/2011
Q3046H-12-0	CUDECO LTD		D	18,212.000	68,921	3.784	68,921	57,028				(12,658)		(12,658)	(3,175)	U	06/08/2010
Q3122Z-10-3	DAVID JONES LTD		D	51,777.000	125,509	2.424	125,509	200,023		15,316		(99,329)		(99,329)	(16,564)	U	04/01/2011
Q3190P-10-0	DEXUS PROPERTY GROUP		D	479,885.000	407,384	0.849	407,384	374,836	12,932	23,894		14,709		14,709	1,058	U	04/01/2011
Q3262S-15-1	DOWNER EDI LTD		D	49,763.000	162,872	3.273	162,872	190,884				(43,497)		(43,497)	(9,031)	U	04/01/2011
Q3287B-10-2	DUET GROUP		D	87,915.000	157,808	1.795	157,808	127,227	7,098	14,611		6,007		6,007	349	U	04/01/2011
Q3291A-10-5	DULUXGROUP LTD		D	29,259.000	86,486	2.956	86,486	65,246		4,518		3,814		3,814	376	U	12/23/2009
Q3383N-10-2	ECHO ENTERTAINMENT GROUP LTD		D	64,005.000	235,017	3.672	235,017	241,640				(27,700)		(27,700)	21,077	U	12/23/2009
Q3525A-11-1	ENERGY RESOURCES OF AUST		D	9,209.000	11,538	1.253	11,538	17,714				(1,664)	74,467	(76,131)	(5,680)	U	04/01/2011
Q3689Q-10-4	EXTRACT RESOURCES LTD		D	12,229.000	106,066	8.673	106,066	67,675				(9,200)		(9,200)	(2,307)	U	06/08/2010
Q3911L-12-3	FKP PROPERTY GROUP		D	106,048.000	52,063	0.491	52,063	71,701	1,498	2,685		(34,400)		(34,400)	(6,478)	U	04/01/2011
Q3917S-10-6	FLIGHT CENTRE LTD		D	6,906.000	113,863	16.488	113,863	120,075		4,903		(48,447)		(48,447)	(8,442)	U	04/01/2011
Q3936O-10-4	FORTESCUE NPV		D	120,811.000	527,624	4.367	527,624	483,389		7,753		(235,017)		(235,017)	(45,481)	L	04/01/2011
Q4223N-11-2	GOODMAN FIELDER		D	196,325.000	87,349	0.445	87,349	91,192		14,989		12,462	182,936	(170,474)	(12,254)	U	12/16/2010
Q4229W-10-8	GOODMAN GROUP		D	613,615.000	357,731	0.583	357,731	360,022	11,147	21,524		(46,227)		(46,227)	(3,985)	U	12/16/2010
Q4252X-10-6	GPT GROUP		D	171,366.000	538,088	3.140	538,088	510,691		30,525		20,938		20,938	1,847	U	12/16/2010
Q4525E-11-7	HARVEY NORMAN HOLDINGS		D	65,662.000	123,236	1.877	123,236	199,823		8,361		48,174	120,394	(72,220)	(4,659)	U	04/01/2011
Q4875J-10-4	ILUKA RESOURCES LTD		D	40,513.000	642,268	15.853	642,268	329,231		8,296		165,078		165,078	26,511	U	04/01/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Q4887E-12-7	INCITEC PIVOT LTD		D	170,875.000	543,536	3.181	543,536	576,186		17,001		(132,935)		(132,935)	(15,620)	L	12/23/2009
Q48886-10-7	INDEPENDENCE GROUP NL		D	25,296.000	97,799	3.866	97,799	198,529		1,743		(3,182)	100,731	(103,912)	(3,977)	U	12/16/2010
Q49361-10-0	INSURANCE AUSTRALIA GRP.		D	199,147.000	606,988	3.048	606,988	751,924		30,854		(164,345)		(164,345)	(15,829)	U	04/01/2011
Q4968A-10-1	INTREPID MINES LTD		D	84,335.000	94,021	1.115	94,021	101,324				(10,352)	69,548	(79,901)	(2,454)	U	04/01/2011
Q49560-10-7	INVESTA OFFICE FUND		D	256,535.000	157,430	0.614	157,430	123,443	2,524	9,440		7,124		7,124	1,668	U	04/01/2011
Q4976L-10-7	INVOCARE LTD		D	26,409.000	207,985	7.876	207,985	193,960		6,970		12,077		12,077	(162)	U	04/01/2011
Q49809-10-8	IOOF HOLDINGS LTD		D	33,626.000	176,090	5.237	176,090	192,325		12,676		(74,753)		(74,753)	(13,643)	U	04/01/2011
Q49822-10-1	IRESS MARKET TECHNOLOGY LTD		D	21,690.000	153,739	7.088	153,739	182,158		5,717		(43,711)		(43,711)	(4,953)	U	04/01/2011
Q5029L-10-1	JB HI-FI LTD		D	14,051.000	162,252	11.547	162,252	227,978		11,179		(82,803)		(82,803)	(12,192)	U	12/16/2010
Q37116-10-2	JOHN FAIRFAX HLDGS NPV		D	259,597.000	191,170	0.736	191,170	234,484		7,774		(13,718)	154,676	(168,394)	(12,159)	U	12/16/2010
Q5210P-10-1	KAROON GAS AUSTRALIA LIMITED		D	23,098.000	106,547	4.613	106,547	63,703				30,023	86,122	(56,099)	(9,337)	U	04/01/2011
Q5318K-10-3	KINGSGATE CONSOLIDATED LTD		D	14,886.000	86,785	5.830	86,785	113,208		1,753		(58,632)		(58,632)	(11,520)	U	04/01/2011
Q55190-10-4	LEIGHTON HOLDINGS		D	16,759.000	326,366	19.474	326,366	388,665		8,424		6,519	189,266	(182,747)	(15,460)	U	04/01/2011
Q55368-11-4	LEND LEASE GROUP		D	54,169.000	396,692	7.323	396,692	438,512		19,051		(72,831)		(72,831)	(8,614)	U	12/16/2010
Q5562Z-10-3	LINC ENERGY LTD		D	56,242.000	63,277	1.125	63,277	161,190				(89,789)		(89,789)	(2,835)	U	04/01/2011
Q5683J-10-3	LYNAS CORP LTD		D	174,795.000	186,824	1.069	186,824	228,671				(180,390)		(180,390)	(20,508)	U	04/01/2011
Q568A7-10-1	MACQUARIE ATLAS RO CMN STK		D	107,349.000	148,225	1.381	148,225	157,086				(17,977)		(17,977)	(688)	U	12/16/2010
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		D	32,502.000	790,851	24.332	790,851	897,757		55,815		137,137	541,671	(404,534)	(34,989)	L	04/01/2011
Q59444-10-1	MEDUSA MINING LIMITED		D	21,441.000	97,588	4.551	97,588	89,450		1,714		(37,767)		(37,767)	(8,132)	U	04/01/2011
Q6014C-10-6	METCASH		D	93,355.000	385,752	4.132	385,752	403,737	15,579	26,298		(6,085)		(6,085)	(599)	U	12/23/2009
Q6188C-10-6	MIRABELA NICKEL LTD		D	79,008.000	90,506	1.146	90,506	159,835				(83,631)		(83,631)	(10,108)	U	12/16/2010
Q62377-10-8	MIRVAC GROUP		D	331,215.000	399,743	1.207	399,743	452,343	6,686	26,932		(14,023)		(14,023)	(1,223)	U	12/16/2010
Q62925-10-4	MONADELPHOUS GROUP LTD		D	11,696.000	240,688	20.579	240,688	145,090		10,574		11,429		11,429	3,123	U	04/01/2011
Q64224-10-0	MOUNT GIBSON IRON LTD		D	76,779.000	87,953	1.146	87,953	109,928		3,211		(64,478)		(64,478)	(12,494)	U	04/01/2011
Q64865-10-0	MYER HOLDINGS LTD		D	57,313.000	113,429	1.979	113,429	172,015		13,373		(84,309)		(84,309)	(10,361)	U	12/16/2010
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		D	197,518.000	4,719,213	23.893	4,719,213	4,826,674		349,158		(97,256)		(97,256)	(11,077)	U	04/01/2011
Q6651B-11-4	NEWCREST MINING		D	72,782.000	2,203,463	30.275	2,203,463	2,626,755		37,151		(752,086)		(752,086)	(55,088)	U	04/01/2011
Q7007B-10-5	NUFARM LIMITED		D	21,962.000	93,445	4.255	93,445	105,115				(20,863)		(20,863)	(1,667)	U	04/01/2011
Q7134W-11-3	ONESTEEL LIMITED		D	128,176.000	91,769	0.716	91,769	205,520		10,526		(65,379)	161,076	(226,455)	(19,740)	U	04/01/2011
Q7160T-10-9	ORICA LIMITED NPV		D	34,245.000	849,024	24.793	849,024	729,070		32,205		(21,221)		(21,221)	(1,895)	U	12/16/2010
Q71610-10-1	ORIGIN ENERGY LTD		D	103,811.000	1,416,411	13.644	1,416,411	1,615,951		45,284		(291,282)		(291,282)	(28,377)	U	04/01/2011
Q7161P-12-2	OZ MINERALS LTD		D	31,714.000	324,695	10.238	324,695	441,006		13,352		43,985		43,985	12,941	U	04/01/2011
Q7161J-10-0	PACIFIC BRANDS LTD		D	117,364.000	66,022	0.563	66,022	89,729		6,440		(40,008)		(40,008)	(8,304)	U	04/01/2011
Q7264T-10-4	PALADIN ENERGY		D	70,338.000	98,560	1.401	98,560	82,700				(38,769)	186,073	(224,842)	(24,080)	L	04/01/2011
Q7283A-11-0	PANAUST LTD		D	51,822.000	169,611	3.273	169,611	116,230				(50,543)		(50,543)	(11,729)	U	04/01/2011
Q9239H-10-8	PERPETUAL TRUSTEES AUST.		D	6,448.000	134,736	20.896	134,736	178,208		12,078		(61,077)		(61,077)	(10,017)	U	06/08/2010
Q74174-10-5	PERSEUS MINING LTD		D	53,559.000	131,472	2.455	131,472	104,378				(42,609)		(42,609)	(9,055)	U	04/01/2011
Q9030N-10-6	PHARMAXIS LTD		D	39,505.000	42,022	1.064	42,022	35,592				640	66,582	(65,942)	(10,124)	U	04/01/2011
Q77519-10-8	PRIMARY HEALTH CARE LTD		D	57,330.000	180,602	3.150	180,602	187,928		4,666		(36,183)		(36,183)	(4,276)	U	12/16/2010
999989-ZX-7	PRIME INFRASTRUCTURE GROUP		D	24,962.000		0.000										U	06/08/2010
Q77974-10-5	QANTAS AIRWAYS LTD		D	90,999.000	135,888	1.493	135,888	231,160				5,964	95,273	(89,309)	(8,352)	L	04/01/2011
Q78063-11-4	QBE INS GROUP NPV		D	99,147.000	1,313,226	13.245	1,313,226	1,562,024		126,380		(415,722)		(415,722)	(111,252)	U	04/01/2011
Q778A4-10-3	QR NATIONAL LTD		D	160,175.000	560,287	3.498	560,287	566,408		4,875		1,495		1,495	(7,615)	U	04/01/2011
Q7982Y-10-4	RAMSAY HEALTH CARE LTD		D	18,654.000	367,848	19.720	367,848	298,153		9,702		27,196		27,196	1,041	U	12/16/2010
Q8050H-10-6	REJECT SHOP LTD/THE		D	7,131.000	75,124	10.535	75,124	89,064		2,294		(20,467)		(20,467)	(5,134)	U	06/08/2010
Q81437-10-7	RIO TINTO LTD		D	40,169.000	2,477,412	61.675	2,477,412	2,709,847		46,223		(943,621)		(943,621)	(91,185)	U	04/01/2011
Q82869-11-8	SANTOS		D	83,908.000	1,050,448	12.519	1,050,448	1,209,672		23,829		(96,666)		(96,666)	(7,769)	L	04/01/2011
Q8382E-10-2	SEEK LTD		D	33,537.000	194,490	5.799	194,490	205,674		4,494		(28,028)		(28,028)	(5,845)	U	04/01/2011
Q9594W-19-5	SEVEN WEST MEDIA LTD		D	39,924.000	132,303	3.314	132,303	155,770		18,582		(33,304)	82,635	(115,939)	(14,322)	U	12/16/2010
Q8505L-11-6	SIMS METAL MANAGEMENT		D	21,137.000	273,479	12.938	273,479	436,755		10,327		(179,455)		(179,455)	(13,385)	U	12/16/2010
Q8563C-10-7	SONIC HEALTHCARE		D	38,283.000	441,677	11.537	441,677	356,367		18,888		(12,886)		(12,886)	(1,869)	U	04/01/2011
Q8571C-10-7	SOUTHERN CROSS MEDIA GROUP LTD		D	43,819.000	48,179	1.100	48,179	60,897		4,577		(35,749)		(35,749)	(9,032)	U	06/08/2010
Q8604X-10-2	SP AUSNET		D	221,500.000	212,957	0.961	212,957	191,743		17,231		15,275		15,275	585	U	12/16/2010
Q8604W-12-0	SPARK INFRASTRUCTURE GROUP		D	184,853.000	259,968	1.406	259,968	193,018		14,736		41,072		41,072	2,852	U	04/01/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Q86963-10-7	SPOTLESS GROUP LTD		D	28,879.000	70,299	2.434	70,299	52,985		3,285		6,612		6,612	1,658	U	06/08/2010
Q87440-10-8	ST BARBARA LTD		D	53,559.000	106,273	1.984	106,273	96,440				(7,772)		(7,772)	(1,187)	U	04/01/2011
Q8773B-10-5	STOCKLAND		D	225,410.000	735,452	3.263	735,452	854,928	27,300	49,104		(90,262)		(90,262)	(8,653)	U	04/01/2011
Q8802S-10-3	SUNCORP GROUP LTD		D	119,249.000	1,022,089	8.571	1,022,089	988,143		40,009		(24,412)		(24,412)	(3,468)	U	04/01/2011
Q8802V-10-6	SUNDANCE RESOUCES LTD		D	265,857.000	107,409	0.404	107,409	121,409				(47,140)		(47,140)	(1,804)	U	12/16/2010
Q5763C-13-5	SYDNEY AIRPORT		D	38,429.000	104,551	2.721	104,551	69,739	3,878	7,693		15,802		15,802	(1,874)	U	12/23/2009
Q8815D-10-1	TABCORP HLDGS LTD NPV		D	64,005.000	178,717	2.792	178,717	187,288		27,316		(19,378)		(19,378)	(25,715)	U	12/23/2009
Q8852J-10-2	TATTS GROUP		D	133,086.000	332,133	2.496	332,133	307,247		25,759		(11,027)		(11,027)	(2,280)	U	04/01/2011
Q8975N-10-5	TELSTRA CORP NPV		D	400,756.000	1,364,943	3.406	1,364,943	1,238,345		109,210		202,365		202,365	17,781	U	04/01/2011
Q8980R-10-9	TEN NETWORK HOLDINGS LTD		D	93,875.000	80,653	0.859	80,653	130,874		5,068		6,083	50,221	(44,138)	(11,071)	U	06/08/2010
Q9104H-10-0	TOLL HOLDINGS LTD		D	59,609.000	257,285	4.316	257,285	274,964		15,153		(83,805)		(83,805)	(8,256)	U	12/23/2009
Q9187S-11-4	TRANSFIELD SERVICES LTD		D	49,544.000	109,455	2.209	109,455	153,044		6,002		(52,008)		(52,008)	(9,110)	U	04/01/2011
Q91932-10-5	TRANSPACIFIC INDUSTRIES GROUP LTD		D	112,859.000	94,077	0.834	94,077	101,189				(35,752)		(35,752)	(10,379)	U	04/01/2011
Q9194A-10-6	TRANSURBAN GROUP		D	135,649.000	779,728	5.748	779,728	700,754	15,059	34,190		64,348		64,348	5,022	U	12/16/2010
Q927AA-10-2	UGL LTD		D	23,337.000	284,042	12.171	284,042	291,511		14,490		(63,676)		(63,676)	(9,521)	U	04/01/2011
Q95870-10-3	WESFARMERS		D	87,120.000	2,628,633	30.173	2,628,633	2,373,980		125,353		(208,111)		(208,111)	(21,442)	U	04/01/2011
Q95870-18-6	WESFARMERS PPS		D	8,731.000	265,669	30.428	265,669	233,661		13,052		(20,653)		(20,653)	(2,118)	U	12/23/2009
Q9618L-10-0	WESTERN AREAS NL		D	40,418.000	210,418	5.206	210,418	235,921		8,452		(35,038)		(35,038)	(1,341)	U	12/16/2010
Q97062-10-5	WESTFIELD GROUP		D	204,998.000	1,637,534	7.988	1,637,534	1,860,509		113,802		(338,948)		(338,948)	(31,659)	U	04/01/2011
Q97145-10-8	WESTFIELD RETAIL TRUST		D	242,523.000	617,650	2.547	617,650	598,291		20,608		(21,672)		(21,672)	(3,297)	U	04/01/2011
Q97417-10-1	WESTPAC BANKING CORP		D	280,309.000	5,733,990	20.456	5,733,990	6,596,328		450,363		(600,502)		(600,502)	(55,484)	L	04/01/2011
Q97664-10-8	WHITEHAVEN COAL LTD		D	31,673.000	171,370	5.411	171,370	169,964		1,844		(42,108)		(42,108)	(6,113)	U	04/01/2011
980228-10-0	WOODSIDE PETROLEUM		D	59,932.000	1,876,955	31.318	1,876,955	2,735,522		63,323		(688,956)		(688,956)	(55,278)	U	04/01/2011
Q98418-10-8	WOOL WORTHS LIMITED		D	115,558.000	2,966,632	25.672	2,966,632	3,055,703		149,886		(202,502)		(202,502)	(18,519)	L	12/16/2010
Q9860E-10-1	WOTIF.COM HOLDINGS LTD		D	16,834.000	61,468	3.651	61,468	74,075		3,431		(22,593)		(22,593)	(3,989)	U	04/01/2011
A11123-10-5	ANDRITZ AG		D	0.000		90.397			872							U	06/08/2010
A1359Y-10-9	CONWERT IMMOBILIEN INVEST		D	0.000		12.832			468							U	06/08/2010
A19494-10-2	ERSTE GROUP BANK		D	0.000		18.794			1,747							L	12/23/2009
A2048U-10-2	FLUGHAFEN WIEN AG		D	0.000		41.904			507							U	06/08/2010
A5528H-10-3	OESTERR. ELEKTRIZITAETSWIR. AG		D	0.000		28.536			745							U	12/23/2009
A51460-11-0	OMV AG NPV(VAR)		D	0.000		32.331			1,912							U	12/23/2009
A7111G-10-4	RAIFFEISEN BANK INTERNATIONAL		D	0.000		23.543			854							U	12/23/2009
A65231-10-1	RHI AG		D	0.000		20.627			306							U	06/08/2010
A7362J-10-4	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT A		D	0.000		85.175			230							U	06/08/2010
A8363A-11-8	STRABAG SE		D	0.000		29.760			182							U	06/08/2010
A8502A-10-2	TELEKOM AUSTRIA		D	0.000		11.054			3,243							U	12/23/2009
A9142L-12-8	VIENNA INSURANCE GROUP AG WIENER		D	0.000		36.174			582							U	12/23/2009
A9101Y-10-3	VOESTALPINE AG NPV		D	0.000		31.526			1,228							U	12/23/2009
A95384-11-0	WIENERBERGER AG		D	0.000		10.336			159							U	06/08/2010
A989A1-10-9	ZUMTOBEL AG		D	0.000		19.457			506							U	04/01/2011
B01165-15-6	ACKERMANS & VAN HAAREN		D	0.000		75.663			771							U	12/15/2010
B0833F-10-7	BARCO NV		D	0.000		49.522			282							U	06/08/2010
B6346B-11-1	BEKAERT SA		D	0.000		38.562			1,555							U	04/01/2011
B10414-11-6	BELGACOM SA NPV		D	0.000		31.161			8,731							U	12/23/2009
B27818-13-5	CFE (CIE FRANCOIS DENTER)		D	0.000		53.134			239							U	06/08/2010
B26882-16-5	COLRUYT		D	0.000		41.079			2,545							U	12/23/2009
B2878R-12-9	COMPAGNIE MARITIME BELGE SA		D	0.000		21.486			517							U	06/08/2010
B33432-12-9	DELHAIZE GROUP NPV			0.000		61.063			5,940							U	12/23/2009
B49343-18-7	DIETEREN SA		D	0.000		50.739			188							U	06/08/2010
B38564-10-8	EURONAV NV		D	0.000		4.587			49							U	06/08/2010
B3883A-11-9	EVS BROADCAST EQUIPMENT SA		D	0.000		47.884			559							U	06/08/2010
B4567G-11-7	GIMV NV		D	0.000		46.423			1,885							U	06/08/2010
B4746J-11-5	GROUPE BRUXELLES LAMBERT		D	0.000		73.241			2,507							L	04/01/2011
B5317W-14-6	ION BEAM APPLICATIONS		D	0.000		6.791			121							U	06/09/2010

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
B53789-10-1	KBC GROUP NV		D	0.000		17.468			1,656							L	04/01/2011
B5338M-10-1	KINEPOLIS		D	0.000		73.024			307							U	06/08/2010
B60667-10-0	MOBISTAR		D	0.000		55.191			5,254							U	12/23/2009
B6385E-12-5	OMEGA PHARMA SA		D	0.000		47.289			322							U	06/08/2010
B7911E-13-4	SIPEF SA		D	0.000		79.641			633							U	06/09/2010
B82095-11-6	SOLVAY SA COMMON STOCK		D	0.000		90.587			5,369	4,077						U	12/23/2009
B93562-12-0	UCB		D	0.000		40.592			4,335							U	12/23/2009
B95505-16-8	UMICORE		D	0.000		41.715			3,540							U	12/23/2009
K0514G-13-5	AP MOLLER MAERSK A		D	59.000	368,179	6,240.315	368,179	418,505		9,721		(157,270)		(157,270)	5,687	U	12/23/2009
K0514G-10-1	AP MOLLER MAERSK B		D	128.000	845,117	6,602.476	845,117	977,312		21,089		(316,284)		(316,284)	(80)	U	04/01/2011
K0834C-11-1	BAVARIAN NORDIC A/S		D	1,613.000	10,785	6.686	10,785	11,998				(7,549)	45,979	(53,528)	(6,534)	U	06/08/2010
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S		D	11,039.000	240,066	21.747	240,066	221,663	923	5,112		21,523		21,523	(7,063)	U	12/15/2010
K16018-18-4	COLOPLAST B		D	3,186.000	458,210	143.820	458,210	296,859	1,016	6,365		43,414		43,414	(18,149)	U	12/23/2009
K19911-14-6	D/S NORDEN		D	1,878.000	43,980	23.419	43,980	68,266		2,470		(20,513)		(20,513)	(3,684)	U	06/08/2010
K22272-11-4	DANSKE BANK		D	54,711.000	694,926	12.702	694,926	757,953				(166,427)	464,516	(630,942)	37,033	U	04/01/2011
K3013J-15-4	DSV DE SAMMENSLUT VOGN		D	21,716.000	389,453	17.934	389,453	385,284		1,748		(88,339)		(88,339)	(2,229)	U	12/23/2009
K30674-12-9	EAST ASIATIC CO LTD A/S		D	4,691.000	96,788	20.633	96,788	102,824		6,007		(46,340)		(46,340)	(8,247)	U	06/08/2010
K90242-13-0	FLSMIDTH & CO A/S		D	4,865.000	285,887	58.764	285,887	344,244		7,251		(156,566)		(156,566)	(21,540)	U	12/15/2010
K4001S-21-4	GN STORE NORD		D	17,962.000	151,307	8.424	151,307	133,826	84	467		(7,126)		(7,126)	(5,310)	U	06/08/2010
K55633-11-7	JYSKE BANK		D	5,641.000	138,489	24.550	138,489	215,369				(113,655)		(113,655)	(9,779)	U	12/15/2010
K70975-14-7	NKT HOLDING ORD		D	4,230.000	140,526	33.221	140,526	206,376		1,360		(77,073)		(77,073)	(7,777)	U	12/15/2010
K73036-12-9	NOVO NORDISK AS DKK2 SER'B'		D	38,149.000	4,383,950	114.917	4,383,950	2,650,293		58,360		228,520		228,520	(169,082)	L	04/01/2011
K7317J-13-3	NOVOZYMES A/S - B SHARES		D	24,115.000	744,448	30.871	744,448	483,233		6,112		105,829		105,829	(33,206)	U	12/23/2009
K7681L-10-2	PANDORA A/S		D	5,430.000	51,054	9.402	51,054	48,688		4,484		6,943	224,434	(217,492)	(4,576)	U	04/01/2011
K8254S-14-4	ROCKWOOL INTL A/S-B SHS		D	1,549.000	124,280	80.233	124,280	185,005		2,514		(64,890)		(64,890)	(3,828)	U	12/15/2010
K1171Y-10-4	ROYAL UNIBREW A/S		D	2,577.000	144,256	55.978	144,256	85,457		5,446		(4,346)		(4,346)	(4,778)	U	06/08/2010
K88510-11-1	SIMCORP A/S		D	1,171.000	178,811	152.700	178,811	185,387		5,696		(3,770)		(3,770)	(5,306)	U	12/15/2010
K9419V-11-3	SYDBANK A/S		D	6,650.000	104,324	15.688	104,324	176,385		1,053		(736)	72,060	(72,797)	(3,255)	U	12/15/2010
K96213-15-0	TOPDANMARK		D	2,337.000	364,183	155.834	364,183	342,741				73,759		73,759	(18,561)	U	12/23/2009
K9640A-10-2	TRYGVESTA		D	2,449.000	136,025	55.543	136,025	113,053		1,620		30,181		30,181	(7,210)	U	12/23/2009
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK		D	20,750.000	224,000	10.795	224,000	436,126				75,551	570,614	(495,063)	35,440	L	04/01/2011
K9898W-12-9	WILLIAM DEMANT HOLDING		D	3,421.000	284,483	83.158	284,483	263,878				44,971		44,971	(13,167)	U	12/23/2009
F07875-19-2	BNP PARIBAS S.A.		D	0.000		40.564				641						U	12/15/2010
F01764-10-3	L'AIR LIQUIDE S.A.		D	0.000		119.853				5						L	11/16/2009
D0066B-18-5	ADIDAS SALOMON AG		D	0.000		70.413			2,785							U	04/01/2011
D0198L-14-3	AIXTRON SE		D	0.000		13.125			826							U	04/01/2011
D03080-11-2	ALLIANZ SE-REG COM STK		D	0.000		99.287			31,833							L	04/01/2011
D0460R-10-9	ASIAN BAMBOO AG		D	0.000		21.527			123							U	06/08/2010
D5566D-10-2	AURUBIS AG		D	0.000		56.997			620							U	12/15/2010
D76169-11-5	AXEL SPRINGER AG		D	0.000		43.785			1,162							U	12/15/2010
D06216-10-1	BASF SE		D	0.000		68.857			32,261							U	04/01/2011
D07112-11-9	BAYER AG ORD NPV		D	0.000		63.918			20,070							U	04/01/2011
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		D	0.000		77.868			6,508							L	04/01/2011
D08792-10-9	BEIERSDORF		D	0.000		55.780			2,134							U	04/01/2011
D11648-10-8	BILFINGER BERGER SE		D	0.000		87.394			1,695							U	04/01/2011
D12096-12-5	BMW VORZUG		D	0.000		52.221			1,095							U	04/01/2011
D12459-10-9	BRENNTAG AG		D	0.000		94.051			829							U	04/01/2011
D1497R-11-2	CELESIO AG NPV		D	0.000		15.289			638							U	04/01/2011
D1648T-10-8	CTS EVENTIM AG		D	0.000		29.571			200							U	06/08/2010
D1668R-12-3	DAIMLERCHRYSLER		D	0.000		43.981			26,235							L	04/01/2011
D17567-10-4	DEMAG CRANES AG		D	0.000		64.811			213							U	06/08/2010
D17922-12-7	DEUTSCHE BANK AG NPV(REGD)		D	0.000		37.825			10,495							U	04/01/2011
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		D	0.000		54.934			6,336							L	04/01/2011
D1908N-10-6	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)		D	0.000		13.011			4,977							L	05/22/2006

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
D2837E-10-0	DIC ASSET AG		D	0.000		8.539			329							U	06/08/2010
D24914-13-3	E.ON AG CMN STK		D	0.000		23.198			42,539							U	04/01/2011
D98542-10-9	ELRINGKLINGER AG		D	0.000		27.041			249							U	12/15/2010
D3856U-10-8	FRAPORT AG NPV		D	0.000		60.989			1,144							U	12/23/2009
D2734Z-10-7	FRESENIUS MEDICAL COM STK			0.000		69.655			2,138							U	04/01/2011
D27348-12-3	FRESENIUS SE & CO KGAA		D	0.000		99.422			1,642							U	04/01/2011
D27462-12-2	FUCHS PETROLUB AG		D	0.000		44.333			522							U	04/01/2011
D3211S-10-3	HAMBURGER HAFEN UND LOGI		D	0.000		29.294			374							U	04/01/2011
D3015J-13-5	HANNOVER RUECKVERS ORD NPV(REGD)		D	0.000		50.469			2,240							U	12/23/2009
D31709-10-4	HEIDELBERGCEMENT		D	0.000		41.877			560							U	04/01/2011
D32051-14-2	HENKEL STAMM		D	0.000		46.741			2,627							U	12/23/2009
D32051-12-6	HENKEL VORZUG		D	0.000		57.126			2,867							U	12/23/2009
D33134-10-3	HOCHTIEF		D	0.000		58.750			1,279							U	12/15/2010
D12432-10-6	HUGO BOSS AG		D	0.000		90.147			503							U	06/08/2010
D48164-12-9	K & S AG		D	0.000		56.490			2,408							U	04/01/2011
D40376-10-1	KLOECKNER & CO SE		D	0.000		12.532			293							U	04/01/2011
D39062-10-0	KWS SAAT AG		D	0.000		203.471			176							U	06/08/2010
D5032B-10-2	LANXESS AG		D	0.000		54.859			979							U	04/01/2011
D5009P-11-8	LEONI AG		D	0.000		38.569			257							U	12/15/2010
D51716-10-4	MAN SE ORD NPV		D	0.000		87.542			3,386							U	04/01/2011
D5357W-10-3	MERCK KGAA ORD NPV		D	0.000		97.772			1,467							U	04/01/2011
D53968-12-5	METRO AG		D	0.000		48.230			3,109							U	04/01/2011
D5565H-10-4	MTU AERO ENGINES HOLDING AG		D	0.000		67.179			999							U	04/01/2011
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		D	0.000		121.436			17,935							U	04/01/2011
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE		D	0.000		58.628			1,373							U	04/01/2011
D6216S-10-1	PROSIEBENSAT.1 MEDIA AG		D	0.000		19.741			1,414							U	04/01/2011
D62318-14-8	PUMA SE		D	0.000		312.623			353							U	04/01/2011
D65111-10-2	RHEINMETALL AG		D	0.000		48.575			926							U	12/15/2010
D6530N-11-9	RHOEN KLINIKUM AG		D	0.000		19.261			1,115							U	12/15/2010
D6629K-10-9	RWE AG (NEU) CMN STK		D	0.000		38.968			23,300							L	04/01/2011
D6629K-11-7	RWE AG-NON VTG PFD		D	0.000		35.714			2,538							U	12/23/2009
D80900-10-9	SALZGITTER		D	0.000		51.572			330							U	04/01/2011
D66992-10-4	SAP AG		D	0.000		59.724			13,226							U	04/01/2011
D69671-21-8	SIEMANS AG		D	0.000		98.962			31,553							L	12/15/2010
D7045M-13-3	SOFTWARE AG		D	0.000		40.964			420							U	04/01/2011
D7045Y-10-3	SOLARWORLD		D	0.000		4.079			227							U	12/23/2009
D76226-11-3	STADA ARZNEIMITTEL AG		D	0.000		27.108			500							U	12/15/2010
D82781-10-1	SUEDZUCKER AG NPV		D	0.000		26.885			1,203							U	04/01/2011
D83980-11-9	THYSSENKRUPP AG NPV		D	0.000		27.311			2,043							L	12/15/2010
D836B5-10-9	TOGNUM AG		D	0.000		35.199			786							U	04/01/2011
D8542B-12-5	UNITED INTERNET		D	0.000		19.240			1,299							U	12/23/2009
D94523-14-5	VOLKSWAGEN AG		D	0.000		156.954			1,057	202						L	12/23/2009
D9540Z-10-6	WACKER CHEMIE		D	0.000		92.143			865							U	04/01/2011
D9695J-10-5	WINCOR NIXDORF AG		D	0.000		46.680			623							U	12/15/2010
D22359-13-3	WIRECARD AG		D	0.000		15.587			133							U	04/01/2011
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME		F	25,922,135.410	247,260,881	9.539	247,260,881	255,395,112		5,395,112		(8,134,231)		(8,134,231)		A	12/21/2011
G2953R-10-6	AAC TECHNOLOGIES HOLDINGS INC		D	74,000.000	166,168	2.246	166,168	113,028		4,156		(32,307)		(32,307)	31	U	04/01/2011
Y002A1-10-5	AIA GROUP LTD COMMON STOCK		D	756,200.000	2,361,114	3.122	2,361,114	2,300,749		10,680		222,472		222,472	1,478	U	04/01/2011
G0535Q-13-3	ASM PACIFIC		D	21,800.000	244,621	11.221	244,621	235,083		13,453		(32,441)		(32,441)	273	U	04/01/2011
Y06942-10-9	BANK EAST ASIA		D	158,000.000	598,100	3.785	598,100	667,944		20,104		(64,184)		(64,184)	630	L	12/15/2010
Y0920U-10-3	BOC HONG KONG HOLDINGS		D	365,500.000	865,913	2.369	865,913	977,356		56,381		(379,422)		(379,422)	1,579	L	12/15/2010
G1371C-10-5	BRIGHTOIL PETROLEUM HOLDINGS LTD		D	224,000.000	43,550	0.194	43,550	64,157		1,008		(21,503)	51,395	(72,897)	(268)	U	06/08/2010
G1744V-10-3	CAFE DE CORAL HOLDINGS LTD		D	56,000.000	128,345	2.292	128,345	136,335		6,260		(8,525)		(8,525)	123	U	04/01/2011
Y11757-10-4	CATHAY PACIFIC		D	108,000.000	185,224	1.715	185,224	200,902		13,325		(108,594)		(108,594)	453	L	04/01/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Y1292D-10-9	CHAMPION REIT		D	349,000.000	131,214	0.376	131,214	205,066		9,557		(74,417)		(74,417)	118	U	04/01/2011
Y13213-10-6	CHEUNG KONG		D	129,000.000	1,534,726	11.897	1,534,726	1,656,600		49,362		(460,311)		(460,311)	2,487	L	04/01/2011
G2098R-10-2	CHEUNG KONG INFRASTRUCT.		D	46,000.000	269,487	5.858	269,487	173,787		8,071		58,758		58,758	46	U	12/23/2009
Y1660Q-10-4	CLP HOLDINGS LTD		D	183,500.000	1,560,550	8.504	1,560,550	1,249,053		58,407		69,844		69,844	1,044	L	12/23/2009
Y19197-10-5	DAH CHONG HONG HOLDINGS LIMITED		D	127,000.000	149,621	1.178	149,621	74,677		4,417		14,645		14,645	180	U	06/08/2010
Y19182-10-7	DAH SING FINANCIAL		D	22,800.000	68,254	2.994	68,254	89,316		3,370		(11,827)	69,117	(80,944)	39	U	12/15/2010
G3122U-14-5	ESPRIT HOLDINGS HKD0.10		D	116,970.000	150,908	1.290	150,908	143,445		13,362		198,563	602,972	(404,408)	1,162	U	04/01/2011
G34804-10-7	FIRST PACIFIC CO		D	214,000.000	222,635	1.040	222,635	145,828		5,820		30,390		30,390	307	U	04/01/2011
G36550-10-4	FOXCONN INTERNATIONAL		D	265,000.000	170,944	0.645	170,944	116,466				94,224	100,394	(6,170)	205	U	04/01/2011
G6901M-10-1	GIORDANO INTERNATIONAL LTD		D	230,000.000	166,727	0.725	166,727	98,255		9,892		32,416		32,416	267	U	06/08/2010
G4069C-14-8	GREAT EAGLE HOLDINGS LTD		D	51,000.000	100,075	1.962	100,075	158,276		3,865		(60,098)		(60,098)	82	U	04/01/2011
G4111M-10-2	G-RESOURCES GROUP LTD		D	1,380,000.000	78,177	0.057	78,177	76,852				(30,063)		(30,063)	(62)	U	06/08/2010
Y30148-11-1	HANG LUNG GROUP HKD1		D	81,000.000	443,766	5.479	443,766	457,272		7,772		(87,665)		(87,665)	558	L	04/01/2011
Y30166-10-5	HANG LUNG PROP HKD1		D	232,000.000	660,161	2.846	660,161	965,916		21,036		(424,081)		(424,081)	1,543	L	04/01/2011
Y30327-10-3	HANG SENG BANK		D	70,900.000	841,222	11.865	841,222	1,062,435		47,068		(325,433)		(325,433)	1,610	U	04/01/2011
Y31476-10-7	HENDERSON LAND DEV.		D	109,000.000	541,730	4.970	541,730	772,168		14,005		(202,433)		(202,433)	930	L	12/15/2010
Y33370-10-0	HONG KONG AND CHINA GAS		D	450,780.000	1,044,737	2.318	1,044,737	980,974		19,061		73,337		73,337	797	L	05/23/2011
Y3506N-13-9	HONG KONG EXCHANGE CMN STK		D	95,700.000	1,529,160	15.979	1,529,160	1,756,760		54,976		(642,829)		(642,829)	3,063	L	04/01/2011
Y35518-11-0	HONGKONG & SHANGHAI HOTELS/THE		D	76,000.000	84,253	1.109	84,253	126,357		1,172		(47,696)		(47,696)	(60)	U	04/01/2011
Y29790-10-5	HONGKONG AIRCRAFT HAECO		D	7,200.000	92,705	12.876	92,705	90,970		2,173		(27,777)		(27,777)	154	U	12/23/2009
Y37129-16-3	HOPEWELL HOLDINGS		D	74,000.000	189,225	2.557	189,225	231,654		12,491		(40,110)		(40,110)	286	U	04/01/2011
Y38024-10-8	HUTCHISON WHAMPOA		D	199,000.000	1,666,746	8.376	1,666,746	1,495,455		50,119		(393,028)		(393,028)	2,343	U	04/01/2011
Y38203-12-4	HYSAN DEVELOPMENT CO		D	68,000.000	223,264	3.283	223,264	216,389		6,556		(88,156)		(88,156)	436	U	04/01/2011
G5150J-14-0	JOHNSON ELECTRIC HOLDINGS LTD		D	241,500.000	133,397	0.552	133,397	125,993	931	2,582		(32,532)		(32,532)	5	U	04/01/2011
G52440-10-7	KERRY PROPERTIES L HKD1		D	70,000.000	231,633	3.309	231,633	379,392		8,277		(132,250)		(132,250)	552	U	04/01/2011
G5485F-16-9	LI & FUNG LTD CMN STK		D	536,000.000	992,415	1.852	992,415	1,250,089		30,991		(527,769)		(527,769)	2,118	L	04/01/2011
G54856-12-8	LIFESTYLE INTL HLDGS		D	66,500.000	146,587	2.204	146,587	127,134		3,266		(16,583)		(16,583)	144	U	04/01/2011
Y5281M-11-1	LINK REIT		D	229,500.000	845,120	3.682	845,120	636,145	18,593	23,789		127,514		127,514	895	L	04/01/2011
Y59683-18-8	MELCO INTERNATIONAL DEVELOPMENT		D	123,000.000	91,379	0.743	91,379	49,187		237		20,959		20,959	160	U	06/08/2010
G4491W-10-0	MIDLAND HOLDINGS LTD		D	152,000.000	79,067	0.520	79,067	75,914		10,620		(3,251)	39,191	(42,442)	(9)	U	04/01/2011
G6260K-12-6	MONGOLIA ENERGY CO		D	466,000.000	42,001	0.090	42,001	59,194				(4,946)	73,712	(78,658)	(194)	U	04/01/2011
Y6146T-10-1	MTR CORP		D	125,500.000	406,398	3.238	406,398	443,361		10,971		(51,310)		(51,310)	479	U	04/01/2011
Y63084-12-6	NEW WORLD DEVEL CO HKD1		D	289,000.000	232,940	0.806	232,940	280,561		13,453		11,963	315,738	(303,774)	952	U	04/01/2011
G66897-11-0	NWS HOLDINGS		D	143,500.000	211,371	1.473	211,371	232,739		11,162		(7,509)		(7,509)	202	U	04/01/2011
G67749-15-3	ORIENT O/SEAS INTL USD0.10		D	23,000.000	134,300	5.839	134,300	126,772		55,222		(91,002)		(91,002)	352	U	04/01/2011
G68437-13-9	PACIFIC BASIN SHIPPING LTD		D	322,000.000	128,938	0.400	128,938	208,485		8,907		(5,606)	79,546	(85,152)	(85)	L	12/15/2010
Y6802P-12-0	PCCW		D	574,000.000	197,330	0.344	197,330	191,102		11,428		(50,082)		(50,082)	319	U	04/01/2011
Y33549-11-7	POWER ASSETS HOLDINGS LTD		D	129,000.000	954,221	7.397	954,221	704,167		34,991		140,645		140,645	356	U	12/23/2009
G7800X-10-7	SANDS CHINA LTD		D	249,600.000	705,420	2.826	705,420	428,850				155,995		155,995	951	U	12/15/2010
G8063F-10-6	SHANGRI-LA ASIA HKD1		D	130,000.000	224,294	1.725	224,294	275,783		3,341		(126,995)		(126,995)	463	U	04/01/2011
Y78567-10-7	SHUN TAK HOLDINGS LTD		D	214,000.000	79,905	0.373	79,905	111,772		1,648		(51,118)		(51,118)	(111)	U	04/01/2011
Y80267-12-6	SINO LAND CO HKD1		D	288,200.000	410,411	1.424	410,411	497,092		14,882		(77,897)		(77,897)	542	U	11/02/2011
Y8076V-10-6	SJM HOLDINGS LTD		D	178,000.000	290,608	1.633	290,608	128,701		8,696		7,753		7,753	264	U	06/08/2010
Y82594-12-1	SUN HUNG KAI PROP HKD0.50		D	131,000.000	1,642,012	12.534	1,642,012	1,999,919	40,399	15,480		(534,135)		(534,135)	2,799	L	04/01/2011
Y83310-10-5	SWIRE PACIFIC A ORD		D	71,000.000	857,035	12.071	857,035	847,363		60,673		(309,054)		(309,054)	1,578	U	04/01/2011
Y8563B-15-9	TECHTRONIC INDUSTRIES CO		D	123,500.000	127,052	1.029	127,052	108,607		1,784		(34,020)		(34,020)	(40)	U	06/08/2010
Y85830-10-0	TELEVISION BROADCASTS		D	38,000.000	230,448	6.064	230,448	188,495		10,256		18,468		18,468	237	U	04/01/2011
G90624-10-0	TRINITY LTD		D	156,000.000	112,482	0.721	112,482	102,798		3,606		(49,314)		(49,314)	(82)	U	04/01/2011
G8813K-10-8	UNITED LABORATORIES INTERNATIONAL		D	62,000.000	35,683	0.576	35,683	47,690		1,673		(46,105)	41,903	(88,007)	(232)	U	04/01/2011
G9400S-10-8	VTECH HOLDINGS LTD		D	18,100.000	181,312	10.017	181,312	179,662		14,115		(30,383)		(30,383)	76	U	04/01/2011
Y9551M-10-8	WHARF HOLDINGS		D	143,000.000	646,267	4.519	646,267	788,546		18,358		(421,744)		(421,744)	1,730	U	04/01/2011
Y9553V-10-6	WHEELOCK AND CO		D	90,000.000	222,954	2.477	222,954	303,115		1,616		(141,565)		(141,565)	365	L	12/15/2010
Y9588K-10-9	WING HANG BANK		D	19,500.000	159,809	8.195	159,809	229,813		3,861		(110,216)		(110,216)	335	U	12/15/2010
G98149-10-0	WYNN MACAU LTD		D	162,800.000	408,750	2.511	408,750	295,427		25,096		43,859		43,859	450	U	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G9828G-10-8	XINYI GLASS HOLDING CO LTD		D	180,000.000	103,365	0.574	103,365	68,361		5,554		(44,740)		(44,740)	(103)	U	06/08/2010
G98803-14-4	YUE YUEN INDL HLDG HKD0.25		D	85,500.000	270,263	3.161	270,263	286,522		9,876		(37,468)		(37,468)	284	L	12/15/2010
M1586M-11-5	BANK HAPOALIM B.M.		D	104,697.000	341,206	3.259	341,206	402,664		5,011		(163,641)		(163,641)	(40,312)	L	04/04/2011
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.		D	124,216.000	355,602	2.863	355,602	486,662		16,504		(233,188)		(233,188)	(47,691)	U	04/04/2011
M20120-10-0	BEZEQ-ISRAELI TELECOMMUNICATIONS CORP.		D	184,367.000	337,773	1.832	337,773	404,558		32,704		(164,218)		(164,218)	(41,023)	U	04/04/2011
M2447P-10-7	CLAL INSURANCE ENTERPRISES LTD.		D	4,142.000	61,396	14.823	61,396	82,162		2,644		(49,249)		(49,249)	(9,231)	U	06/08/2010
M27635-10-7	DELEK GROUP LTD		D	513.000	96,543	188.192	96,543	115,972		5,155		(25,977)		(25,977)	(9,615)	U	06/08/2010
M3760D-10-1	ELBIT SYSTEMS LTD.		D	3,083.000	126,604	41.065	126,604	154,271		3,492		(26,556)		(26,556)	(11,955)	U	04/04/2011
M4792X-10-7	GAZIT GLOBE LTD		D	0.000		11.692			26							U	06/08/2010
M52635-10-5	HAREL INSURANCE INVESTMENTS LTD		D	1,922.000	70,203	36.526	70,203	84,686		2,260		(42,778)		(42,778)	(9,267)	U	06/08/2010
M5920A-10-9	ISRAEL CHEMICALS ILS1		D	45,221.000	468,703	10.365	468,703	537,635		34,957		(250,247)		(250,247)	(56,945)	U	04/04/2011
465074-20-1	ISRAEL DISCOUNT BANK LTD		D	76,606.000	102,516	1.338	102,516	129,256				(59,036)		(59,036)	(13,205)	U	06/08/2010
M6244J-10-7	KARDEN YAZAMUT		D	7,285.000	958	0.131	958	973				3,388	1,154	2,234	(3,403)	U	10/05/2011
M51363-11-3	MELLANIOX TECHNOLOGIES LTD		D	3,999.000	130,117	32.537	130,117	93,839				35,935		35,935	(8,377)	L	04/04/2011
M9540S-11-0	MIZRAHI TEFAHOT BANK LTD		D	18,289.000	144,594	7.906	144,594	137,972		2,297		(41,741)		(41,741)	(14,671)	U	06/08/2010
M7521B-10-6	OIL REFINERIES LTD		D	117,869.000	59,382	0.504	59,382	51,959				(21,170)		(21,170)	(6,409)	U	06/08/2010
M7575A-10-3	OSEM INVESTMENTS LTD.		D	5,557.000	81,204	14.613	81,204	78,889		2,824		(7,210)		(7,210)	(7,268)	U	04/04/2011
M78465-10-7	PARTNER COMMUNICATIONS		D	12,144.000	107,260	8.832	107,260	145,594		9,500		(47,610)	71,729	(119,339)	(16,353)	U	04/04/2011
M7846U-10-2	PAZ OIL CO LTD		D	434.000	52,670	121.359	52,670	58,176		2,407		(21,832)		(21,832)	(5,975)	U	06/08/2010
M8411W-10-1	SHUFERSAL LTD		D	15,852.000	55,738	3.516	55,738	90,832		5,539		(35,394)		(35,394)	(7,088)	U	04/04/2011
M8553H-11-0	STRAUSS-ELITE LTD		D	5,297.000	64,909	12.254	64,909	71,398		2,154		(14,774)		(14,774)	(6,209)	U	06/08/2010
M8785N-10-9	THE ISRAEL CORPORATION LTD.		D	262.000	163,621	624.508	163,621	286,726		2,307		(142,408)		(142,408)	(18,956)	U	04/04/2011
M87915-10-0	TOWER SEMICONDUCTOR LTD		D	53,865.000	32,395	0.601	32,395	42,179				(6,648)	30,746	(37,394)	(5,957)	U	06/08/2010
J00056-10-1	ABC-MART		D	3,700.000	140,703	38.028	140,703	119,028		1,782		109		109	8,625	U	04/01/2011
J0005L-10-8	ACCESS CO LTD		D	52.000	22,092	424.841	22,092	27,603				3,604	46,695	(43,090)	(4,053)	U	06/08/2010
J00105-10-6	ACOM CO		D	8,880.000	158,979	17.903	158,979	112,093				33,776		33,776	13,111	U	04/01/2011
J00110-10-9	ADEKA CORP		D	9,700.000	95,274	9.822	95,274	89,544		2,500		(15,138)		(15,138)	3,125	U	06/08/2010
J00210-10-4	ADVANTEST		D	15,600.000	148,562	9.523	148,562	281,040		1,681		78,026	262,046	(184,021)	(8,476)	U	04/01/2011
J00288-10-0	AEON CO LTD NPV		D	56,000.000	769,027	13.733	769,027	608,955		12,737		24,008		24,008	47,475	U	04/01/2011
J0021H-10-7	AEON CREDIT SERV JPY50		D	19,700.000	311,228	15.798	311,228	214,939		9,230		14,689		14,689	17,988	U	01/21/2010
J10005-10-6	AEON MALL CO		D	8,600.000	182,570	21.229	182,570	176,786		1,854		(46,173)		(46,173)	5,077	U	04/01/2011
J07686-10-8	AICHI BANK LTD/THE		D	2,800.000	162,245	57.945	162,245	175,698		2,305		(19,074)		(19,074)	7,159	U	12/16/2010
J00662-11-4	AIR WATER INC		D	11,000.000	140,055	12.732	140,055	131,596		2,841		(6,875)		(6,875)	6,432	U	01/21/2010
J00714-10-5	AISIN SEIKI CO JPY50		D	19,000.000	541,588	28.505	541,588	580,237		11,185		(141,458)		(141,458)	10,709	U	01/21/2010
J00882-12-6	AJINOMOTO		D	69,000.000	828,323	12.005	828,323	701,384		12,960		59,013		59,013	50,329	U	01/21/2010
J01050-10-3	AKEBONO BRAKE INDUSTRY CO LTD		D	18,900.000	81,523	4.313	81,523	87,146		2,225		(39,674)		(39,674)	(551)	U	06/08/2010
J0109X-10-7	ALFRESA HOLDINGS		D	3,800.000	160,205	42.159	160,205	169,017		4,026		(15,009)		(15,009)	6,487	U	06/08/2010
J51914-10-9	ALL NIPPON AIRWAYS CO		D	81,000.000	226,257	2.793	226,257	258,697		1,879		(80,560)		(80,560)	4,526	U	12/15/2010
J01134-10-5	ALPINE ELECTRONICS INC		D	11,200.000	120,629	10.770	120,629	131,878		2,106		(29,790)		(29,790)	5,167	U	04/01/2011
J01176-11-4	ALPS ELECTRIC CO JPY50		D	18,900.000	129,896	6.873	129,896	181,357		4,002		(80,345)		(80,345)	(598)	U	04/01/2011
J01218-10-6	AMADA CO		D	51,000.000	323,347	6.340	323,347	376,130		6,608		(100,770)		(100,770)	8,905	U	12/15/2010
J01680-10-7	AOMORI BANK LTD/THE		D	47,000.000	143,498	3.053	143,498	108,897		3,313		5,677		5,677	8,149	U	06/09/2010
J01722-10-7	AOYAMA TRADING CO LTD		D	6,600.000	123,991	18.787	123,991	118,321		3,101		(1,451)		(1,451)	6,270	U	06/08/2010
J01964-10-5	ARIAKE JAPAN CO LTD		D	4,300.000	82,905	19.280	82,905	67,682		1,768		5,375		5,375	5,522	U	04/01/2011
J0197M-10-4	ARNEST ONE CORP		D	8,000.000	82,110	10.264	82,110	76,626		3,698		(22,244)		(22,244)	1,583	U	06/08/2010
J02268-10-0	ASAHI DIAMOND INDUSTRIAL CO LTD		D	6,000.000	72,496	12.083	72,496	87,588		2,252		(40,422)		(40,422)	(1,111)	U	06/08/2010
J02394-12-0	ASAHI GLASS CO LTD COMMON STOCK		D	97,000.000	814,109	8.393	814,109	1,030,521		30,316		(324,551)		(324,551)	4,864	U	12/15/2010
J02773-10-9	ASAHI HOLDINGS INC		D	7,200.000	142,840	19.839	142,840	136,301		4,170		(15,003)		(15,003)	7,216	U	04/01/2011
J0242P-11-0	ASAHI KASEI CORP		D	112,000.000	675,172	6.028	675,172	613,303		16,359		(86,728)		(86,728)	28,728	U	04/01/2011
J03014-10-7	ASATSU-DK INC		D	4,700.000	123,530	26.283	123,530	111,608		5,981		(9,827)		(9,827)	6,284	U	04/01/2011
J03234-15-0	ASICS CORP		D	15,500.000	174,795	11.277	174,795	163,089		1,437		(33,193)		(33,193)	7,544	U	04/01/2011
J03325-10-7	ASKUL CORP		D	3,100.000	43,981	14.187	43,981	57,424	603	1,077		(20,408)		(20,408)	(177)	U	06/08/2010
J96216-12-2	ASTELLAS PHARMA INC		D	39,700.000	1,614,408	40.665	1,614,408	1,513,726		57,767		15,093		15,093	86,987	U	04/01/2011
J03507-10-0	AUTOBACS SEVEN CO LTD		D	3,000.000	137,196	45.732	137,196	107,028		4,947		10,880		10,880	8,444	U	06/08/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J03612-10-8	AWA BANK LTD/THE		D	22,000.000	148,058	6.730	148,058	131,935		1,552		7,304		7,304	8,250	U	12/15/2010
J03990-10-8	BANK KYOTO		D	27,000.000	232,571	8.614	232,571	239,222		3,503		(31,678)		(31,678)	8,183	U	01/21/2010
J25510-10-8	BANK OF IWATE LTD/THE		D	1,300.000	56,243	43.264	56,243	49,898		916		9,221	17,294	(8,072)	1,949	U	06/08/2010
J04032-10-8	BANK OF OKINAWA LTD/THE		D	2,100.000	89,080	42.419	89,080	71,209		1,607		2,654		2,654	4,950	U	06/08/2010
J04158-10-1	BANK OF THE RYUKYUS LTD		D	7,000.000	86,488	12.355	86,488	77,270		3,031		(692)		(692)	4,412	U	06/08/2010
J04242-10-3	BANK OF YOKOHAMA		D	105,000.000	496,558	4.729	496,558	513,580		11,683		(63,840)		(63,840)	21,275	U	04/01/2011
J0429N-10-2	BENESSE HOLDINGS		D	5,900.000	285,533	48.395	285,533	251,170		6,576		(971)		(971)	14,722	U	06/08/2010
J04578-12-6	BRIDGESTONE		D	60,100.000	1,362,537	22.671	1,362,537	1,041,196		14,019		117,291		117,291	83,811	U	12/15/2010
114813-10-8	BROTHER INDUSTRIES		D	25,200.000	309,393	12.278	309,393	314,156		7,087		(73,175)		(73,175)	8,867	U	12/15/2010
J05124-14-4	CANON		D	105,800.000	4,687,255	44.303	4,687,255	4,119,743		152,058		(932,778)		(932,778)	154,928	U	04/01/2011
J05082-10-2	CANON ELECTRONICS INC		D	4,600.000	115,284	25.062	115,284	117,309		2,655		(18,615)		(18,615)	6,632	U	04/01/2011
J05166-11-1	CANON MARKETING JAPAN		D	7,200.000	84,189	11.693	84,189	108,163		1,681		(20,211)		(20,211)	1,884	U	01/21/2010
J05187-10-9	CAPCOM CO LTD		D	5,900.000	139,356	23.620	139,356	102,325		2,112		26,297		26,297	11,609	U	04/01/2011
J05250-13-9	CASIO COMPUTER CO		D	30,600.000	185,659	6.067	185,659	227,033		3,456		(66,234)		(66,234)	8,309	U	04/01/2011
J05523-10-5	CENTRAL JAPAN RAILWAY CO		D	134.000	1,131,610	8,444.849	1,131,610	943,943		12,835		(37,477)		(37,477)	62,561	U	04/01/2011
J05670-10-4	CHIBA BANK		D	73,000.000	470,417	6.444	470,417	449,262		8,947		(20,886)		(20,886)	23,461	U	04/01/2011
J06237-10-1	CHIYODA CORP		D	16,000.000	162,765	10.173	162,765	150,994		1,653		(3,113)		(3,113)	9,100	U	04/01/2011
J06510-10-1	CHUBU ELECTRIC POWER CO		D	60,000.000	1,120,177	18.670	1,120,177	1,170,114		41,806		(19,874)	349,867	(369,740)	19,373	U	04/01/2011
J06930-10-1	CHUGAI PHARMACEUTICAL CO		D	20,900.000	344,577	16.487	344,577	381,044		10,548		(51,686)		(51,686)	12,706	L	12/15/2010
J07014-10-3	CHUGOKU BANK		D	16,500.000	230,018	13.940	230,018	205,934		2,421		17,225		17,225	13,021	U	12/15/2010
J07098-10-6	CHUGOKU ELECTRIC POWER		D	25,600.000	448,674	17.526	448,674	442,646		13,883		(14,212)	64,848	(79,061)	17,125	U	04/01/2011
J07182-11-6	CHUGOKU MARINE PAINTS LTD		D	9,000.000	55,775	6.197	55,775	61,195		1,371		(20,969)		(20,969)	368	U	06/08/2010
J0812E-10-7	CIRCLE K SUNKUS CO NPV		D	6,400.000	106,015	16.565	106,015	80,848		3,011		(1,969)		(1,969)	5,273	U	06/08/2010
J07938-11-1	CITIZEN HOLDINGS		D	36,100.000	209,649	5.807	209,649	232,279		3,175		(46,414)		(46,414)	7,067	U	12/15/2010
J08022-11-3	CKD CORP		D	17,100.000	117,525	6.873	117,525	146,548		2,156		(43,447)		(43,447)	5,632	U	04/01/2011
J0814J-10-4	COCA-COLA CENTRAL JAPAN CO LTD		D	32,100.000	409,539	12.758	409,539	386,004		13,416		(36,654)		(36,654)	16,823	U	06/10/2010
J0814U-10-9	COCA-COLA WEST CO		D	44,500.000	771,827	17.344	771,827	792,452		20,935		(66,359)		(66,359)	31,936	U	01/21/2010
J5890P-10-6	COMSYS HOLDINGS CORP		D	18,600.000	195,255	10.498	195,255	191,815		4,375		(12,844)		(12,844)	9,706	U	12/15/2010
J08316-10-1	COSMO OIL CO		D	68,000.000	189,944	2.793	189,944	183,210		6,288		(38,112)		(38,112)	5,270	U	06/08/2010
J7007M-10-9	CREDIT SAISON CO		D	18,600.000	372,870	20.047	372,870	253,519		6,462		42,421		42,421	24,611	U	01/21/2010
J1046G-10-8	CYBERAGENT INC		D	42.000	136,471	3,249.318	136,471	148,118		1,752		(23,564)		(23,564)	11,918	U	04/01/2011
J10584-10-0	DAI NIPPON PRINTING CO		D	51,000.000	490,321	9.614	490,321	693,729		19,217		(207,772)		(207,772)	3,352	U	12/15/2010
J08484-14-9	DAICEL CORPORATION		D	22,500.000	137,099	6.093	137,099	147,395		2,899		(30,892)		(30,892)	3,654	U	06/08/2010
J08778-11-0	DAIDO STEEL CO		D	35,000.000	219,631	6.275	219,631	194,783		1,466		5,668		5,668	19,180	U	04/01/2011
J08946-19-6	DAIEI INC/THE		D	19,100.000	68,985	3.612	68,985	77,053				(8,477)		(8,477)	3,521	U	04/01/2011
J09072-11-7	DAIHATSU MOTOR CO		D	24,000.000	428,427	17.851	428,427	286,946		9,286		35,009		35,009	25,096	U	12/15/2010
J09114-10-9	DAIHEN CORP		D	32,000.000	111,836	3.495	111,836	130,376		2,068		(37,811)		(37,811)	4,510	U	04/01/2011
J11257-10-2	DAIICHI SANKYO CO NPV		D	61,500.000	1,219,293	19.826	1,219,293	1,320,217		42,993		(169,166)		(169,166)	44,462	U	04/01/2011
J10038-11-5	DAIKIN INDUSTRIES JPY50		D	22,100.000	605,259	27.387	605,259	631,998		9,252		38,489	224,351	(185,862)	9,401	U	04/01/2011
J10626-10-9	DAINIPPON SCREEN MANUFACTURING CO LTD		D	20,000.000	168,637	8.432	168,637	170,339		345		(29,556)		(29,556)	13,512	U	04/01/2011
J10542-11-6	DAINIPPON SUMITOMO PHARM		D	16,300.000	185,723	11.394	185,723	173,230		3,194		24,266		24,266	13,232	U	04/01/2011
J79518-11-4	DAIO PAPER CORP		D	14,000.000	97,674	6.977	97,674	102,999		1,400		(7,232)		(7,232)	4,204	U	06/08/2010
J10773-10-9	DAISEKI CO LTD		D	5,300.000	86,279	16.279	86,279	107,958		1,273		(25,746)		(25,746)	1,377	U	06/08/2010
J10794-10-5	DAISHI BANK LTD/THE		D	17,000.000	55,437	3.261	55,437	51,543		1,398					2,881	U	06/08/2010
J11151-10-7	DAITO TRUST CONST JPY50		D	6,800.000	583,084	85.748	583,084	376,462		19,703		71,941		71,941	42,775	U	04/01/2011
J11508-12-4	DAIWA HOUSE INDS JPY50		D	43,000.000	512,849	11.927	512,849	486,840		9,242		(38,811)		(38,811)	23,595	U	04/01/2011
J11718-11-1	DAIWA SECURITIES		D	164,000.000	511,368	3.118	511,368	585,265		11,355		(16,146)	301,853	(317,998)	(10,429)	U	04/01/2011
J11256-10-4	DAIWABO HOLDINGS CO LTD		D	33,000.000	75,029	2.274	75,029	68,758		1,144		(13,782)		(13,782)	2,236	U	06/08/2010
J12549-10-1	DCM JAPAN HOLDINGS CO LTD		D	13,700.000	108,041	7.886	108,041	77,242		2,403		14,304		14,304	7,342	U	06/08/2010
J1257N-10-7	DENA CO		D	7,800.000	233,990	29.999	233,990	207,220		2,072		(55,921)		(55,921)	10,507	U	04/01/2011
J12936-13-4	DENKI KAGAKU KOGYO K.K		D	58,000.000	214,759	3.703	214,759	263,430		5,824		(72,002)		(72,002)	7,790	U	04/01/2011
J12075-10-7	DENSO CORP		D	44,100.000	1,218,093	27.621	1,218,093	1,321,170		23,773		(329,256)		(329,256)	30,670	U	04/01/2011
J1207N-10-8	DENTSU		D	16,600.000	506,605	30.518	506,605	434,161		5,857		(31,874)		(31,874)	23,039	U	12/15/2010
J1280G-10-3	DIC CORP		D	81,000.000	147,330	1.819	147,330	144,181		3,324		(41,842)		(41,842)	5,665	U	04/01/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J12327-10-2	DISCO CORP		D	2,700.000	140,841	52.163	140,841	184,894		1,905		(33,414)		(33,414)	5,878	U	04/01/2011
J1235L-10-8	DON QUIJOTE CO LTD COMMON STOCK		D	4,600.000	157,836	34.312	157,836	122,171		1,465		7,483		7,483	9,823	U	04/01/2011
J12432-12-6	DOWA HOLDINGS CO		D	31,000.000	196,141	6.327	196,141	182,666		2,645		(15,047)		(15,047)	10,561	U	04/01/2011
J12548-10-3	EACCESS LTD		D	166.000	39,403	237.365	39,403	45,481		1,555		20,159	76,405	(56,246)	(4,741)	U	06/08/2010
J1257M-10-9	EAST JAPAN RAILWAY COMPANY		D	31,900.000	2,030,791	63.661	2,030,791	2,067,915		40,961		(131,393)		(131,393)	92,970	U	04/01/2011
J12600-12-8	EBARA CORP		D	60,000.000	206,574	3.443	206,574	261,493		3,449		(91,675)		(91,675)	3,385	U	12/15/2010
J1266Z-10-9	EDION CORP NPV		D	14,000.000	114,226	8.159	114,226	119,314		4,102		(15,540)		(15,540)	4,061	U	06/08/2010
J12852-11-7	EISAI CO JPY50		D	22,700.000	939,321	41.380	939,321	853,907		38,910		60,703		60,703	57,473	U	04/01/2011
J12915-10-4	ELECTRIC POWER DEV		D	11,000.000	292,543	26.595	292,543	325,795		9,045		(60,307)		(60,307)	7,770	L	01/21/2010
J1354L-10-3	ELPIDA MEMORY INC CMN STK		D	18,200.000	84,651	4.651	84,651	116,165				(26,222)	97,991	(124,213)	(7,456)	U	04/01/2011
J2159X-10-2	EPS CORPORATION		D	27.000	51,986	1,925.425	51,986	63,650		1,111		(14,985)		(14,985)	893	U	06/08/2010
J1326T-10-1	EXEDY CORP		D	3,600.000	103,879	28.855	103,879	92,270		1,905		(13,938)		(13,938)	5,302	U	04/01/2011
J13314-10-9	EZAKI GLICO CO LTD		D	15,000.000	168,962	11.264	168,962	173,238		2,633		(15,714)		(15,714)	8,238	U	12/16/2010
J13398-10-2	FAMILYMART		D	5,600.000	226,270	40.405	226,270	182,030		4,844		3,077		3,077	12,683	U	04/01/2011
J1341M-10-7	FANCL CORP		D	5,600.000	76,466	13.655	76,466	74,833		1,888		(8,930)		(8,930)	3,997	U	04/01/2011
J13440-10-2	FANUC LTD JPY50		D	17,800.000	2,724,230	153.047	2,724,230	1,910,937		40,295		(138,493)		(138,493)	150,233	U	04/01/2011
J1346E-10-0	FAST RETAILING CO		D	5,300.000	964,012	181.889	964,012	928,148		11,189		63,934		63,934	56,021	U	12/15/2010
J1346G-10-5	FCC CO LTD.		D	7,200.000	146,301	20.320	146,301	174,417		2,699		(28,118)		(28,118)	6,635	U	12/15/2010
J13650-10-6	FOSTER ELECTRIC CO LTD		D	4,100.000	58,434	14.252	58,434	60,774		1,574		(8,928)	42,996	(51,924)	(722)	U	04/01/2011
J13671-10-2	FP CORP		D	1,500.000	97,051	64.701	97,051	73,924		2,050		7,913		7,913	6,000	U	06/08/2010
J1516D-10-6	FRONTIER REAL ESTATE INVESTMENT CORP		D	20.000	162,141	8,107.055	162,141	150,339		7,346		(32,269)		(32,269)	7,343	U	04/01/2011
J14112-10-6	FUJI ELECTRICS HLDGS		D	79,000.000	216,565	2.741	216,565	171,773		3,333		(39,497)		(39,497)	9,384	U	04/01/2011
J14208-10-2	FUJI FILM HLDGS CO NPV		D	40,400.000	956,856	23.685	956,856	1,287,399		15,311		(493,839)		(493,839)	(6,289)	L	04/01/2011
J14406-13-6	FUJI HEAVY INDUSTRIES		D	60,000.000	362,479	6.041	362,479	319,329		5,715		(98,415)		(98,415)	10,697	U	04/01/2011
J14910-10-3	FUJI MACHINE MANUFACTURING CO LTD		D	5,800.000	103,536	17.851	103,536	103,762		2,524		(18,279)		(18,279)	4,391	U	04/01/2011
J15477-10-2	FUJI MEDIA HOLDINGS		D	147.000	222,878	1,516.175	222,878	227,082		3,101		(20,037)		(20,037)	10,438	U	12/15/2010
J14994-10-7	FUJI OIL CO LTD		D	7,600.000	108,712	14.304	108,712	104,532		2,150		(7,183)		(7,183)	4,783	U	06/08/2010
J15183-10-6	FUJI SEAL INTERNATIONAL INC		D	2,600.000	46,953	18.059	46,953	54,825		1,132		(13,887)		(13,887)	764	U	06/08/2010
J14784-12-8	FUJIKURA LTD		D	42,000.000	122,775	2.923	122,775	195,288		2,506		(85,475)		(85,475)	(90)	U	04/01/2011
J15624-10-9	FUJITSU GENERAL LTD		D	25,000.000	142,913	5.717	142,913	120,399		828		(3,261)		(3,261)	9,275	U	04/01/2011
J15708-15-9	FUJITSU LTD		D	230,000.000	1,195,271	5.197	1,195,271	1,572,981		27,112		(320,972)		(320,972)	(84,325)	U	12/24/2009
J15792-10-4	FUJIYA CO LTD		D	43,000.000	91,062	2.118	91,062	82,872				1,418		1,418	4,904	U	06/08/2010
J15960-10-7	FUKUI BANK LTD/THE		D	24,000.000	72,964	3.040	72,964	72,622		1,268		(5,127)		(5,127)	3,901	U	04/01/2011
J17129-10-7	FUKUOKA FINANCIAL GROUP		D	76,000.000	318,929	4.196	318,929	295,083		6,836		(24,642)		(24,642)	14,817	U	04/01/2011
J16212-13-6	FUKUYAMA TRANSPORTING CO LTD		D	19,000.000	114,785	6.041	114,785	92,204		2,125		6,891		6,891	6,798	U	06/08/2010
J16307-10-0	FUNAI ELECTRIC CO JPY50		D	3,100.000	74,550	24.048	74,550	61,976		879		14,375	44,468	(30,094)	2,428	U	04/01/2011
J16464-11-7	FURUKAWA ELECTRIC CO LTD JPY50		D	71,000.000	163,272	2.300	163,272	202,520		4,196		(6,392)	137,414	(143,806)	(5,869)	U	04/01/2011
J17304-13-0	GLORY LTD		D	8,400.000	180,834	21.528	180,834	198,542		3,942		(32,922)		(32,922)	6,834	U	12/15/2010
J18807-10-7	GREE INC		D	12,800.000	441,024	34.455	441,024	161,177		1,399		246,734		246,734	31,432	U	12/15/2010
J1770L-10-9	GS YUASA CORP		D	36,000.000	193,634	5.379	193,634	251,460		3,327		(58,421)		(58,421)	2,862	U	01/21/2010
J17766-10-6	GUNMA BANK		D	51,000.000	280,278	5.496	280,278	281,545		5,979		(13,273)		(13,273)	13,394	U	12/15/2010
J17850-12-4	GUNZE LTD		D	45,000.000	131,545	2.923	131,545	147,454		2,846		(52,993)		(52,993)	2,912	U	04/01/2011
J2358J-10-2	H2O RETAILING CORP		D	13,000.000	99,143	7.626	99,143	82,008		1,764		(12)		(12)	5,619	U	04/01/2011
J17976-10-1	HACHIJUNI BANK		D	45,000.000	256,658	5.704	256,658	257,606		4,207		(7,726)		(7,726)	12,753	U	12/15/2010
J19174-10-1	HAKUHODO DY HOLDINGS		D	2,470.000	141,840	57.425	141,840	125,644		2,030		(6,371)		(6,371)	6,594	U	06/08/2010
J18270-10-8	HAMAMATSU PHOTONICS KK		D	6,500.000	227,420	34.988	227,420	198,886		3,018		(24,794)		(24,794)	11,532	U	04/01/2011
J18439-10-9	HANKYU HANSHIN HLDG		D	101,000.000	425,152	4.209	425,152	480,508		5,869		(59,743)		(59,743)	15,909	U	12/15/2010
J18774-16-6	HANWA CO LTD		D	38,000.000	165,883	4.365	165,883	158,158		4,254		(15,496)		(15,496)	9,982	U	04/01/2011
J18984-10-4	HASEKO CORP		D	148,000.000	98,065	0.663	98,065	136,934				(33,047)		(33,047)	1,872	U	04/01/2011
J19236-10-8	HEIWADO CO LTD		D	8,900.000	114,242	12.836	114,242	107,769		2,576		(8,608)		(8,608)	4,899	U	06/08/2010
J19404-10-2	HIGO BANK LTD/THE		D	19,000.000	107,379	5.652	107,379	95,370		1,900		3,132		3,132	5,959	U	06/08/2010
J1949F-10-8	HIKARI TSUSHIN		D	5,100.000	127,020	24.906	127,020	89,763		4,618		9,761		9,761	8,329	U	04/01/2011
433406-10-5	HINO MOTORS		D	46,000.000	279,096	6.067	279,096	204,419		2,755		20,747		20,747	18,669	U	04/01/2011
J19782-10-1	HIROSE ELECTRIC JPY50		D	3,100.000	271,859	87.697	271,859	330,474		5,469		(83,630)		(83,630)	6,124	U	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J03864-10-5	HIROSHIMA BANK		D	51,000.000	237,209	4.651	237,209	207,951		3,003		9,351		9,351	13,029	U	12/15/2010
J20076-12-1	HISAMITSU PHARMACEUTICAL		D	5,900.000	249,890	42.354	249,890	209,616		4,847		(10,351)		(10,351)	11,712	U	01/21/2010
J20454-12-0	HITACHI		D	425,000.000	2,230,740	5.249	2,230,740	1,795,078		23,717		(134,333)		(134,333)	140,105	U	04/01/2011
J20118-10-5	HITACHI CABLE LTD		D	39,000.000	82,591	2.118	82,591	100,769				(25,805)		(25,805)	1,916	U	04/01/2011
J20160-10-7	HITACHI CHEMICAL CO		D	10,300.000	181,458	17.617	181,458	223,968		4,372		(36,705)		(36,705)	4,906	U	01/21/2010
J20244-10-9	HITACHI CONSTR. MACHINE.		D	9,900.000	166,694	16.838	166,694	184,243		2,910		10,188	80,747	(70,559)	(35)	U	01/21/2010
J20416-10-3	HITACHI HIGH-TECH		D	7,600.000	164,895	21.697	164,895	154,782		2,474		(13,715)		(13,715)	8,271	U	04/01/2011
J20423-10-9	HITACHI KOKUSAI ELECTRIC INC		D	14,000.000	113,681	8.120	113,681	118,956		1,369		(21,496)		(21,496)	4,643	U	04/01/2011
J20538-11-2	HITACHI METALS		D	21,000.000	228,362	10.874	228,362	231,352		2,948		(32,815)		(32,815)	8,991	U	12/15/2010
J2076M-10-6	HITACHI TRANSPORT SYSTEM LTD		D	7,100.000	121,946	17.176	121,946	104,919		1,843		4,916		4,916	6,932	U	06/08/2010
J20790-10-1	HITACHI ZOSEN CORP		D	92,000.000	115,941	1.260	115,941	122,598		2,127		(26,288)		(26,288)	2,853	U	06/08/2010
J21378-10-4	HOKKAIDO ELECTRIC POWER		D	18,400.000	262,003	14.239	262,003	233,236		8,606		18,477	126,416	(107,939)	9,489	U	04/01/2011
J21630-10-8	HOKKOKU BANK LTD/THE		D	41,000.000	150,215	3.664	150,215	139,092		2,611		48		48	8,844	U	04/01/2011
J21882-10-5	HOKUETSU KISHU PAPER CO LTD		D	26,500.000	177,998	6.717	177,998	134,654		3,008		17,861		17,861	12,891	U	04/01/2011
J21903-10-9	HOKUHOKU FINANCIAL GROUP		D	131,000.000	255,294	1.949	255,294	288,732		5,648		(21,546)		(21,546)	10,613	U	01/21/2010
J22050-10-8	HOKURIKU ELECTRIC POWER		D	17,100.000	319,250	18.670	319,250	382,858		9,008		(97,877)		(97,877)	8,824	U	04/01/2011
J2224T-10-2	HOKUTO CORP		D	4,600.000	100,522	21.853	100,522	88,195		2,995		(10,364)		(10,364)	3,974	U	06/08/2010
J22302-11-1	HONDA MOTOR CO., LTD.		D	150,700.000	4,597,162	30.505	4,597,162	5,308,577		94,529		(1,385,509)		(1,385,509)	118,777	U	04/01/2011
J22428-10-6	HORIBA LTD		D	4,900.000	147,694	30.142	147,694	132,986		994		(1,247)		(1,247)	9,039	U	04/01/2011
J23254-10-5	HOSHIZAKI ELECTRIC CO LTD		D	4,700.000	110,401	23.490	110,401	78,106		1,623		15,651		15,651	7,627	U	06/08/2010
J22470-10-8	HOSIDEN CORP		D	8,200.000	54,759	6.678	54,759	57,373		2,402		(6,374)	33,549	(39,923)	(1,973)	U	06/08/2010
J22680-10-2	HOUSE FOODS CORP		D	6,700.000	126,044	18.813	126,044	93,300		1,890		10,751		10,751	7,849	U	06/08/2010
J22848-10-5	HOYA CORPORATION		D	41,700.000	898,254	21.541	898,254	913,294		31,775		96,587	242,081	(145,494)	30,908	U	12/15/2010
J22890-10-7	HYAKUGO BANK LTD/THE		D	20,000.000	79,252	3.963	79,252	81,377		1,760		(9,891)		(9,891)	2,925	U	06/08/2010
J22932-10-7	HYAKUJUSHI BANK LTD/THE		D	30,000.000	134,078	4.469	134,078	106,016		2,190		14,244		14,244	9,448	U	04/01/2011
J23059-11-6	IBIDEN CO		D	12,100.000	239,265	19.774	239,265	273,945		5,559		21,284	160,063	(138,779)	(3,523)	U	04/01/2011
J2388K-10-3	IDEMITSU KOSAN CO		D	1,900.000	195,998	103.157	195,998	163,359		3,597		(25,415)		(25,415)	11,203	U	04/01/2011
J2398N-10-5	IHI CORP		D	157,000.000	381,435	2.430	381,435	289,297		5,415		10,594		10,594	20,834	U	12/15/2010
J2467E-10-1	INPEX CORP		D	202.000	1,272,834	6,301.156	1,272,834	1,118,499		13,638		(14,322)		(14,322)	71,219	U	04/01/2011
J25038-10-0	ISETAN MITSUKOSHI HLDGS		D	43,200.000	452,935	10.485	452,935	445,739		3,467		(66,404)		(66,404)	17,050	U	12/15/2010
J24994-10-5	ISUZU MOTORS JPY50		D	118,000.000	545,771	4.625	545,771	290,841		6,608		(8,409)		(8,409)	29,010	L	04/01/2011
J2563B-10-0	IT HOLDINGS CORP		D	9,200.000	110,563	12.018	110,563	108,760		2,116		(15,874)		(15,874)	3,831	U	06/08/2010
J25027-10-3	ITO EN		D	37,500.000	645,057	17.202	645,057	569,107	9,346	16,482		(10,691)		(10,691)	32,210	U	01/21/2010
J2501P-10-4	ITOCHU CORP JPY50		D	143,300.000	1,455,899	10.160	1,455,899	1,230,962		43,026		(64,031)		(64,031)	69,103	U	12/15/2010
J25022-10-4	ITOCHU TECHNO-SOLUTIONS		D	3,400.000	152,618	44.888	152,618	110,467		3,591		15,295		15,295	9,807	U	06/08/2010
J25037-12-8	ITOHAM FOODS INC		D	21,000.000	83,487	3.976	83,487	70,373		725		3,231		3,231	4,729	U	06/08/2010
J25596-10-7	IYO BANK (THE)		D	26,000.000	256,723	9.874	256,723	218,592		2,761		32,499		32,499	16,071	L	12/15/2010
J25725-11-0	IZUMI		D	7,000.000	115,772	16.539	115,772	93,211		1,311		5,924		5,924	6,733	U	06/08/2010
J28711-10-9	J FRONT RETAILING		D	53,000.000	256,152	4.833	256,152	262,771		4,083		(34,668)		(34,668)	10,033	U	04/01/2011
J25832-10-6	JAFCO CO LTD		D	6,200.000	113,818	18.358	113,818	161,337		978		(60,697)		(60,697)	3,409	U	04/01/2011
J262ON-10-5	JAPAN AIRPORT TERMINAL CO LTD		D	5,600.000	72,828	13.005	72,828	74,192		408		(12,467)		(12,467)	2,946	U	04/01/2011
J2739K-10-9	JAPAN EXCELLENT INC		D	23.000	90,392	3,930.103	90,392	116,054		5,608		(52,645)		(52,645)	1,575	U	04/01/2011
J2785A-10-4	JAPAN LOGISTICS FUND INC		D	17.000	147,317	8,665.714	147,317	127,293		5,626		(13,305)		(13,305)	7,613	U	04/01/2011
J2740Q-10-3	JAPAN PETROLEUM EXP.		D	5,800.000	226,816	39.106	226,816	236,121		2,719		(5,341)		(5,341)	11,415	U	12/15/2010
J2741H-10-2	JAPAN PRIME REALTY INVT		D	84.000	197,859	2,355.463	197,859	187,647		9,924		(59,356)		(59,356)	5,531	U	04/01/2011
J27523-10-9	JAPAN REAL ESTATE INV		D	47.000	366,377	7,795.245	366,377	400,436		17,376		(129,757)		(129,757)	8,709	U	12/15/2010
J27544-10-5	JAPAN RETAIL FUND INVT		D	174.000	257,711	1,481.097	257,711	222,592		12,676		(68,142)		(68,142)	8,514	U	04/01/2011
J27743-10-3	JAPAN STEEL WORKS		D	31,000.000	215,474	6.951	215,474	242,155		3,787		(55,588)	44,493	(100,081)	89	U	04/01/2011
J2817M-10-0	JFE HOLDINGS INC NPV		D	43,800.000	793,260	18.111	793,260	1,236,039		12,523		(596,242)		(596,242)	(124,532)	U	04/01/2011
J2870F-10-9	JFE SHOJI HOLDINGS INC		D	31,000.000	129,284	4.170	129,284	139,594		4,386		(18,814)		(18,814)	6,354	U	04/01/2011
J26945-10-5	JGC CORP		D	21,000.000	504,196	24.009	504,196	416,862		7,278		19,033		19,033	28,125	U	12/15/2010
J2838H-10-6	J-OIL MILLS INC		D	25,000.000	71,457	2.858	71,457	73,001		2,352		(9,616)		(9,616)	2,553	U	06/08/2010
J28541-10-0	JOYO BANK		D	53,000.000	234,117	4.417	234,117	225,346		4,424		(6,124)		(6,124)	13,100	U	04/01/2011
J2855M-10-3	JS GROUP CORP		D	22,600.000	433,091	19.163	433,091	412,619		10,655		(77,316)		(77,316)	12,978	U	01/21/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J2856K-10-6	JSR CORP JPY50		D	17,500.000	322,853	18.449	322,853	368,439		6,621		(18,229)		(18,229)	14,533	U	01/21/2010
J2946V-10-4	JTEKT CORP		D	23,100.000	227,189	9.835	227,189	298,725		3,958		(55,576)		(55,576)	7,762	U	04/01/2011
J28710-10-1	JUPITER TELECOMM NPV		D	253.000	256,386	1,013.382	256,386	244,390		5,348		(20,537)		(20,537)	10,804	U	06/08/2010
J28709-10-3	JUROKU BANK LTD/THE		D	55,000.000	179,356	3.261	179,356	180,104		4,523		(5,696)		(5,696)	8,921	U	12/15/2010
J29699-10-5	JX HOLDINGS INC COMMON STOCK		D	227,740.000	1,375,848	6.041	1,375,848	1,127,966		42,689		(208,614)		(208,614)	38,893	U	04/01/2010
J2887C-10-7	KADOKAWA GROUP HOLDINGS INC		D	4,300.000	149,497	34.767	149,497	90,554		1,730		25,945		25,945	10,902	U	06/08/2010
J29051-10-9	KAGOME CO LTD		D	3,100.000	61,662	19.891	61,662	52,744		534		1,261		1,261	3,357	U	06/08/2010
J29094-10-9	KAGOSHIMA BANK LTD/THE		D	21,000.000	147,330	7.016	147,330	132,435		1,974		(967)		(967)	7,590	U	12/15/2010
J29223-12-0	KAJIMA CORP		D	89,000.000	272,886	3.066	272,886	195,679		6,268		19,529		19,529	16,578	U	06/08/2010
J29258-10-0	KAKAKU.COM INC		D	4,800.000	175,985	36.664	175,985	95,524		922		20,938		20,938	11,555	U	04/01/2011
J29438-11-6	KAMIGUMI CO LTD		D	26,000.000	224,295	8.627	224,295	209,354		2,553		(5,341)		(5,341)	11,235	U	12/15/2010
J29653-10-2	KANDENKO CO LTD		D	13,000.000	62,999	4.846	62,999	79,134		1,835		(24,574)		(24,574)	308	U	06/08/2010
J2975N-10-6	KANEKA CORP		D	32,000.000	170,456	5.327	170,456	219,218		6,027		(55,268)		(55,268)	3,825	U	12/15/2010
J30169-10-6	KANSAI ELECTRIC POWER CO		D	66,900.000	1,026,490	15.344	1,026,490	1,329,607		46,107		(409,197)	205,332	(614,528)	1,432	U	04/01/2011
J30255-12-9	KANSAI PAINT CO		D	18,000.000	160,660	8.926	160,660	152,573		2,113		(19,539)		(19,539)	5,942	U	01/21/2010
J30427-10-8	KANTO DENKA KOGYO CO LTD		D	11,000.000	40,444	3.677	40,444	43,540		777		(9,598)	35,132	(44,730)	(3,297)	U	06/08/2010
J30642-16-9	KAO CORP		D	51,600.000	1,409,832	27.322	1,409,832	1,277,507		35,197		(48,404)		(48,404)	67,661	U	12/15/2010
J31502-10-7	KAWASAKI HEAVY IND		D	132,000.000	329,271	2.494	329,271	364,755		4,555		(117,236)		(117,236)	2,660	U	01/21/2010
J31588-11-4	KAWASAKI KISEN KAISHA		D	47,000.000	84,877	1.806	84,877	97,992		2,972		(33,759)	78,664	(112,424)	(9,362)	U	06/08/2010
J31843-10-5	KDDI CORP JPY5000		D	247.000	1,588,476	6,431.077	1,588,476	1,393,549		40,514		52,829		52,829	97,231	U	04/01/2011
J32083-10-7	KEIHIN CORP		D	3,800.000	62,996	16.578	62,996	72,979		1,159		(23,137)		(23,137)	482	L	06/08/2010
J32104-11-9	KEIKYU CORP		D	40,000.000	359,101	8.978	359,101	312,296		2,823		(11,404)		(11,404)	17,259	U	01/21/2010
J32190-12-6	KEIO CORP		D	45,000.000	317,462	7.055	317,462	286,199		3,172		(5,427)		(5,427)	15,831	U	01/21/2010
J32233-10-8	KEISEI ELECTRIC RAILWAY		D	32,000.000	235,312	7.354	235,312	179,652		1,924		11,892		11,892	14,173	L	04/01/2011
J05754-10-6	KEIYO BANK LTD/THE		D	27,000.000	133,649	4.950	133,649	130,913		2,829		(7,479)		(7,479)	7,412	U	04/01/2011
J33097-10-6	KEIWPIE CORP		D	20,200.000	287,372	14.226	287,372	246,213		2,176		15,633		15,633	15,476	U	12/15/2010
J3246M-10-9	KEY COFFEE INC		D	4,900.000	88,553	18.072	88,553	82,932		857		(3,336)		(3,336)	4,196	U	06/09/2010
J32491-10-2	KEYENCE CORP JPY50		D	3,800.000	916,305	241.133	916,305	894,532		2,685		(209,001)		(209,001)	24,481	L	12/15/2010
J33093-10-5	KINDEN CORP		D	15,000.000	126,673	8.445	126,673	135,541		2,184		(17,155)		(17,155)	5,870	U	04/01/2011
J33136-12-8	KINTETSU CORP		D	174,000.000	680,446	3.911	680,446	604,833		10,003		89,671		89,671	46,423	U	01/21/2010
J33652-10-8	KISSEI PHARMACEUTICAL CO LTD		D	6,000.000	123,555	20.592	123,555	114,915		2,471		(725)		(725)	6,334	U	06/08/2010
J34728-10-5	KIYO HOLDINGS INC		D	63,000.000	98,220	1.559	98,220	79,189		2,183		4,842		4,842	5,695	U	06/09/2010
J3430E-10-3	KOBAYASHI PHARMACEUTICAL CO LTD		D	3,100.000	163,115	52.618	163,115	126,072		2,485		9,540		9,540	9,630	U	06/08/2010
J34555-14-4	KOBE STEEL JPY50		D	255,000.000	394,245	1.546	394,245	516,482		7,485		(246,892)		(246,892)	(5,864)	U	12/15/2010
J34899-10-4	KOITO MANUFACTURING CO LTD		D	11,000.000	154,346	14.031	154,346	189,866		2,121		(24,608)		(24,608)	6,703	U	04/01/2011
J34964-10-6	KOJIMA CO LTD		D	14,400.000	94,291	6.548	94,291	95,565		2,026		4,590		4,590	5,455	U	06/08/2010
J35544-10-5	KOKUYO CO LTD		D	16,300.000	115,203	7.068	115,203	134,351		2,378		(24,089)		(24,089)	5,053	U	04/01/2011
J35759-12-5	KOMATSU LTD NPV		D	88,100.000	2,059,138	23.373	2,059,138	1,900,912		42,478		(646,007)		(646,007)	39,032	U	12/15/2010
J3590M-10-1	KOMERI CO LTD		D	3,600.000	111,129	30.869	111,129	83,899		1,436		20,218		20,218	8,216	U	06/08/2010
J35996-10-7	KONAMI CORP COMMON STOCK		D	13,100.000	392,302	29.947	392,302	243,660		6,366		85,750		85,750	28,062	U	12/15/2010
J36060-11-9	KONICA MINOLTA HOL NPV		D	49,000.000	365,415	7.457	365,415	520,139		8,621		(147,099)		(147,099)	3,141	U	12/15/2010
J3622S-10-0	KOSE CORP		D	4,300.000	107,765	25.062	107,765	100,248		2,025		(8,081)		(8,081)	4,626	U	06/08/2010
J36615-10-2	KS HOLDINGS CORP		D	5,800.000	229,830	39.626	229,830	142,695		3,954		50,363		50,363	19,044	U	04/01/2011
J36662-13-8	KUBOTA CORP		D	110,000.000	921,788	8.380	921,788	1,081,275		17,875		(151,713)		(151,713)	32,034	U	04/01/2011
J37006-13-7	KURARAY CO		D	34,400.000	489,385	14.226	489,385	439,185		12,146		(26,604)		(26,604)	22,806	U	12/15/2010
J37049-10-3	KUREHA CORP		D	17,000.000	84,591	4.976	84,591	81,981		1,991		(19,804)		(19,804)	2,006	U	06/08/2010
J37221-11-6	KURITA WATER INDUSTRIES		D	9,500.000	246,849	25.984	246,849	298,661		4,359		(58,125)		(58,125)	5,664	U	01/21/2010
J37479-11-0	KYOCERA CORP JPY50		D	14,600.000	1,174,146	80.421	1,174,146	1,362,602		21,838		(340,731)		(340,731)	25,188	U	04/01/2011
J37996-11-3	KYORIN CO LTD		D	8,000.000	140,834	17.604	140,834	115,221		3,385		(5,799)		(5,799)	8,040	U	04/01/2011
J38296-11-7	KYOWA HAKKO KIRIN CO		D	28,000.000	342,679	12.239	342,679	297,882		6,586		33,342		33,342	21,026	U	12/15/2010
J38468-10-4	KYUSHU ELEC POWER JPY500		D	33,500.000	479,629	14.317	479,629	602,130		23,612		(141,827)	128,796	(270,623)	(703)	U	12/15/2010
J3871L-10-3	LAWSON		D	4,900.000	305,892	62.427	305,892	221,371		9,830		42,445		42,445	21,132	U	01/21/2010
J13776-10-9	LINTEC CORP		D	4,600.000	83,310	18.111	83,310	101,436		1,727		(44,868)		(44,868)	2,832	U	04/01/2011
J38933-10-7	LION CORP		D	16,000.000	94,582	5.911	94,582	78,892		1,636		3,278		3,278	5,943	U	04/01/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J39186-10-1	MABUCHI MOTOR		D	1,300.000	54,131	41.640	54,131	56,737		1,513		2,280	16,249	(13,969)	1,091	U	01/21/2010
J39315-10-6	MAEDA CORP		D	27,000.000	98,922	3.664	98,922	77,716		2,174		8,012		8,012	6,109	U	06/08/2010
J39584-10-7	MAKITA CORP		D	10,400.000	336,578	32.363	336,578	371,203		7,962		(94,535)		(94,535)	5,839	U	01/21/2010
J39659-10-7	MANDOM CORP		D	4,200.000	111,098	26.452	111,098	108,289		2,577		(5,487)		(5,487)	6,129	U	04/01/2011
J39788-13-8	MARUBENI		D	161,000.000	981,018	6.093	981,018	962,404		31,140		(183,774)		(183,774)	32,497	U	12/15/2010
J4001N-10-0	MARUHA NICHIRO HOLDINGS INC		D	90,000.000	166,038	1.845	166,038	134,338		1,587		14,803		14,803	11,927	U	04/01/2011
J40089-10-4	MARUI CO		D	27,300.000	212,810	7.795	212,810	181,677		4,074		(11,396)		(11,396)	10,642	U	04/01/2011
J40046-10-4	MARUICHI STEEL TUBE		D	4,700.000	104,845	22.307	104,845	82,945		2,830		(413)		(413)	5,400	U	06/08/2010
J4083J-10-0	MATSUDA SANGYO CO LTD		D	4,900.000	74,802	15.266	74,802	76,718		1,383		(15,348)		(15,348)	2,035	U	06/08/2010
J4086C-10-2	MATSUI SECURITIES CO		D	30,500.000	148,993	4.885	148,993	191,967		3,260		(53,928)		(53,928)	6,330	U	04/01/2011
J41208-10-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD		D	4,500.000	91,087	20.242	91,087	87,975		1,752		(8,638)		(8,638)	4,494	U	04/01/2011
J41551-10-2	MAZDA MOTOR CORP		D	147,000.000	259,737	1.767	259,737	390,751				(148,035)		(148,035)	(2,679)	L	04/01/2011
J4189T-10-1	MEDIPAL HOLDINGS CORP		D	20,700.000	216,225	10.446	216,225	244,962		4,389		(21,597)		(21,597)	9,634	U	12/15/2010
J41966-10-2	MEGMILK SNOW BRAND CO LTD		D	6,400.000	122,811	19.189	122,811	110,939		1,841		(1,899)		(1,899)	6,154	U	06/08/2010
J41729-10-4	MEIJI HOLDINGS CO		D	7,000.000	290,568	41.510	290,568	271,724		6,595		(36,458)		(36,458)	10,608	U	01/21/2010
J42067-10-8	MEITEC CORP		D	7,000.000	135,053	19.293	135,053	122,222		4,659		(19,387)		(19,387)	4,680	U	06/08/2010
J4225X-10-8	MELCO HOLDINGS INC		D	4,000.000	108,146	27.037	108,146	116,859		2,246		(29,937)		(29,937)	3,945	U	04/01/2011
J42669-10-1	MIKUNI COCA-COLA BOTTLING CO LTD		D	26,100.000	231,601	8.874	231,601	203,045		7,115		(15,863)		(15,863)	10,740	U	04/01/2011
J42884-13-0	MINEBEA CO.		D	46,500.000	194,530	4.183	194,530	169,513		3,818		(1,437)	99,372	(100,809)	2,101	U	12/15/2010
J4352B-10-1	MIRACA HOLDINGS INC		D	4,600.000	183,175	39.821	183,175	134,250		3,559		(10,364)		(10,364)	8,270	U	06/08/2010
J43293-10-9	MISUMI GROUP INC		D	8,200.000	188,354	22.970	188,354	162,326		1,826		(23,673)		(23,673)	8,627	U	04/01/2011
J44046-10-0	MITSUBISHI CHEM HOLDINGS		D	120,000.000	661,037	5.509	661,037	655,153		11,582		(149,422)		(149,422)	17,941	U	04/01/2011
J43830-11-6	MITSUBISHI CORPORATION		D	124,300.000	2,511,193	20.203	2,511,193	3,145,400		86,306		(878,566)		(878,566)	4,828	U	04/01/2011
J43873-11-6	MITSUBISHI ELECTRIC CORP		D	182,000.000	1,745,043	9.588	1,745,043	1,581,600		24,608		(283,618)		(283,618)	81,445	U	04/01/2011
J43916-11-3	MITSUBISHI ESTATE CO		D	111,000.000	1,658,439	14.941	1,658,439	1,824,596		15,012		(435,816)		(435,816)	48,007	L	04/01/2011
J43959-11-3	MITSUBISHI GAS CHEMICAL		D	41,000.000	227,452	5.548	227,452	232,884		4,844		(67,434)		(67,434)	3,508	U	01/21/2010
J44002-12-9	MITSUBISHI HEAVY INDS		D	285,000.000	1,214,499	4.261	1,214,499	1,062,892		16,821		72,546		72,546	71,316	L	12/15/2010
J44561-10-8	MITSUBISHI LOGISTICS		D	11,000.000	122,190	11.108	122,190	130,906		1,414		(24,945)		(24,945)	5,258	U	04/01/2011
J44024-10-7	MITSUBISHI MATERIALS		D	128,000.000	347,564	2.715	347,564	373,183		2,230		(81,405)		(81,405)	14,500	U	04/01/2011
J44131-10-0	MITSUBISHI MOTORS CORP		D	386,000.000	456,360	1.182	456,360	577,344				(111,611)		(111,611)	13,376	U	04/01/2011
J4448H-10-4	MITSUBISHI TANABE JPY50		D	19,000.000	300,663	15.824	300,663	261,680		6,481		(31,875)		(31,875)	11,698	U	01/21/2010
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP		D	1,190,600.000	5,058,157	4.248	5,058,157	6,376,442		165,104		(1,466,021)		(1,466,021)	113,775	U	04/01/2011
J4706D-10-0	MITSUBISHI UFJ LEASE FIN		D	10,030.000	397,447	39.626	397,447	355,247		6,040		(18,696)		(18,696)	18,353	U	01/21/2010
J44690-13-9	MITSUI & CO NPV		D	162,000.000	2,519,345	15.552	2,519,345	1,999,847		102,023		(209,724)		(209,724)	50,635	U	04/01/2011
J4466L-10-2	MITSUI CHEMICALS INC JP 4183		D	165,000.000	503,768	3.053	503,768	594,234		11,594		(90,602)		(90,602)	2,979	U	12/24/2009
J44776-12-8	MITSUI ENGINEERING&SHIP.		D	90,000.000	140,315	1.559	140,315	146,201		2,899		(14,205)	76,950	(91,154)	714	U	04/01/2011
J4509L-10-1	MITSUI FUDOSAN CO JPY50		D	79,000.000	1,151,592	14.577	1,151,592	1,405,175		20,275		(432,672)		(432,672)	12,250	U	04/01/2011
J44948-10-7	MITSUI MINING & SMELTING		D	71,000.000	183,565	2.585	183,565	211,549		3,882		(58,332)		(58,332)	5,739	U	04/01/2011
J45013-10-9	MITSUI O.S.K.LINES JPY50		D	144,000.000	557,516	3.872	557,516	567,306		12,671		82,490	407,011	(324,521)	(100,547)	U	12/24/2009
J45163-10-2	MITSUI SUGAR CO LTD		D	37,000.000	126,426	3.417	126,426	122,922		3,034		(18,298)		(18,298)	4,362	U	06/09/2010
J45464-12-0	MITSUMI ELECTRIC CO		D	9,700.000	72,211	7.444	72,211	95,428		1,541		(13,915)	72,688	(86,603)	(3,799)	U	04/01/2011
J4599L-10-2	MIZUHO FINANCIAL GROUP		D	2,118,680.000	2,862,718	1.351	2,862,718	3,921,289		205,429		(1,077,540)		(1,077,540)	38,704	U	09/01/2011
J46152-10-4	MOCHIDA PHARMACEUTICAL CO LTD		D	13,000.000	145,927	11.225	145,927	127,173		2,855		(5,894)		(5,894)	9,101	U	04/01/2011
J46496-12-1	MORI SEIKI CO LTD		D	12,400.000	110,516	8.913	110,516	129,414		2,597		(39,352)		(39,352)	3,031	U	04/01/2011
J4664Q-10-1	MORI TRUST SOGO REIT		D	16.000	130,544	8,159.023	130,544	128,229		6,434		(30,846)		(30,846)	5,281	U	04/01/2011
J46410-11-4	MORINAGA MILK INDUSTRY CO LTD		D	47,000.000	181,967	3.872	181,967	173,306		3,801		(23,761)		(23,761)	6,590	U	06/08/2010
J46733-10-1	MOSHI MOSHI HOTLINE INC		D	8,300.000	78,180	9.419	78,180	88,589		2,428		(24,955)		(24,955)	1,888	U	04/01/2011
J45745-10-6	MS & AD INSURANCE GROUP HOLDING		D	52,319.000	969,298	18.527	969,298	1,394,582		32,613		(349,016)		(349,016)	12,481	U	04/01/2011
J46840-10-4	MURATA MFG		D	18,500.000	950,598	51.384	950,598	1,025,312		21,352		(355,188)		(355,188)	8,931	U	04/01/2011
J46948-10-5	MUSASHI SEIMITSU INDUSTRY CO LTD		D	4,600.000	99,447	21.619	99,447	101,166		1,508		(17,874)		(17,874)	4,600	U	04/01/2011
J46883-10-4	MUSASHINO BANK LTD/THE		D	4,200.000	139,745	33.273	139,745	109,569		2,967		4,662		4,662	7,826	U	06/08/2010
J4707Q-10-0	NABTESCO CORP		D	9,600.000	174,988	18.228	174,988	156,755		3,315		(44,549)		(44,549)	7,283	U	04/01/2011
J47270-10-3	NAGASE AND CO LTD		D	19,000.000	207,107	10.900	207,107	229,286		5,570		(47,957)		(47,957)	9,109	U	12/16/2010
J48454-10-2	NAMCO BANDAI HLDGS NPV		D	26,000.000	370,222	14.239	370,222	259,366		7,353		66,746		66,746	24,230	U	12/15/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J48517-10-6	NANTO BANK LTD/THE		D	36,000.000	199,246	5.535	199,246	175,899		2,543		7,778		7,778	11,003	U	12/15/2010
J48894-10-9	NET ONE SYSTEMS CO LTD		D	79.000	215,436	2,727.037	215,436	102,400		2,331		78,175		78,175	20,251	U	04/01/2011
J49076-11-0	NGK INSULATORS JPY50		D	25,000.000	296,869	11.875	296,869	413,860		5,869		(113,825)		(113,825)	2,700	U	12/15/2010
J49119-10-0	NGK SPARK PLUG CO JPY50		D	18,500.000	229,537	12.407	229,537	251,588		4,809		(61,557)		(61,557)	7,180	U	12/15/2010
J49162-12-6	NHK SPRING CO		D	16,000.000	141,770	8.861	141,770	144,744		2,819		(35,263)		(35,263)	3,021	U	01/21/2010
J49420-10-2	NICHICON CORP		D	8,600.000	86,592	10.069	86,592	101,166		1,422		(35,932)		(35,932)	1,171	U	04/01/2011
J49603-10-3	NICHII GAKKAN CO		D	8,300.000	101,256	12.200	101,256	78,602		1,465		20,342		20,342	7,718	U	06/08/2010
J49614-10-0	NICHI-IKO PHARMACEUTICAL CO LTD		D	4,400.000	103,583	23.542	103,583	139,561		1,413		(39,064)		(39,064)	2,655	U	04/01/2011
J49764-14-5	NICHIREI CORP		D	30,000.000	145,381	4.846	145,381	113,969		3,161		(660)		(660)	7,477	U	06/08/2010
J5000K-10-4	NIDEC COPAL CORP		D	4,000.000	44,277	11.069	44,277	57,052		824		(26,640)		(26,640)	(914)	U	06/08/2010
J52968-10-4	NIDEC CORPORATION JPY50		D	10,500.000	912,628	86.917	912,628	957,117		11,066		(178,085)		(178,085)	28,944	U	12/15/2010
J5296N-10-1	NIDEC SANKYO CORP		D	13,000.000	82,760	6.366	82,760	102,007		1,238		(20,893)		(20,893)	3,559	U	04/01/2011
654101-10-4	NIFCO INC/JAPAN		D	3,600.000	100,605	27.946	100,605	72,972		1,983		(1,978)		(1,978)	4,990	U	06/08/2010
J26819-10-2	NIHON DEMPA KOGYO CO LTD		D	7,600.000	90,841	11.953	90,841	128,370		1,496		(46,114)		(46,114)	1,543	U	04/01/2011
J50538-11-5	NIHON KOHDEN CORP		D	4,100.000	101,155	24.672	101,155	80,889		1,981		6,496		6,496	6,608	U	04/01/2011
J55096-10-1	NIHON PARKERIZING CO LTD		D	6,000.000	72,028	12.005	72,028	73,748		1,413		(16,288)		(16,288)	1,778	U	06/08/2010
J51097-10-3	NIHON UNISYS LTD		D	14,300.000	91,221	6.379	91,221	101,837		1,682		(24,988)		(24,988)	1,725	U	06/08/2010
J51484-10-3	NIKKISO CO LTD		D	10,000.000	85,098	8.510	85,098	73,693		1,416		(3,627)		(3,627)	3,985	U	06/08/2010
654111-10-3	NIKON CORP		D	28,700.000	639,104	22.268	639,104	643,579		10,481		21,085		21,085	35,818	U	01/21/2010
J51699-10-6	NINTENDO CO LTD COM STK		D	9,300.000	1,280,759	137.716	1,280,759	1,627,530		32,588		(301,765)	896,814	(1,198,578)	(244,551)	L	04/01/2011
J53935-10-2	NIPPO CORP		D	12,000.000	114,746	9.562	114,746	92,116		1,651		22,420		22,420	8,670	U	06/08/2010
J52066-10-7	NIPPON ACCOMODATIONS FUND INC		D	21.000	141,328	6,729.895	141,328	131,505		4,710		(21,636)		(21,636)	9,271	U	04/01/2011
J52043-10-6	NIPPON BEET SUGAR MANUFACTURING CO LTD		D	43,000.000	85,475	1.988	85,475	92,750		2,484		(18,412)		(18,412)	2,200	U	06/09/2010
J52088-10-1	NIPPON BUILDING FUND		D	64.000	523,840	8,185.007	523,840	525,332		22,987		(145,471)		(145,471)	12,679	U	11/16/2009
J52430-11-3	NIPPON CHEMI-CON CORP		D	23,000.000	77,693	3.378	77,693	102,955		797		(38,927)		(38,927)	(660)	U	06/08/2010
J52732-10-4	NIPPON COKE & ENGINEERING COMP		D	34,500.000	44,375	1.286	44,375	57,622		797		(23,508)		(23,508)	(531)	U	06/08/2010
J53247-11-0	NIPPON ELEC GLASS NPV		D	35,000.000	346,499	9.900	346,499	322,781		5,768		20,158	179,434	(159,276)	540	U	12/15/2010
J53376-11-7	NIPPON EXPRESS CO		D	99,000.000	385,864	3.898	385,864	436,787		11,621		(73,446)		(73,446)	13,024	U	12/15/2010
J54236-11-2	NIPPON KAYAKU CO LTD		D	20,000.000	192,802	9.640	192,802	202,798	2,574	2,429		(27,860)		(27,860)	9,060	U	12/15/2010
J54580-10-5	NIPPON KONPO UNYU SOKO CO LTD		D	13,000.000	140,353	10.796	140,353	142,857		2,900		(22,431)		(22,431)	4,588	U	06/08/2010
J54709-10-0	NIPPON LIGHT METAL CO LTD		D	98,000.000	129,869	1.325	129,869	143,193		1,802		(57,075)		(57,075)	2,617	U	04/01/2011
J54752-14-2	NIPPON MEAT PACKER JPY50		D	20,000.000	248,408	12.420	248,408	257,908		3,714		(23,026)		(23,026)	10,073	U	01/21/2010
J55053-12-8	NIPPON PAINT CO LTD		D	16,000.000	110,796	6.925	110,796	102,175		1,504		(15,650)		(15,650)	3,870	U	06/08/2010
J55655-12-0	NIPPON SHEET GLASS CO		D	92,000.000	172,119	1.871	172,119	268,148		5,736		(83,973)		(83,973)	3,304	L	04/01/2011
J55784-10-2	NIPPON SHINYAKU CO LTD		D	13,000.000	160,621	12.355	160,621	136,845		2,902		(30,146)		(30,146)	4,710	U	06/08/2010
J55806-10-3	NIPPON SHOKUBAI CO COMMON STOCK		D	11,000.000	118,189	10.744	118,189	110,542		2,560		(7,914)		(7,914)	7,145	U	04/01/2011
J55999-12-2	NIPPON STEEL CORP		D	454,000.000	1,132,494	2.494	1,132,494	1,207,879		23,794		55,918	534,502	(478,584)	(21,733)	U	12/15/2010
J56042-10-4	NIPPON SUISAN KAISHA LTD		D	41,600.000	142,684	3.430	142,684	119,616		3,942		9,098		9,098	9,683	U	04/01/2011
J56085-11-1	NIPPON SYNTHETIC CHEMICAL INDUSTRY CO LT		D	15,000.000	86,332	5.755	86,332	92,559		1,966		(15,649)		(15,649)	3,827	U	04/01/2011
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT		D	61,900.000	3,164,564	51.124	3,164,564	2,737,612		94,661		157,032		157,032	205,678	U	11/16/2009
J56257-11-6	NIPPON THOMPSON CO LTD		D	15,000.000	87,112	5.807	87,112	94,414		2,121		(34,125)		(34,125)	409	U	06/08/2010
J56354-10-3	NIPPON UNIPAC HOLDING		D	11,300.000	246,642	21.827	246,642	294,361		3,594		(49,342)		(49,342)	8,164	U	04/01/2011
J56515-13-3	NIPPON YUSEN KK NPV		D	143,000.000	366,000	2.559	366,000	547,522		11,720		(259,570)		(259,570)	(8,498)	U	12/15/2010
J57848-10-3	NIPRO CORP		D	11,800.000	99,189	8.406	99,189	108,397		2,987		(21,592)		(21,592)	2,549	U	06/08/2010
J56741-10-1	NISHIMATSUYA CHAIN CO LTD		D	8,200.000	63,388	7.730	63,388	80,207		1,810		(17,483)		(17,483)	1,184	U	06/08/2010
J56773-10-4	NISHI-NIPPON CITY BANK		D	71,000.000	203,859	2.871	203,859	191,523		6,231		(20,241)		(20,241)	8,100	U	01/21/2010
J56988-10-8	NISSAN CHEMICAL IND		D	20,700.000	200,357	9.679	200,357	270,560		5,820		(73,905)		(73,905)	5,792	U	12/15/2010
J57160-12-9	NISSAN MOTOR CO CMN STK		D	230,600.000	2,073,214	8.991	2,073,214	1,919,387		40,862		(206,702)		(206,702)	84,401	L	12/15/2010
J57547-10-1	NISSHA PRINTING CO LTD		D	4,000.000	49,578	12.394	49,578	60,128		724		(7,390)	40,824	(48,213)	(1,443)	U	04/01/2011
J57719-12-2	NISSHIN OILLIO GROUP LTD/THE		D	23,000.000	98,909	4.300	98,909	110,798		2,411		(19,534)		(19,534)	3,967	U	04/01/2011
J57633-10-9	NISSHIN SEIFUN GROUP		D	28,500.000	345,466	12.122	345,466	336,591		6,689		23,116	53,741	(30,625)	14,180	U	01/21/2010
J57805-10-3	NISSHIN STEEL CO		D	98,000.000	150,240	1.533	150,240	174,436		2,272		(67,752)		(67,752)	(483)	U	06/08/2010
J57333-10-6	NISSHINBO HLDGS		D	16,000.000	144,264	9.016	144,264	151,189		2,571		(31,758)		(31,758)	5,035	U	04/01/2011
J58063-12-4	NISSIN FOODS HOLDINGS CO		D	8,000.000	313,369	39.171	313,369	256,504		7,052		9,211		9,211	17,424	U	01/21/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J58074-10-5	NISSIN KOGYO CO LTD		D	6,000.000	86,215	14.369	86,215	95,222		1,429		(25,076)		(25,076)	3,227	U	04/01/2011
J58214-10-7	NITORI HOLDINGS CO LTD		D	3,250.000	304,859	93.803	304,859	244,475		3,022		4,276		4,276	16,373	U	01/21/2010
J58364-11-8	NITTO BOSEKI CO LTD		D	48,000.000	167,130	3.482	167,130	108,547		2,079		35,384		35,384	13,173	U	04/01/2011
J58472-11-9	NITTO DENKO		D	14,500.000	518,812	35.780	518,812	605,787		17,073		(170,280)		(170,280)	5,972	U	01/21/2010
J58699-10-9	NKSJ HOLDINGS INC		D	34,875.000	684,179	19.618	684,179	1,020,411		30,608		(327,335)		(327,335)	(10,487)	U	04/01/2011
J58934-10-0	NOF CORP		D	20,000.000	102,118	5.106	102,118	83,657		1,939		(95)		(95)	5,759	U	04/01/2011
J54967-10-4	NOK CORP		D	10,900.000	187,355	17.189	187,355	174,984		1,763		(39,445)		(39,445)	6,640	U	04/01/2011
J59009-15-9	NOMURA HOLDINGS INC		D	316,000.000	956,579	3.027	956,579	1,554,388		29,778		(182,146)	804,676	(986,822)	(61,034)	L	01/21/2010
J5900B-10-5	NOMURA OFFICE REIT		D	28.000	143,874	5,138.366	143,874	160,961	5,449	8,738		(58,648)		(58,648)	2,063	U	04/01/2011
J5893B-10-4	NOMURA REAL ESTATE HLD		D	11,700.000	174,200	14.889	174,200	180,375		2,798		(33,332)		(33,332)	8,084	U	04/01/2011
J5900F-10-6	NOMURA RESEARCH INST		D	9,200.000	207,977	22.606	207,977	198,032		5,640		(6,860)		(6,860)	9,964	U	01/21/2010
J55505-10-1	NSK		D	42,000.000	272,834	6.496	272,834	341,451		5,779		(107,647)		(107,647)	1,987	U	04/01/2011
J59353-11-0	NTN CORP		D	51,000.000	205,405	4.028	205,405	249,942		5,409		(64,369)		(64,369)	5,393	U	04/01/2011
J59386-10-2	NTT DATA COMMUNICATIONS SYSTEMS CORP		D	129.000	411,955	3,193.452	411,955	417,780		9,114		(50,828)		(50,828)	16,153	U	12/15/2010
J59399-10-5	NTT DOCOMO, INC		D	1,311.000	2,410,114	1,838.379	2,410,114	1,911,247		83,862		(4,404)		(4,404)	124,830	U	11/16/2009
J5940Z-10-4	NTT URBAN DEVT		D	194.000	132,324	682.084	132,324	157,561		2,185		(50,505)		(50,505)	4,569	U	04/01/2011
J59826-10-7	OBAYASHI CORP		D	78,000.000	346,577	4.443	346,577	307,751		6,504		(28,236)		(28,236)	18,256	U	04/01/2011
J5946V-10-7	OBIC CO		D	620.000	118,651	191.373	118,651	110,948		2,552		(13,539)		(13,539)	4,509	U	06/08/2010
J59568-13-9	ODAKYU ELECTRIC RAILWAY		D	53,000.000	512,303	9.666	512,303	439,364		4,039		(6,974)		(6,974)	25,768	U	01/21/2010
J59697-10-2	OGAKI KYORITSU BANK LTD/THE		D	34,000.000	110,874	3.261	110,874	102,647		2,801		(2,242)		(2,242)	5,492	U	06/08/2010
J60235-10-8	OILES CORP		D	4,700.000	88,785	18.890	88,785	66,992		1,927		(2,583)		(2,583)	4,303	U	06/08/2010
J60256-10-4	OITA BANK LTD/THE		D	38,000.000	109,601	2.884	109,601	119,960		2,679		(28,817)		(28,817)	2,218	U	06/08/2010
J6031N-10-9	OJI PAPER CO JPY50		D	92,000.000	472,132	5.132	472,132	404,004		10,098		3,392		3,392	27,112	U	04/01/2011
J60772-10-0	OKI ELECTRIC IND JPY50		D	130,000.000	116,539	0.896	116,539	112,546				(131)		(131)	7,168	U	04/01/2011
J60815-10-7	OKINAWA ELECTRIC POWER CO INC/THE		D	2,700.000	115,058	42.614	115,058	135,817		1,905		(22,849)		(22,849)	3,222	U	06/08/2010
J60966-11-6	OKUMA CORP		D	20,000.000	127,842	6.392	127,842	129,805		1,043		(33,141)		(33,141)	5,624	U	04/01/2011
J61240-10-7	OLYMPUS OPTICAL		D	19,600.000	257,700	13.148	257,700	303,351		3,396		30,225	340,988	(310,763)	(24,920)	U	01/21/2010
J61374-12-0	OMRON		D	21,500.000	432,123	20.099	432,123	454,425		7,586		(144,949)		(144,949)	7,463	U	12/15/2010
J61546-11-5	ONO PHARMACEUTICAL CO		D	9,000.000	505,132	56.126	505,132	398,450		19,052		53,366		53,366	31,640	U	12/15/2010
J30728-10-9	ONWARD HOLDINGS CO		D	14,000.000	102,767	7.341	102,767	100,680		3,864		(21,233)		(21,233)	2,779	U	06/08/2010
J6165M-10-9	ORACLE CORP JAPAN		D	4,200.000	138,981	33.091	138,981	191,987		21,221		(70,573)		(70,573)	3,149	U	12/15/2010
J6174U-10-0	ORIENTAL LAND CO		D	4,400.000	464,753	105.626	464,753	369,153		4,703		39,752		39,752	29,107	U	04/01/2011
J61933-12-3	ORIX CORP COMMON STOCK		D	9,360.000	773,413	82.630	773,413	710,594		7,981		(168,611)		(168,611)	25,089	U	04/01/2011
J8996L-10-2	ORIX JREIT INC		D	29.000	119,625	4,124.984	119,625	131,036		7,679		(62,682)		(62,682)	1,095	U	04/01/2011
J62320-11-4	OSAKA GAS CO		D	186,000.000	734,624	3.950	734,624	667,893		17,516		(22,842)		(22,842)	35,825	U	12/15/2010
J6254G-10-4	OSAKA SECURITIES EXCHANGE CO LTD		D	28.000	160,790	5,742.497	160,790	131,145		3,101		9,253		9,253	10,364	U	04/01/2011
J7794L-10-8	OSAKA TITANIUM TECH CO		D	2,800.000	123,866	44.238	123,866	190,241		503		(77,192)		(77,192)	10,817	U	04/01/2011
J63137-10-3	OSG CORP		D	9,500.000	119,599	12.589	119,599	110,603		1,359		(6,248)		(6,248)	6,967	U	04/01/2011
J6243L-10-7	OTSUKA CORP		D	1,700.000	117,059	68.858	117,059	96,219		2,272		(3,876)		(3,876)	6,085	U	04/01/2011
J63117-10-5	OTSUKA HOLDINGS CO LTD		D	20,600.000	579,166	28.115	579,166	501,257		4,913		27,330		27,330	50,579	U	04/01/2011
J63353-10-6	PACIFIC GOLF GROUP INTERNATIONAL HOLDING		D	131.000	85,013	648.954	85,013	87,457		1,880		(9,142)		(9,142)	3,315	U	06/08/2010
J63481-10-5	PACIFIC METALS CO LTD		D	18,000.000	87,229	4.846	87,229	127,096		1,207		(59,508)		(59,508)	(94)	U	04/01/2011
J41121-10-4	PANASONIC CORP		D	200,300.000	1,701,913	8.497	1,701,913	2,815,751		22,295		(1,102,154)		(1,102,154)	(8,218)	U	04/01/2011
J63581-10-2	PARK24 CO LTD		D	12,200.000	161,990	13.278	161,990	122,679	4,801	3,468		22,290		22,290	11,402	U	04/01/2011
J63739-10-6	PIGEON CORP		D	3,700.000	150,702	40.730	150,702	128,827		3,431		16,830		16,830	10,428	U	04/01/2011
J63825-14-5	PIONEER CORP		D	36,400.000	163,627	4.495	163,627	133,506				2,203		2,203	10,211	U	04/01/2011
J63944-10-2	POINT INC		D	2,160.000	91,766	42.484	91,766	113,428		2,702		14,977	21,663	(6,686)	4,757	U	04/01/2011
J64264-10-4	RAKUTEN INC NPV		D	708.000	761,627	1,075.744	761,627	546,069		1,418		111,558		111,558	54,064	U	04/01/2011
J64382-10-4	RENGO CO LTD		D	29,000.000	202,325	6.977	202,325	175,534		3,607		(3,053)		(3,053)	11,834	U	04/01/2011
J6448E-10-6	RESONA HOLDINGS		D	169,900.000	748,292	4.404	748,292	802,913		8,468		(99,655)	75,365	(175,020)	45,034	U	04/01/2011
J6448M-10-8	RESORTTRUST INC		D	6,700.000	99,059	14.785	99,059	91,747		2,382		(17,230)		(17,230)	3,069	U	06/08/2010
J64683-14-7	RICOH CO JPY50		D	62,000.000	540,496	8.718	540,496	525,710		24,007		51,821	408,070	(356,249)	(11,988)	U	12/15/2010
J65199-10-1	RINNAI		D	3,800.000	272,028	71.586	272,028	202,397		2,327		23,745		23,745	16,136	U	12/15/2010
J65328-12-2	ROHM		D	9,000.000	419,774	46.642	419,774	639,697		9,978		49,081	219,923	(170,842)	3,106	U	12/15/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J65371-10-6	ROHTO PHARMACEUTICAL CO LTD		D	10,000.000	128,492	12.849	128,492	113,112		1,884		4,396		4,396	7,209	U	06/08/2010
J65629-16-4	RYOBI LTD		D	23,000.000	84,267	3.664	84,267	76,837		1,595		(22,750)		(22,750)	1,634	U	06/08/2010
J6571N-10-5	RYOHIN KEIKAKU CO LTD		D	2,300.000	112,206	48.785	112,206	88,709		2,948		9,858		9,858	7,022	U	06/08/2010
J6640M-10-4	SAIZERIYA CO LTD		D	4,700.000	78,344	16.669	78,344	94,603		1,009		(18,544)		(18,544)	1,834	U	06/08/2010
J66704-10-7	SAKATA SEED CORP		D	6,800.000	97,534	14.343	97,534	87,104		1,583		598		598	5,142	U	06/08/2010
J67220-10-3	SAN-IN GODO BANK LTD/THE		D	31,000.000	232,389	7.496	232,389	216,414		3,270		(2,865)		(2,865)	11,889	U	12/15/2010
J67844-10-0	SANKYO CO LTD GUNMA		D	4,300.000	217,598	50.604	217,598	231,514		7,571		(32,533)		(32,533)	7,299	U	01/21/2010
J68037-10-0	SANKYU INC		D	25,000.000	94,517	3.781	94,517	97,975		2,599		(21,431)		(21,431)	2,326	U	06/08/2010
J68209-10-5	SANRIO CO LTD		D	6,100.000	313,440	51.384	313,440	138,315		2,153		149,032		149,032	21,431	U	12/15/2010
J68467-10-9	SANTEN PHARMACEUTICAL CO		D	7,200.000	296,531	41.185	296,531	228,217		8,472		27,638		27,638	18,813	U	06/08/2010
J6858G-10-4	SANWA HOLDINGS CORP		D	34,000.000	101,598	2.988	101,598	105,082		2,686		(12,765)		(12,765)	5,619	U	04/01/2011
J69284-12-3	SANYO SPECIAL STEEL CO LTD		D	23,000.000	121,918	5.301	121,918	110,213		2,187		(16,127)		(16,127)	6,501	U	04/01/2011
J69489-10-2	SAPPORO HOKUYO HOLDINGS		D	36,500.000	130,882	3.586	130,882	149,690		1,288		(41,623)		(41,623)	1,671	U	01/21/2010
J69682-10-2	SATO HOLDINGS CORPORATION		D	8,700.000	108,058	12.420	108,058	97,111		3,571		(11,474)		(11,474)	4,232	U	06/08/2010
J69811-10-7	SAWAI PHARMACEUTICAL CO LTD		D	1,500.000	155,710	103.807	155,710	127,396		2,129		21,149		21,149	11,155	U	04/01/2011
J6991H-10-0	SBI HOLDINGS		D	2,107.000	154,391	73.275	154,391	225,467		2,930		(103,262)	55,216	(158,478)	(6,853)	U	12/15/2010
J69972-10-7	SECOM CO. LTD. ORD		D	19,400.000	894,764	46.122	894,764	906,365		20,075		(63,502)		(63,502)	39,520	U	12/15/2010
J7028D-10-4	SEGA SAMMY HOLDINGS		D	18,300.000	395,387	21.606	395,387	293,489		5,399		39,622		39,622	31,810	U	04/01/2011
J7030F-10-5	SEIKO EPSON CORPORATION		D	14,300.000	190,060	13.291	190,060	250,832		3,876		(71,681)		(71,681)	1,068	L	06/08/2010
J7029N-10-1	SEIKO HOLDINGS CORP		D	42,000.000	86,216	2.053	86,216	119,854		624		(65,010)		(65,010)	448	U	04/01/2011
J70316-13-8	SEINO HOLDINGS CORP		D	19,000.000	147,369	7.756	147,369	135,075		2,404		8,144		8,144	8,643	U	06/08/2010
J70703-13-7	SEKISUI CHEMICAL CO		D	38,000.000	313,499	8.250	313,499	250,429		6,696		21,667		21,667	18,966	U	01/21/2010
J70746-13-6	SEKISUI HOUSE		D	53,000.000	470,300	8.874	470,300	525,714		11,198		(81,366)		(81,366)	15,726	U	12/15/2010
J71435-10-1	SENSHU IKEDA HOLDINGS		D	72,700.000	106,731	1.468	106,731	121,318		2,520		(2,394)		(2,394)	5,255	U	06/08/2010
J7165H-10-8	SEVEN & I HOLDINGS NPV		D	74,200.000	2,067,806	27.868	2,067,806	1,663,617		48,270		(16,524)		(16,524)	112,743	L	04/01/2011
J7164A-10-4	SEVEN BANK		D	56,000.000	109,861	1.962	109,861	108,240		3,426		(12,841)		(12,841)	4,135	U	06/08/2010
J71348-10-6	SEVENTY-SEVEN BANK		D	33,000.000	142,341	4.313	142,341	185,634		2,339		(35,822)		(35,822)	2,982	U	01/21/2010
J71434-11-2	SHARP CORP JPY50		D	93,000.000	813,161	8.744	813,161	867,133		11,634		262,038	408,771	(146,733)	10,447	U	04/01/2011
J71692-10-7	SHIGA BANK LTD/THE		D	34,000.000	231,467	6.808	231,467	184,332		2,397		32,609		32,609	14,180	U	12/16/2010
J71950-10-9	SHIKOKU BANK LTD/THE		D	23,000.000	86,358	3.755	86,358	69,450		1,487		9,353		9,353	5,618	U	06/08/2010
J72079-10-6	SHIKOKU ELECTRIC POWER		D	14,900.000	427,042	28.661	427,042	408,223		10,454		(25,356)		(25,356)	21,442	U	04/01/2011
J72273-10-5	SHIMA SEIKI MANUFACTURING LTD		D	4,800.000	81,881	17.059	81,881	115,487		1,612		(37,790)		(37,790)	2,779	U	04/01/2011
J72122-10-4	SHIMACHU CO LTD		D	6,900.000	158,224	22.931	158,224	128,107		2,815		(10,313)		(10,313)	6,979	U	06/08/2010
J72165-12-9	SHIMADZU CORP		D	31,000.000	262,596	8.471	262,596	219,086		2,911		7,356		7,356	14,312	U	12/15/2010
J72208-10-1	SHIMAMURA CO LTD JPY50		D	2,200.000	224,945	102.248	224,945	204,089		3,413		8,202		8,202	12,703	U	01/21/2010
J72262-10-8	SHIMANO		D	6,300.000	306,119	48.590	306,119	259,750		4,474		(26,941)		(26,941)	12,590	U	01/21/2010
J72445-11-7	SHIMIZU CORP		D	78,000.000	327,322	4.196	327,322	312,552		6,409		(21,118)		(21,118)	15,074	U	12/15/2010
J72810-12-0	SHIN ETSU CHEMICAL CO.		D	37,000.000	1,821,879	49.240	1,821,879	2,019,889		43,729		(251,911)		(251,911)	68,616	U	12/15/2010
J73197-10-5	SHINKO ELECTRIC IND CO		D	11,200.000	76,248	6.808	76,248	82,661		2,049		11,436	58,182	(46,745)	2,007	U	04/01/2011
J7385L-10-3	SHINSEI BANK		D	154,000.000	160,063	1.039	160,063	180,103				(34,019)		(34,019)	13,978	U	04/01/2011
J74229-10-5	SHIONOGI & CO		D	32,000.000	411,173	12.849	411,173	368,850		15,019		83,105	302,011	(218,906)	(1,723)	U	12/15/2010
J74358-14-4	SHISEIDO CO. LTD.		D	33,900.000	623,210	18.384	623,210	734,879		19,888		(134,863)		(134,863)	17,359	U	12/15/2010
J74444-10-0	SHIZUOKA BANK		D	41,000.000	431,999	10.537	431,999	373,155		6,262		27,873		27,873	25,890	U	01/21/2010
J75046-13-6	SHOWA DENKO K.K		D	152,000.000	308,068	2.027	308,068	319,233		4,428		(41,961)		(41,961)	12,627	U	04/01/2011
J75390-10-4	SHOWA SHELL SEKIYU K.K		D	27,600.000	186,104	6.743	186,104	224,436		5,767		(71,650)		(71,650)	4,836	U	12/15/2010
J75606-10-3	SKY PERFECT JSAT HOLDINGS		D	460.000	230,388	500.844	230,388	164,622		6,476		37,882		37,882	14,602	U	12/15/2010
J75734-10-3	SMC CORP		D	5,100.000	822,944	161.362	822,944	663,062		7,197		(84,164)		(84,164)	33,343	U	12/15/2010
J75963-10-8	SOFTBANK CORP COMMON STOCK		D	73,500.000	2,164,798	29.453	2,164,798	2,100,010		3,674		(503,649)		(503,649)	81,077	L	04/01/2011
J7607Z-10-4	SOHGO SECURITY SERVICES CO LTD		D	11,100.000	117,100	10.550	117,100	114,553		2,605		(18,299)		(18,299)	3,878	U	06/08/2010
J7608R-10-1	SOJITZ CORP		D	164,800.000	254,791	1.546	254,791	289,627		5,446		(106,952)		(106,952)	5,188	U	04/01/2011
J7620U-10-8	SO-NET ENTERTAINMENT CORP		D	26.000	94,616	3,639.080	94,616	64,561		1,103		10,315		10,315	6,163	U	06/08/2010
J76379-10-6	SONY CORP NPV		D	93,900.000	1,685,979	17.955	1,685,979	2,020,207		27,649		(545,178)	1,024,764	(1,569,943)	(129,289)	L	12/15/2010
J76337-10-4	SONY FINANCIAL HOLDINGS		D	16,800.000	247,515	14.733	247,515	263,940		3,863		(99,535)		(99,535)	471	U	12/15/2010
J76434-10-9	SOTETSU HOLDINGS INC		D	44,000.000	134,910	3.066	134,910	141,816		2,587		(17,288)		(17,288)	6,416	U	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J7659R-10-9	SQUARE ENIX HOLDINGS CO		D	9,700.000	190,421	19.631	190,421	189,449		2,777		7,701		7,701	12,439	U	04/01/2011
J76637-11-5	STANLEY ELECTRIC CO		D	12,700.000	186,614	14.694	186,614	260,001		3,871		19,634	73,387	(53,752)	3,072	U	01/21/2010
J7674E-10-9	STELLA CHEMIFA CORP		D	1,600.000	48,705	30.440	48,705	58,128		711		(25,972)		(25,972)	(603)	U	06/08/2010
J7687M-10-6	SUGI PHARMACY CO LTD		D	4,000.000	116,617	29.154	116,617	78,451		702		12,705		12,705	7,595	U	06/08/2010
J76896-10-9	SUMCO CORPORATION CMN STK		D	11,700.000	86,492	7.392	86,492	111,342				40,194	122,092	(81,898)	(3,792)	U	04/01/2011
J77024-11-5	SUMITOMO BAKELITE CO LTD		D	23,000.000	128,790	5.600	128,790	127,499		3,183		(15,857)		(15,857)	7,863	U	04/01/2011
J77153-12-0	SUMITOMO CHEMICAL CO		D	145,000.000	529,362	3.651	529,362	681,404		19,823		(192,042)		(192,042)	6,507	U	04/01/2011
J77282-11-9	SUMITOMO CORP NPV		D	106,900.000	1,447,184	13.538	1,447,184	1,255,777		54,853		(128,959)		(128,959)	63,192	U	04/01/2011
J77411-11-4	SUMITOMO ELECTRIC JPY50		D	68,900.000	750,139	10.887	750,139	917,476		14,907		(220,822)		(220,822)	14,930	U	04/01/2011
J77454-12-2	SUMITOMO FORESTRY CO		D	14,200.000	125,451	8.835	125,451	113,078		2,499		(5,150)		(5,150)	5,899	L	06/08/2010
J77497-11-3	SUMITOMO HEAVY IND NPV		D	56,000.000	326,673	5.833	326,673	305,805		7,856		(44,824)		(44,824)	11,453	U	01/21/2010
J77669-13-3	SUMITOMO METAL IND NPV		D	324,000.000	589,320	1.819	589,320	621,642		7,582		102,264	318,247	(215,983)	7,174	U	12/15/2010
J77712-12-3	SUMITOMO METAL MIN JPY50		D	50,000.000	642,458	12.849	642,458	774,518		20,579		(239,452)		(239,452)	8,827	U	04/01/2011
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK		D	124,700.000	3,473,520	27.855	3,473,520	3,945,431		139,624		(970,944)		(970,944)	55,497	U	04/01/2011
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC		D	467,250.000	1,371,944	2.936	1,371,944	1,669,684		26,355		(417,994)		(417,994)	85,969	U	04/01/2011
J77734-10-1	SUMITOMO OSAKA CEMENT CO LTD		D	50,000.000	136,417	2.728	136,417	94,678		2,310		14,287		14,287	8,815	U	06/08/2010
J77841-11-2	SUMITOMO REALTY & JPY50		D	35,000.000	612,966	17.513	612,966	672,272		7,986		(221,983)		(221,983)	6,733	U	04/01/2011
J77884-11-2	SUMITOMO RUBBER IND		D	16,300.000	195,676	12.005	195,676	142,361		3,440		13,634		13,634	12,585	U	04/01/2011
J78013-10-9	SUMITOMO WAREHOUSE CO LTD/THE		D	13,000.000	61,647	4.742	61,647	61,360		1,529		(9,001)		(9,001)	2,118	U	06/08/2010
J78089-10-9	SUNDRUG CO LTD		D	4,700.000	142,398	30.298	142,398	112,699		1,795		(1,442)		(1,442)	8,184	U	04/01/2011
J78400-10-8	SURUGA BANK		D	19,000.000	170,079	8.952	170,079	179,592		2,901		(13,958)		(13,958)	7,119	U	01/21/2010
J78454-10-5	SUZUKEN CO		D	7,400.000	205,166	27.725	205,166	170,327		4,881		45,686	74,958	(29,272)	8,400	U	12/15/2010
J78529-13-8	SUZUKI MOTOR CORP JPY50		D	29,400.000	608,091	20.683	608,091	706,667		4,845		(131,527)		(131,527)	15,391	U	01/21/2010
J7864H-10-2	SYSMEX CORP		D	7,200.000	234,606	32.584	234,606	214,040		2,612		(25,198)		(25,198)	10,167	U	12/15/2010
J86796-10-9	T&D HOLDINGS		D	56,000.000	521,658	9.315	521,658	642,184		12,838		(192,630)	28	(192,659)	8,234	U	04/01/2011
J7923L-11-0	TAIHEIYO CEMENT CORP		D	115,000.000	219,632	1.910	219,632	145,083		6,074		54,243		54,243	18,079	U	06/08/2010
J79561-13-0	TAISEI CORP		D	115,000.000	291,347	2.533	291,347	228,007		6,444		3,986		3,986	16,827	U	04/01/2011
J79885-10-9	TAISHO PHARMACEUTICAL HOLDINGS CO LTD		D	3,000.000	231,519	77.173	231,519	264,309				(31,717)		(31,717)	(1,073)	U	10/03/2011
J55440-11-9	TAIYO NIPPON SANSO CORP		D	25,000.000	174,419	6.977	174,419	185,125		3,528		27,608	76,950	(49,342)	2,982	U	01/21/2010
J80206-11-3	TAIYO YUDEN CO LTD		D	10,000.000	74,575	7.457	74,575	79,560		760		(12,843)	58,223	(71,066)	(2,665)	U	04/01/2011
J80733-10-8	TAKARA HOLDINGS INC		D	102,000.000	655,970	6.431	655,970	501,969		10,016		19,058		19,058	36,396	U	06/08/2010
J81195-12-5	TAKASHIMAYA CO JPY50		D	27,000.000	195,388	7.237	195,388	205,767		3,164		(41,151)		(41,151)	5,082	U	01/21/2010
J8124G-10-8	TAKATA CORP		D	4,100.000	83,950	20.476	83,950	95,858		1,364		(37,294)		(37,294)	781	U	04/01/2011
J81281-11-5	TAKEDA PHARMACEUTICAL CO LTD		D	67,000.000	2,942,185	43.913	2,942,185	2,673,118		140,885		(459,600)		(459,600)	107,002	U	04/01/2011
J82141-13-6	TDK		D	11,500.000	509,484	44.303	509,484	481,005		10,800		8,883	295,555	(286,673)	(4,126)	U	12/15/2010
J82270-11-7	TEIJIN		D	91,000.000	280,200	3.079	280,200	321,073		5,715		(119,276)		(119,276)	6,183	U	04/01/2011
J83173-10-4	TERUMO CORP		D	14,200.000	668,767	47.096	668,767	819,032		5,844		(147,138)		(147,138)	16,620	L	01/21/2010
J8298A-10-1	T-GAIA CORP		D	76.000	141,593	1,863.064	141,593	115,166		4,411		2,354		2,354	9,262	U	04/01/2011
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI		D	772.000	759,262	983.500	759,262	1,270,078		13,867		(464,954)		(464,954)	(27,569)	U	04/01/2011
J83345-10-8	THK CO		D	11,200.000	220,741	19.709	220,741	235,556		2,244		(42,982)		(42,982)	6,174	U	01/21/2010
J8381L-10-5	TOAGOSEI CO LTD		D	21,000.000	86,216	4.106	86,216	96,636		2,241		(18,451)		(18,451)	3,849	U	04/01/2011
J84162-14-8	TOBU RAILWAY CO		D	83,000.000	423,789	5.106	423,789	425,121		4,216		(25,819)		(25,819)	21,069	U	04/01/2011
J84377-10-0	TODA CORP		D	30,000.000	109,133	3.638	109,133	103,302		1,860		(9,521)		(9,521)	5,901	U	04/01/2011
J84764-11-7	TOHO CO		D	12,300.000	219,249	17.825	219,249	200,060		2,853		9,551		9,551	12,146	U	12/15/2010
J84850-10-6	TOHO GAS CO		D	37,000.000	235,546	6.366	235,546	201,846		3,476		34,111		34,111	16,413	U	06/08/2010
J85237-10-5	TOHO HOLDINGS CO LTD		D	6,300.000	87,334	13.863	87,334	64,775		1,187		30,173	33,219	(3,047)	4,172	U	06/08/2010
J85366-10-2	TOHO TITANIUM CO LTD		D	5,700.000	98,123	17.215	98,123	124,890		192		(45,538)		(45,538)	3,772	U	04/01/2011
J85108-10-8	TOHOKU ELECTRIC POWER CO		D	43,300.000	415,729	9.601	415,729	624,449		10,004		(219,620)	301,950	(521,571)	(28,004)	U	12/15/2010
J8609T-10-4	TOKA TOKYO FINANCIAL HOLDING		D	46,000.000	124,906	2.715	124,906	138,849		4,328		(11,599)	42,622	(54,221)	4,622	U	12/15/2010
J85538-10-6	TOKAI CARBON CO LTD		D	20,000.000	108,614	5.431	108,614	98,791		1,697		(14,634)		(14,634)	4,567	U	04/01/2011
J85968-10-5	TOKAI RIKA CO LTD		D	4,900.000	75,057	15.318	75,057	88,325		1,434		(17,152)		(17,152)	2,702	U	04/01/2011
J86298-10-6	TOKIO MARINE HOLDINGS		D	68,000.000	1,506,301	22.151	1,506,301	1,923,839		39,287		(542,018)		(542,018)	22,137	U	04/01/2011
J86506-10-2	TOKUYAMA CORP		D	31,000.000	98,675	3.183	98,675	113,801		2,183		4,837	64,321	(59,485)	(2,205)	U	01/21/2010
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK		D	137,100.000	325,962	2.378	325,962	555,178				66,644	2,531,759	(2,465,115)	(468,859)	U	04/01/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J86957-11-5	TOKYO ELECTRON		D	15,600.000	793,478	50.864	793,478	999,785		22,657		(204,906)		(204,906)	18,862	U	04/01/2011
J87000-10-5	TOKYO GAS CO LTD		D	232,000.000	1,067,012	4.599	1,067,012	981,069		24,656		(15,480)		(15,480)	53,795	U	12/15/2010
J87430-10-4	TOKYO OHKA KOGYO CO LTD		D	4,600.000	91,498	19.891	91,498	81,095		1,940		(10,970)		(10,970)	3,432	U	06/08/2010
J88204-11-0	TOKYO STEEL MFG CO		D	11,800.000	95,970	8.133	95,970	128,599		771		(35,827)		(35,827)	1,959	U	04/01/2011
J88333-11-7	TOKYO TATEMONO CO		D	48,000.000	145,303	3.027	145,303	194,924		1,521		(67,137)		(67,137)	2,478	U	04/01/2011
J88505-10-2	TOKYO TOMIN BANK LTD/THE		D	7,400.000	90,084	12.174	90,084	80,935		1,277		(18,136)		(18,136)	2,493	U	06/08/2010
J88720-12-3	TOKYU CORP		D	101,000.000	497,324	4.924	497,324	423,502		7,495		9,515		9,515	27,628	U	04/01/2011
J88849-12-0	TOKYU LAND CORP		D	60,000.000	226,841	3.781	226,841	249,042		3,873		(67,239)		(67,239)	9,888	U	04/01/2011
J88914-10-6	TOKYU REIT		D	19.000	95,407	5,021.437	95,407	105,798		4,764		(38,096)		(38,096)	2,584	U	04/01/2011
J8657U-11-0	TONENGENERAL SEKIYU		D	22,000.000	240,379	10.926	240,379	227,820		9,829		(12,053)		(12,053)	11,811	U	12/15/2010
J89592-10-9	TOP REIT		D	23.000	103,242	4,488.762	103,242	116,497	3,864	5,939		(47,907)		(47,907)	3,071	U	04/01/2011
J87473-11-2	TOPCON CORP		D	15,300.000	70,567	4.612	70,567	77,694		651		(22,596)		(22,596)	1,775	U	04/01/2011
J8931G-10-1	TOPPAN FORMS CO LTD		D	10,100.000	77,026	7.626	77,026	100,583		2,973		(27,306)		(27,306)	708	U	06/08/2010
890747-10-8	TOPPAN PRINTING CO		D	61,000.000	448,564	7.354	448,564	539,784		11,520		(120,227)		(120,227)	11,308	U	12/15/2010
J89494-11-6	TORAY INDUSTRIES		D	136,000.000	973,574	7.159	973,574	794,332		15,670		93,217		93,217	62,190	U	04/01/2011
J89752-11-7	TOSHIBA CORP NPV		D	384,000.000	1,571,520	4.093	1,571,520	1,856,058		29,764		(458,726)		(458,726)	(25,924)	L	04/01/2011
J89795-12-4	TOSHIBA PLANT SYSTEMS & SERVICES CORP		D	5,000.000	50,734	10.147	50,734	62,723		884		(21,156)		(21,156)	83	U	06/08/2010
J90096-11-6	TOSOH CORP		D	61,000.000	163,259	2.676	163,259	178,777		1,816		(43,368)		(43,368)	5,278	U	04/01/2011
J90268-10-3	TOTO		D	36,500.000	281,681	7.717	281,681	243,332		4,308		2,106		2,106	14,783	U	12/15/2010
J90505-10-8	TOWA PHARMACEUTICAL CO LTD		D	1,800.000	76,822	42.679	76,822	106,569		1,425		(23,194)		(23,194)	2,321	U	04/01/2011
J91515-10-6	TOYO INK MANUFACTURING CO LTD		D	30,000.000	111,082	3.703	111,082	107,704		4,234		(37,587)		(37,587)	1,237	U	06/08/2010
J92289-10-7	TOYO SEIKAN KAISHA		D	17,000.000	231,909	13.642	231,909	268,905		1,995		(94,941)		(94,941)	3,349	U	12/15/2010
J92547-13-2	TOYO SUISAN KAISHA		D	10,000.000	242,302	24.230	242,302	250,561		4,694		6,360		6,360	13,378	U	01/21/2010
J92689-10-8	TOYO TANSO CO LTD		D	2,100.000	86,488	41.185	86,488	96,936		561		(36,048)		(36,048)	2,106	U	04/01/2011
J90741-13-3	TOYOBO CO LTD		D	95,000.000	128,362	1.351	128,362	149,270		2,669		(35,763)		(35,763)	4,468	U	04/01/2011
J91128-10-8	TOYODA GOSEI CO		D	7,000.000	111,589	15.941	111,589	163,402		2,964		(595)	51,598	(52,193)	(635)	U	01/21/2010
J92590-10-8	TOYOTA AUTO BODY CO LTD		D	11,500.000	167,637	14.577	167,637	213,195		2,175		(53,947)		(53,947)	6,853	U	12/15/2010
J91214-10-6	TOYOTA BOSHOKU CORP		D	6,400.000	66,769	10.433	66,769	106,488		1,131		(44,211)		(44,211)	(1,980)	U	01/21/2010
J92628-10-6	TOYOTA INDUSTRIES CORP		D	15,500.000	421,885	27.218	421,885	499,696		9,141		(72,401)		(72,401)	13,002	U	01/21/2010
J92676-11-3	TOYOTA MOTOR		D	258,000.000	8,597,765	33.325	8,597,765	10,605,636		141,055		(1,930,017)		(1,930,017)	290,411	L	04/01/2011
J92719-11-1	TOYOTA TSUSHO		D	22,500.000	397,850	17.682	397,850	339,654		8,321		(16,846)		(16,846)	19,567	U	04/01/2011
J9297T-10-9	TRANS COSMOS INC/JAPAN		D	9,200.000	110,204	11.979	110,204	79,527		3,492		11,830		11,830	7,156	U	06/08/2010
J9298Q-10-4	TREND MICRO INC JPY50		D	10,200.000	304,927	29.895	304,927	289,345		8,126		58,173	101,282	(43,108)	11,217	U	12/15/2010
J9299N-10-0	TS TECH CO LTD		D	5,400.000	85,522	15.837	85,522	90,594		1,450		(19,866)		(19,866)	2,824	U	04/01/2011
J9299P-10-5	TSI HOLDINGS CO LTD		D	14,000.000	69,118	4.937	69,118	100,012				(34,260)		(34,260)	3,366	U	06/01/2011
J93020-10-5	TSUBAKIMOTO CHAIN CO		D	28,000.000	144,420	5.158	144,420	119,403		2,112		(10,907)		(10,907)	7,090	U	04/01/2011
J93407-12-0	TSUMURA & CO		D	6,300.000	185,800	29.492	185,800	200,615		4,445		(24,799)		(24,799)	6,600	U	01/21/2010
J93796-10-0	UBE INDUSTRIES		D	99,000.000	271,392	2.741	271,392	283,719		5,314		(38,210)		(38,210)	10,680	U	04/01/2011
J94048-10-5	ULVAC INC		D	4,500.000	55,190	12.265	55,190	95,679				(16,453)	40,489	(56,942)	(2,362)	U	04/01/2011
J94104-11-4	UNI CHARM		D	11,200.000	552,215	49.305	552,215	372,427		3,899		70,524		70,524	37,649	U	04/01/2011
J9425W-10-7	UNIPRES CORP		D	4,000.000	114,954	28.738	114,954	64,418		938		26,069		26,069	9,122	U	06/08/2010
J9427E-10-5	UNITED URBAN INVESTMENT		D	161.000	182,608	1,134.208	182,608	177,569		7,409		(30,778)		(30,778)	8,589	U	04/01/2011
J94368-14-9	UNY CO LTD JPY50		D	25,500.000	229,590	9.004	229,590	197,907		5,332		(34,715)		(34,715)	8,820	U	04/01/2011
J94456-11-8	USHIO		D	11,600.000	167,587	14.447	167,587	205,005		2,033		(61,250)		(61,250)	6,179	U	04/01/2011
J9446Z-10-5	USS CO		D	2,020.000	182,658	90.425	182,658	128,693		5,013		7,088		7,088	10,368	U	01/21/2010
J94632-11-4	WACOAL HOLDINGS CORP		D	16,000.000	212,446	13.278	212,446	205,238		3,714		(26,508)		(26,508)	9,173	U	12/15/2010
J9467Z-10-9	WACOM CO LTD/JAPAN		D	80.000	121,918	1,523.970	121,918	113,714		2,069		(4,223)		(4,223)	6,475	U	04/01/2011
J95094-10-8	WEST JAPAN RAILWAY CO		D	15,800.000	686,644	43.458	686,644	562,053		14,051		49,716		49,716	44,322	U	04/01/2011
J95204-10-3	XEBIO CO LTD		D	4,200.000	99,912	23.788	99,912	76,101		1,480		3,416		3,416	5,605	U	06/08/2010
J95402-10-3	YAHOO JAPAN CORP		D	1,402.000	451,547	322.074	451,547	489,324		5,166		(104,371)		(104,371)	11,971	U	12/15/2010
J95468-12-0	YAKULT HONSHA CO		D	11,900.000	374,919	31.506	374,919	342,534		3,216		11,221		11,221	20,871	U	01/21/2010
J95534-10-3	YAMADA DENKI CO		D	8,000.000	544,628	68.078	544,628	543,010		7,024		(26,316)		(26,316)	25,064	U	01/21/2010
J95644-10-0	YAMAGATA BANK LTD/THE		D	22,000.000	107,470	4.885	107,470	99,416		1,378		(2,244)		(2,244)	6,472	U	04/01/2011
J9579M-10-3	YAMAGUCHI FINANCIAL GP		D	21,000.000	200,533	9.549	200,533	225,899		2,725		(20,033)		(20,033)	7,953	U	01/21/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J95732-10-3	YAMAHA CORP		D	23,100.000	211,882	9.172	211,882	289,204		2,710		(79,109)		(79,109)	4,197	U	12/15/2010
J95776-12-6	YAMAHA MOTOR CO		D	22,900.000	289,783	12.654	289,783	324,433				(87,633)		(87,633)	4,258	U	01/21/2010
J96348-10-7	YAMATAKE CORP		D	8,500.000	184,864	21.749	184,864	202,760		6,284		(24,551)		(24,551)	7,882	U	12/15/2010
J96612-11-4	YAMATO HOLDINGS CO LTD		D	37,000.000	623,477	16.851	623,477	527,807		9,313		54,909		54,909	39,196	U	04/01/2011
J96524-11-1	YAMATO KOGYO CO		D	6,000.000	172,275	28.712	172,275	182,858		1,860		(21,797)		(21,797)	9,000	U	04/01/2011
J96656-10-3	YAMAZAKI BAKING CO		D	19,000.000	249,565	13.135	249,565	226,678		3,186		6,667		6,667	13,794	U	01/21/2010
J9690T-10-2	YASKAWA ELECTRIC CORP		D	25,000.000	212,745	8.510	212,745	231,645		2,658		(30,976)		(30,976)	7,239	U	01/21/2010
J97272-12-4	YOKOGAWA ELECTRIC CORPORATION 6841		D	25,700.000	232,058	9.029	232,058	195,550				15,271		15,271	15,120	U	04/01/2011
J97536-12-2	YOKOHAMA RUBBER CO LTD/THE		D	26,000.000	145,927	5.613	145,927	120,019		2,183		5,481		5,481	9,459	U	04/01/2011
J9885X-10-8	ZENSHO HOLDINGS CO LTD		D	10,700.000	144,576	13.512	144,576	101,371		1,468		27,704		27,704	11,684	U	04/01/2011
J56644-12-3	ZEON CORP		D	15,000.000	130,181	8.679	130,181	109,991		1,452		(9,011)		(9,011)	8,787	U	04/01/2011
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC		F	19,584,166.500	344,681,330	17.600	344,681,330	354,627,298		4,627,298		(10,488,071)		(10,488,071)		L	10/03/2011
N4598#-10-1	INTERNATIONAL MEZZANINE INVESTMENT		F	625,000.000	11,237,500	17.980	11,237,500	5,239,960		177,778		(500,000)		(500,000)		A	12/31/1998
N6325K-21-2	NIEUWE STEEN INVESTMENT WARRANTS		D	3,106.000		0.000										U	10/14/2011
Q06213-10-4	AUCKLAND INTL AIRPORT		D	103,852.000	203,712	1.962	203,712	137,146		6,667		23,878		23,878	3,288	U	04/01/2011
Q6634X-10-0	CHORUS LTD NPV		D	49,487.000	120,184	2.429	120,184	104,052				11,983		11,983	4,149	U	11/23/2011
Q2818G-10-4	CONTACT ENERGY		D	19,565.000	80,259	4.102	80,259	81,199		3,491		(13,178)		(13,178)	(1,540)	U	06/08/2010
Q3898H-10-3	FISHER & PAYKEL APPLIANCES HOLDINGS LTD		D	206,302.000	57,810	0.280	57,810	72,332				(27,282)		(27,282)	(4,928)	U	06/08/2010
Q38992-10-5	FISHER & PAYKEL HEALTHCARE CORP		D	71,364.000	139,985	1.962	139,985	155,597		7,115		(29,475)		(29,475)	(3,478)	U	12/16/2010
Q3915B-10-5	FLETCHER BUILDING LTD		D	64,862.000	309,999	4.779	309,999	405,917		13,895		(94,420)		(94,420)	(3,104)	U	04/11/2011
Q49330-12-4	INFRATIL LTD		D	59,780.000	87,481	1.463	87,481	63,393		3,428		(2,372)		(2,372)	(513)	U	06/08/2010
Q53422-10-3	KIWI INCOME PROPERTY TRUST		D	214,859.000	168,918	0.786	168,918	135,565		11,890		1,415		1,415	686	U	04/01/2011
Q8513Z-11-5	SKY CITY ENTERTAINMENT		D	82,055.000	219,718	2.678	219,718	184,369		9,295		10,421		10,421	1,316	U	04/01/2011
Q89499-10-9	TELECOM CORP OF NEW ZEALAND		D	247,435.000	398,687	1.611	398,687	333,978		30,500		95,030		95,030	1,610	U	04/01/2011
R0180X-10-0	AKER SOLUTIONS ASA		D	17,973.000	189,171	10.525	189,171	216,746		7,580		(70,802)		(70,802)	(14,684)	U	12/15/2010
R0814U-10-0	AUSTEVOLL SEAFOOD ASA		D	19,003.000	66,724	3.511	66,724	70,738		4,408		(39,430)	41,670	(81,100)	(13,708)	U	06/08/2010
K4002E-11-5	BAKKAFROST P/F		D	17,865.000	109,325	6.120	109,325	141,687		8,609		(38,674)		(38,674)	(3,553)	U	12/21/2010
G1190N-10-0	BW OFFSHORE LTD		D	51,811.000	81,863	1.580	81,863	130,879		6,167		(59,870)		(59,870)	(2,998)	U	12/15/2010
R1536Z-10-4	CERMAQ ASA		D	7,281.000	85,460	11.737	85,460	56,010				(15,645)		(15,645)	(5,329)	U	06/08/2010
R15888-11-9	COPEINCA ASA		D	9,384.000	52,562	5.601	52,562	55,597				(31,418)		(31,418)	(5,679)	U	06/09/2010
R1812S-10-5	DNB ASA		D	94,275.000	922,913	9.790	922,913	1,174,549		59,071		(389,707)		(389,707)	(10,612)	L	12/15/2010
R60003-10-1	DNO INTERNATIONAL ASA		D	92,469.000	115,647	1.251	115,647	114,400				(23,120)		(23,120)	(6,905)	U	04/01/2011
R25663-10-6	FRED OLSEN ENERGY ASA		D	4,657.000	156,509	33.607	156,509	191,837		14,247		(44,622)		(44,622)	(4,621)	U	12/15/2010
G3682E-12-7	FRONTLINE LTD		D	5,160.000	21,983	4.260	21,983	26,471		1,036		35,056	132,721	(97,664)	(12,808)	U	04/01/2011
R38879-24-4	KVAERNER ASA		D	17,973.000	29,300	1.630	29,300	31,052				(3,694)		(3,694)	1,942	U	12/15/2010
R42790-10-8	LEROY SEAFOOD GROUP ASA		D	4,034.000	56,657	14.045	56,657	75,138		6,413		(68,925)		(68,925)	(11,649)	U	06/08/2010
R2326D-10-5	MARINE HARVEST		D	329,433.000	142,440	0.432	142,440	147,293		40,419		(45,742)	136,122	(181,864)	(24,039)	U	12/15/2010
R4572R-10-1	MORPOL ASA		D	31,519.000	43,741	1.388	43,741	67,386				(6,626)	63,440	(70,066)	(2,329)	U	12/16/2010
R61115-10-2	NORSK HYDRO ASA COMMON STOCK		D	95,128.000	441,217	4.638	441,217	648,133		10,937		(258,966)		(258,966)	5,518	U	12/15/2010
R63179-10-6	NORWEGIAN AIR SHUTTLE ASA		D	5,226.000	48,277	9.238	48,277	59,266				(12,659)	35,886	(48,545)	(8,414)	U	06/08/2010
R6370J-10-8	NORWEGIAN PROPERTY ASA		D	53,631.000	65,998	1.231	65,998	77,068		821		(23,929)		(23,929)	(5,202)	U	06/08/2010
R67787-10-2	ORKLA ASA		D	73,400.000	547,967	7.465	547,967	714,733		83,965		(158,426)		(158,426)	(6,845)	U	12/23/2009
R69628-11-4	PETROLEUM GEO-SERV COMMON STOCK		D	27,206.000	297,722	10.943	297,722	333,484				(111,061)		(111,061)	(18,482)	U	04/01/2011
M8175T-10-4	PROSAFE ASA		D	22,556.000	154,588	6.854	154,588	109,901		10,622		(15,211)		(15,211)	(7,825)	U	04/01/2011
R7199U-10-0	RENEWABLE ENERGY NOK1		D	71,931.000	39,930	0.555	39,930	64,149				(53,757)	127,293	(181,050)	1,675	U	12/15/2010
R75677-10-5	SCHIBSTED ASA		D	7,138.000	177,709	24.896	177,709	140,882		3,310		(24,167)		(24,167)	(8,728)	U	04/01/2011
G7945E-10-5	SEADRILL LTD		D	29,015.000	970,263	33.440	970,263	759,392		86,215		13,033		13,033	(29,409)	U	04/01/2011
R776D4-10-3	SEVAN MARINE ASA		D	567.000	790	1.393	790	4,096				2,488	56,778	(54,290)	(8,081)	U	12/07/2011
R82401-10-1	SPAREBANKEN MIDT-NORGE		D	12,750.000	83,780	6.571	83,780	82,981		5,923		(27,968)		(27,968)	(6,246)	U	06/08/2010
R8412T-10-2	STATOIL ASA CMN STK		D	99,245.000	2,547,148	25.665	2,547,148	2,258,959		96,979		270,518		270,518	(80,737)	L	12/23/2009
R85746-10-6	STOREBRAND		D	27,896.000	145,057	5.200	145,057	146,585		4,763		(52,242)		(52,242)	(11,381)	U	06/08/2010
R21882-10-6	TELENOR		D	76,253.000	1,250,728	16.402	1,250,728	1,077,327		46,143		45,073		45,073	(33,200)	U	12/23/2009
R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA		D	9,142.000	202,532	22.154	202,532	110,329		7,144		1,364		1,364	(4,858)	U	06/08/2010
R9900C-10-6	YARA INTL ASA CMN STK		D	17,850.000	716,286	40.128	716,286	686,694		14,920		(311,733)		(311,733)	(4,427)	U	12/23/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Y0205X-10-3	ASCENDAS REAL ESTATE INV		D	143,000.000	201,757	1.411	201,757	197,220		12,777		(23,730)		(23,730)	(4,287)	U	04/01/2011
G11325-10-0	BIOSENSORS INTERNATIONAL GROUP LTD		D	121,000.000	133,403	1.103	133,403	65,056		25,604		25,604		1,257		U	06/08/2010
Y10820-10-4	CAMBRIDGE INDUSTRIAL TRUST		D	344,000.000	125,980	0.366	125,980	116,050		9,111		(11,716)		(11,716)	(2,742)	U	06/08/2010
Y1091F-10-7	CAPITACOMMERCIAL TRUST		D	239,000.000	194,398	0.813	194,398	226,920		13,389		(77,749)		(77,749)	(7,201)	U	12/15/2010
Y10923-10-3	CAPITALAND SGD1		D	232,000.000	395,298	1.704	395,298	702,028		11,194		(249,187)		(249,187)	(24,088)	U	04/01/2011
Y1100L-16-0	CAPITAMALL TRUST		D	209,000.000	273,930	1.311	273,930	259,858	1,637	13,763		(37,061)		(37,061)	(6,096)	U	04/01/2011
Y1122V-10-5	CAPITAMALLS ASIA LTD		D	133,000.000	115,871	0.871	115,871	115,871		3,753		14,981	86,171	(71,190)	(5,402)	U	04/01/2011
Y1233P-10-4	CDL HOSPITALITY TRUSTS		D	98,000.000	116,734	1.191	116,734	135,498		5,992		(37,040)		(37,040)	(4,266)	U	04/01/2011
Y1564X-10-6	CHINA XLX FERTILISER LTD		D	196,000.000	48,355	0.247	48,355	70,272		901		(38,019)		(38,019)	(4,498)	U	06/08/2010
V23130-11-1	CITY DEVELOPMENTS		D	52,000.000	356,809	6.862	356,809	415,276		9,567		(134,843)		(134,843)	(13,605)	U	04/01/2011
Y1690R-10-6	COMFORTDELGRO		D	200,000.000	218,188	1.091	218,188	231,970		8,963		(20,905)		(20,905)	(4,413)	U	04/01/2011
Y1764Z-20-8	COSCO CORP SINGAPORE		D	89,000.000	60,040	0.675	60,040	72,939		2,877		(81,155)		(81,155)	(7,213)	U	12/23/2009
Y8346J-10-7	CSE GLOBAL LTD		D	119,000.000	68,811	0.578	68,811	73,085		3,810		(46,164)		(46,164)	(5,569)	U	06/08/2010
V27915-10-3	DBS GROUP HOLDINGS LTD		D	159,000.000	1,412,189	8.882	1,412,189	1,668,308		70,274		(321,944)		(321,944)	(40,037)	U	12/15/2010
Y2401G-10-8	EZRA HOLDINGS LTD		D	105,000.000	68,000	0.648	68,000	82,005		862		(17,663)	55,783	(73,447)	(6,313)	U	04/01/2011
Y2642C-15-5	FRASER AND NEAVE		D	92,000.000	439,767	4.780	439,767	277,708		12,348		(11,795)		(11,795)	(6,372)	U	04/01/2011
Y2642S-10-1	FRASERS CENTREPOINT TRUST		D	113,000.000	125,454	1.110	125,454	105,151		6,584		(4,818)		(4,818)	(1,805)	U	06/10/2010
G38250-10-2	GENTING SINGAPORE PLC		D	562,000.000	654,269	1.164	654,269	591,127				(277,755)		(277,755)	(24,959)	U	04/01/2011
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES		D	156,000.000	211,079	1.353	211,079	246,017				(35,669)		(35,669)	(4,413)	U	04/01/2011
V39076-13-4	GOLDEN AGRI RESOURCES		D	654,000.000	360,518	0.551	360,518	276,741		4,030		(23,233)		(23,233)	(8,211)	U	04/01/2011
Y2808U-10-6	GOODPACK LTD		D	51,000.000	54,261	1.064	54,261	58,854	1,173	1,969		(24,102)		(24,102)	(3,103)	U	06/08/2010
Y3645L-10-1	HONG LEONG ASIA LTD		D	30,000.000	36,197	1.207	36,197	36,047		2,376		(2,102)	31,014	(33,116)	(3,855)	U	06/08/2010
V75384-10-3	HOTEL PROPERTIES LTD		D	42,000.000	56,181	1.338	56,181	75,706		1,684		(31,254)		(31,254)	(3,873)	U	06/08/2010
Y3817K-10-5	HYFLUX LTD		D	70,500.000	65,497	0.929	65,497	64,909		2,384		(6,075)	53,833	(59,908)	(2,043)	U	12/17/2010
Y3974E-10-8	INDOFOOD AGRI RESOURCES LTD		D	46,000.000	44,863	0.975	44,863	69,031				(49,804)		(49,804)	(5,695)	U	06/08/2010
Y43703-10-0	JARDINE CYCLE & CARRIAGE		D	11,000.000	408,095	37.100	408,095	197,209		10,830		91,360		91,360	3,025	U	12/23/2009
Y4722Z-12-0	KEPPEL CORP		D	125,400.000	899,133	7.170	899,133	670,055		41,534		(89,211)		(89,211)	(26,493)	U	04/26/2011
V87778-10-2	KEPPEL LAND		D	106,000.000	181,427	1.712	181,427	341,731		15,431		(43,245)	160,304	(203,549)	(11,485)	U	12/15/2010
V62616-12-9	METRO HOLDINGS LTD		D	196,800.000	99,382	0.505	99,382	87,714		4,906		(9,183)		(9,183)	(1,974)	U	06/29/2011
V67005-12-0	NEPTUNE ORIENT LINES		D	85,000.000	73,725	0.867	73,725	107,775		3,152		(62,796)		(62,796)	(5,090)	U	04/01/2011
G6542T-11-9	NOBLE GROUP		D	362,454.000	315,774	0.871	315,774	322,395		9,188		39,747	324,298	(284,551)	(16,125)	L	04/01/2011
Y64248-20-9	OCBC BANK		D	237,000.000	1,430,717	6.037	1,430,717	1,465,815		56,187		(351,824)		(351,824)	(42,027)	L	12/15/2010
Y6421B-10-6	OLAM INTERNATIONAL		D	135,000.000	221,696	1.642	221,696	271,511		5,200		(99,590)		(99,590)	(9,021)	U	12/15/2010
Y6585M-10-4	OSIM INTERNATIONAL LTD		D	132,000.000	117,543	0.890	117,543	76,374		3,174		(45,157)		(45,157)	(5,984)	U	06/08/2010
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS		D	138,000.000	190,447	1.380	190,447	129,908		7,905		15,184		15,184	(606)	U	06/08/2010
Y81705-10-8	SAKARI RESOURCES LTD		D	69,000.000	97,883	1.419	97,883	139,558		4,884		(38,976)		(38,976)	(2,699)	U	04/01/2011
Y7992U-10-1	SATS LTD		D	92,000.000	152,500	1.658	152,500	170,222		12,757		(43,181)		(43,181)	(6,045)	U	04/01/2011
Y79711-15-9	SEMBCORP INDUSTRIES		D	86,000.000	268,532	3.122	268,532	242,284		11,742		(70,019)		(70,019)	(8,190)	U	04/01/2011
Y8231K-10-2	SEMBCORP MARINE		D	74,000.000	217,940	2.945	217,940	193,935		21,627		(82,671)		(82,671)	(9,032)	U	12/23/2009
Y7992P-12-8	SINGAPORE AIRLINES		D	47,000.000	368,159	7.833	368,159	476,551		49,979		(174,124)		(174,124)	(18,047)	L	12/23/2009
Y79946-10-2	SINGAPORE EXCHANGE		D	85,000.000	401,719	4.726	401,719	502,027		18,109		(141,257)		(141,257)	(14,704)	L	12/15/2010
Y7990F-10-6	SINGAPORE PRESS HLDG		D	133,000.000	378,374	2.845	378,374	361,104		24,940		(27,801)		(27,801)	(6,293)	U	12/23/2009
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)		D	740,000.000	1,762,924	2.382	1,762,924	1,594,820	38,475	156,038		21,416		21,416	(17,169)	U	12/15/2010
Y8077D-10-5	SMRT CORP LTD		D	147,000.000	200,602	1.365	200,602	226,644		10,248		(26,728)		(26,728)	(3,674)	U	04/01/2011
Y7996W-10-3	ST ENGINEERING LTD		D	149,000.000	309,017	2.074	309,017	348,559		17,624		(75,516)		(75,516)	(9,380)	L	04/01/2011
Y7545N-10-9	STARHILL GLOBAL REIT		D	243,000.000	105,851	0.436	105,851	98,792		5,642		(9,137)		(9,137)	(2,380)	U	04/01/2011
Y8152F-13-2	STARHUB		D	78,000.000	174,997	2.244	174,997	144,897		12,595		13,201		13,201	(2,924)	U	04/01/2011
B82954-10-1	SUNTEC REIT		D	242,000.000	200,570	0.829	200,570	258,260		15,413		(77,079)		(77,079)	(6,222)	U	04/01/2011
V96194-12-7	UNITED OVERSEAS BANK		D	118,000.000	1,389,199	11.773	1,389,199	1,656,136		66,903		(250,683)		(250,683)	(33,550)	L	12/15/2010
Y9299W-10-3	UNITED OVERSEAS LAND		D	53,000.000	163,448	3.084	163,448	201,528		6,410		(33,574)		(33,574)	(4,506)	U	04/01/2011
Y9361F-11-1	VENTURE CORP LTD		D	21,000.000	100,382	4.780	100,382	127,037		9,288		(45,325)		(45,325)	(5,818)	U	06/08/2010
Y9586L-10-9	WILMAR INTERNATIONAL		D	181,000.000	697,737	3.855	697,737	824,328		7,729		(82,956)		(82,956)	(12,812)	L	04/01/2011
V97973-10-7	WING TAI		D	89,000.000	64,844	0.729	64,844	98,539		4,861		(46,043)		(46,043)	(4,992)	U	04/01/2011
Y9728A-10-2	YANGZIJIANG SHIPBUILDING		D	184,000.000	129,093	0.702	129,093	196,969		6,730		(130,759)		(130,759)	(10,714)	U	04/01/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Y9729A-10-1	YANLORD LAND GROUP		D	88,000.000	64,794	0.736	64,794	105,440		872		(6,016)	40,647	(46,663)	(3,741)	U	12/15/2010
E0002V-17-9	ABENGOA SA		D	0.000		27.317			69							U	06/08/2010
E0008Z-10-9	ACCIONA		D	0.000		96.266			102							U	12/23/2009
E0060D-14-5	ACERINOX		D	0.000		16.082			108							U	12/15/2010
E1943H-15-4	BANCO PASTOR SA		D	0.000		4.149			64							U	06/08/2010
E15819-19-1	BANCO SABADELL		D	0.000		3.557			361							L	04/23/2010
E2116H-88-0	BANKINTER		D	0.000		5.907			351							U	12/23/2009
E3641N-10-3	CAIXABANK SA		D	0.000		5.635			196							L	12/15/2010
E31774-11-5	CONSTRUCCIONES Y AUXILIAR DE FERROCARRIL		D	0.000		560.173			98							U	06/08/2010
E38028-13-5	EBRO PULEVA SA		D	0.000		18.706			271							U	12/15/2010
E54667-11-3	GAMESA CORP TECNO EUR0.17		D	0.000		7.062			14							L	04/01/2011
E5706X-12-4	GRIFOLS		D	0.000		21.643			95							U	06/08/2010
E8013L-13-0	PESCANOVA SA		D	0.000		42.772			99							U	06/08/2010
E83453-16-2	PROSEGUR CIA DE SEGURIDAD SA		D	0.000		44.711			171							U	12/15/2010
E89049-15-4	SOL MELIA SA		D	0.000		9.538			24							U	06/08/2010
E9055J-10-8	TECNICAS REUNIDAS SA		D	0.000		41.895			52							U	06/08/2010
879382-10-9	TELEFONICA DE ESPANA		D	0.000		21.778				2,498						U	03/20/2008
E97579-19-2	VISCOFAN SA		D	0.000		36.485			211							U	04/01/2011
E9853W-16-0	ZARDOYA OTIS			0.000		14.001			466							U	12/15/2010
W9609T-10-7	AARHUSKARLSHAMN AB		D	8,634.000	250,286	28.988	250,286	181,647		5,216		12,485		12,485	(4,184)	U	12/15/2010
W0250B-19-8	ACTIVE BIOTECH AB		D	4,178.000	13,417	3.211	13,417	10,558				(25,787)	49,977	(75,764)	(15,802)	U	06/08/2010
W04008-15-2	ALFA LAVAL		D	32,758.000	620,693	18.948	620,693	465,607		13,405		(54,130)		(54,130)	(15,342)	U	12/15/2010
G0252S-10-6	ALLIANCE OIL COMPANY LTD		D	11,943.000	148,809	12.460	148,809	160,255				(32,631)		(32,631)	(7,320)	U	12/15/2010
W05244-10-3	ANGPANNEFORENINGEN AB		D	4,507.000	72,693	16.129	72,693	65,152		2,463		(15,717)		(15,717)	(4,904)	U	06/08/2010
W0817X-10-5	ASSA ABLOY B		D	29,227.000	733,006	25.080	733,006	603,491		15,880		(72,230)		(72,230)	(18,256)	U	12/15/2010
W10020-11-8	ATLAS COPCO AB-A S HS		D	66,854.000	1,437,710	21.505	1,437,710	1,182,087		37,749		(198,635)		(198,635)	(50,311)	U	04/01/2011
W10020-13-4	ATLAS COPCO B		D	40,709.000	773,714	19.006	773,714	578,858		22,986		(108,860)		(108,860)	(25,084)	L	04/01/2011
W4218X-13-6	AVANZA BANK HOLDING AB		D	5,687.000	135,935	23.903	135,935	188,945		7,522		(58,026)		(58,026)	(3,902)	U	12/15/2010
W1051R-10-1	AXFOOD AB		D	7,660.000	282,267	36.849	282,267	286,468				20,598		20,598	(24,799)	U	04/01/2011
W22229-10-3	BE GROUP AB		D	10,883.000	31,627	2.906	31,627	33,773				(5,107)	28,883	(33,989)	(7,685)	U	06/08/2010
W2R76B-10-6	BIOVITRUM		D	15,799.000	34,665	2.194	34,665	37,763				(9,546)	39,992	(49,538)	(10,934)	U	06/08/2010
G1311M-11-4	BLACK EARTH FARMING LTD		D	16,460.000	33,125	2.012	33,125	46,359				(25,804)		(25,804)	(5,925)	U	06/09/2010
W17218-10-3	BOLIDEN AB		D	24,148.000	352,638	14.603	352,638	307,703		16,212		(112,287)		(112,287)	(25,886)	U	12/15/2010
W2084X-10-7	CASTELLUM		D	14,877.000	184,394	12.395	184,394	152,771		4,877		(12,829)		(12,829)	(9,749)	U	04/01/2011
W24713-12-0	ELECTROLUX AB SERIES B SEK 5		D	22,676.000	361,456	15.940	361,456	336,107		20,167		688	270,150	(269,462)	(13,052)	U	12/23/2009
W2479G-10-7	ELEKTA AB		D	6,899.000	299,235	43.374	299,235	161,700		3,469		33,810		33,810	(46)	U	06/08/2010
W26049-11-9	ERICSSON LM-B SHS COMMON STOCK		D	293,373.000	3,001,062	10.230	3,001,062	3,125,790		91,933		(340,218)		(340,218)	(81,126)	L	04/01/2011
29786T-10-5	ETRION CORP		D	1.000		0.475		1								U	11/16/2009
W3443C-10-7	GETINGE B		D	23,989.000	607,912	25.341	607,912	489,725		10,635		117,582		117,582	(12,231)	U	12/15/2010
W40501-10-3	GUNNEBO AB		D	13,070.000	45,579	3.487	45,579	53,515		883		(46,790)		(46,790)	(10,626)	U	06/08/2010
W4248R-10-9	HAKON INVEST AB		D	7,245.000	101,116	13.957	101,116	123,862		6,052		(22,921)		(22,921)	(2,644)	U	12/15/2010
W3924P-12-2	HALDEX AB		D	7,926.000	29,023	3.662	29,023	20,885		3,121		(28,960)		(28,960)	(16,689)	U	06/08/2010
W41422-10-1	HENNES & MAURITZ SEK0.25'B'		D	98,081.000	3,153,904	32.156	3,153,904	3,022,205		125,907		(38,718)		(38,718)	(73,998)	L	12/15/2010
W40063-10-4	HEXAGON AB		D	24,232.000	362,315	14.952	362,315	375,984		4,574		(133,634)		(133,634)	(23,592)	U	12/15/2010
W4200N-11-2	HOLMEN B		D	5,705.000	163,887	28.727	163,887	151,524		5,367		(19,763)		(19,763)	(4,152)	U	12/23/2009
W3917K-16-3	HQ AB		D	676.000	98	0.145	98	87				(3)	251	(255)	15	U	06/08/2010
W4235G-11-6	HUSQVARNA B		D	43,573.000	200,769	4.608	200,769	308,993		8,812		(47,429)	108,224	(155,654)	(7,353)	U	12/23/2009
W45430-12-6	INDUSTRIVARDEN C		D	8,338.000	99,469	11.930	99,469	139,495		4,437		(43,945)		(43,945)	(2,874)	U	12/15/2010
W4662R-10-6	INTRUM JUSTITIA AB		D	8,437.000	132,095	15.657	132,095	81,008		4,733		4,426		4,426	(2,167)	U	06/08/2010
W4776L-10-2	INVESTMENT AB ORESUND		D	4,738.000	64,543	13.622	64,543	65,946		2,804		(12,968)		(12,968)	(4,221)	U	06/08/2010
W48102-12-8	INVESTOR B		D	42,945.000	801,235	18.657	801,235	816,546		29,769		(97,294)		(97,294)	(20,310)	L	12/23/2009
W4939T-10-9	JM AB		D	7,037.000	114,522	16.274	114,522	104,266		4,279		(42,328)		(42,328)	(10,663)	U	04/01/2011
W53034-10-9	KAPPAHL AB		D	10,614.000	9,254	0.872	9,254	10,038				14,155	65,910	(51,755)	(10,797)	U	06/08/2010
W4832D-11-0	KINNEVIK INVESTMENT AB		D	22,432.000	437,098	19.485	437,098	384,430		13,543		(8,562)		(8,562)	(11,275)	A	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
W56316-10-7	LINDAB INTERNATIONAL AB		D	7,196.000	39,106	5.434	39,106	44,761		978		(22,444)	22,727	(45,171)	(10,145)	U	06/08/2010
W5650X-10-4	LOOMIS AB		D	7,814.000	112,406	14.385	112,406	71,365		3,716		(1,929)		(1,929)	(3,008)	U	06/08/2010
W54114-10-8	LUNDBERGS AB-B SHS		D	3,060.000	90,261	29.497	90,261	111,080		1,571		(21,715)		(21,715)	(5,834)	U	05/11/2011
W64566-10-7	LUNDIN PETROLEUM		D	26,699.000	656,414	24.586	656,414	179,460				333,853		333,853	(9,507)	U	12/23/2009
W5612K-10-9	MEDA AB		D	23,201.000	241,380	10.404	241,380	172,903		6,256		63,828		63,828	931	U	12/15/2010
W56151-10-8	MEDIVIR AB-B SHS		D	6,420.000	62,035	9.663	62,035	126,299				(69,039)		(69,039)	(2,324)	U	12/15/2010
L6388F-12-8	MILLICOM INTL CELLULAR		D	3,679.000	368,592	100.188	368,592	268,234		14,518		23,255		23,255	(8,032)	U	12/23/2009
W56523-11-6	MODERN TIMES GROUP AB		D	6,088.000	290,863	47.776	290,863	362,246		6,167		(96,089)		(96,089)	(15,858)	U	12/15/2010
W5691F-10-4	NCC AB		D	5,574.000	98,002	17.582	98,002	108,835		7,763		(20,936)		(20,936)	(3,554)	U	12/15/2010
W57113-11-5	NIBE INDUSTRIER AB		D	8,500.000	125,671	14.785	125,671	124,792		2,021		(1,248)		(1,248)	(2,938)	U	12/15/2010
W58204-10-3	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)		D	289,095.000	2,236,878	7.738	2,236,878	3,211,452		11,260		(857,100)		(857,100)	(50,297)	U	12/15/2010
W4794Y-12-8	ORESUND INVESTMENT RIGHTS		D	4,738.000	31,958	6.745	31,958					31,752		31,752	206	U	12/19/2011
L7272A-10-0	ORIFLAME COSMETICS SA		D	4,256.000	134,445	31.589	134,445	205,559		7,766		(71,767)		(71,767)	(17,800)	U	06/08/2010
W72177-11-1	RATOS AB		D	16,496.000	193,555	11.733	193,555	191,237		11,773		10,109	116,062	(105,952)	(5,854)	U	12/15/2010
W75528-10-4	REZIDOR HOTEL GROUP		D	12,538.000	40,263	3.211	40,263	50,708				(29,098)		(29,098)	(6,886)	U	06/08/2010
W72838-11-8	SAAB AB		D	9,197.000	190,300	20.692	190,300	141,287		4,418		24,200		24,200	(2,096)	U	12/15/2010
W74857-16-5	SANDVIK		D	103,057.000	1,264,618	12.271	1,264,618	1,395,716		41,513		(689,928)		(689,928)	(48,470)	L	04/01/2011
W76082-11-9	SCANIA B		D	31,957.000	473,640	14.821	473,640	493,512		21,258		(246,298)		(246,298)	(15,121)	U	12/15/2010
W7912C-11-8	SECURITAS B		D	35,437.000	305,862	8.631	305,862	384,663		14,333		(96,573)		(96,573)	(16,418)	U	04/01/2011
W25381-14-1	SKAND ENSKILDA A		D	131,425.000	765,590	5.825	765,590	905,765		26,619		(309,715)		(309,715)	(20,937)	L	11/16/2009
W83567-11-0	SKANSKA B		D	39,287.000	650,782	16.565	650,782	701,141		63,673		(111,138)		(111,138)	(17,604)	U	04/01/2011
W84237-14-3	SKF B		D	36,302.000	768,023	21.156	768,023	722,120		24,527		(243,471)		(243,471)	(23,750)	U	04/01/2011
W8615U-12-4	SSAB SVENSKT STAL A		D	22,949.000	202,244	8.813	202,244	172,251		6,363		43,284	209,952	(166,668)	(10,467)	U	04/01/2011
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		D	63,794.000	945,502	14.821	945,502	741,348		35,024		(27,935)		(27,935)	(38,873)	U	04/01/2011
W90937-18-1	SVENSKA HANDELSBANKEN A FREE		D	45,013.000	1,183,855	26.300	1,183,855	1,296,460		54,556		(223,038)		(223,038)	(31,376)	U	12/23/2009
W3222Z-23-6	SWEDBANK AB		D	66,799.000	865,314	12.954	865,314	828,542		14,536		(83,711)		(83,711)	(33,535)	U	04/01/2011
W95878-11-7	TELE2 AB SER'B' SEK1.25		D	26,843.000	522,268	19.456	522,268	460,623		97,234		(22,361)		(22,361)	(12,534)	U	12/15/2010
W9588J-10-4	TELIASONERA AB SEK3.2		D	220,950.000	1,501,563	6.796	1,501,563	1,629,986		83,178		(203,350)		(203,350)	(40,353)	U	04/01/2011
W96297-10-1	TRELLEBORG AB		D	26,102.000	226,618	8.682	226,618	189,342		6,448		(38,681)		(38,681)	(10,637)	U	12/15/2010
928856-30-1	VOLVO AB-B SHS NPV		D	132,590.000	1,450,735	10.942	1,450,735	1,535,683		45,377		(855,013)		(855,013)	(30,027)	L	04/01/2011
W9899S-10-8	WIHLBORGS FASTIGHETER		D	4,204.000	55,589	13.223	55,589	36,580		1,988		(10,946)		(10,946)	(7,571)	U	06/08/2010
H0032X-13-5	ACTELION LTD REG		D	10,952.000	376,027	34.334	376,027	381,210				29,118	230,006	(200,888)	(15,580)	U	04/01/2011
H00392-31-8	ADECCO CHESEREX		D	13,938.000	583,903	41.893	583,903	765,291		1,397		(292,159)		(292,159)	(22,517)	U	04/01/2011
H01301-10-2	ALCON, INC		F	0.000		168.300			2,376							L	03/20/2008
H0151D-10-0	ALLREAL HLD N		D	2,133.000	309,970	145.321	309,970	327,844				(14,134)		(14,134)	(3,741)	U	04/01/2011
H0336B-11-0	ARYZTA		D	10,427.000	503,977	48.334	503,977	412,230		893		24,948		24,948	(884)	U	04/01/2011
H04165-10-8	AUTONEUM HOLDING AG		D	412.000	21,471	52.113	21,471	25,677				(8,161)		(8,161)	3,955	U	06/08/2010
H04530-20-2	BALOISE HOLDING NAMEN		D	4,658.000	319,360	68.562	319,360	423,281	4,782	19,150		(123,436)		(123,436)	(10,814)	U	04/01/2011
H3822H-28-6	BANK SARASIN & COMPAGNIE AG		D	3,028.000	88,490	29.224	88,490	109,241	608	1,975		(39,842)		(39,842)	(9,628)	U	06/08/2010
H0482P-86-3	BANQUE CANTONALE VAUDOIS-REG		D	296.000	143,777	485.734	143,777	163,488	1,473	4,786		(17,975)		(17,975)	(1,735)	U	04/01/2011
H05072-10-5	BARRY CALLEBAUT AG		D	387.000	381,314	985.308	381,314	272,610				61,141		61,141	4,811	U	12/15/2010
H05172-20-2	BASLER KANTONALBK - PC		D	1,147.000	161,677	140.956	161,677	173,388	852	2,769		(9,761)		(9,761)	(1,951)	U	04/01/2011
H10914-17-6	BUCHER INDUSTRIES AG-REG		D	930.000	162,574	174.811	162,574	163,270	630	2,048		(10,157)		(10,157)	(1,035)	U	12/15/2010
H12013-10-0	BURCKHARDT COMPRESSION HOLDING AG		D	431.000	107,830	250.186	107,830	77,950	515	2,027		(11,461)		(11,461)	(2,401)	U	04/01/2011
H25662-15-8	CIE FINANCIERE CMN STK		D	51,266.000	2,593,046	50.580	2,593,046	1,919,115	8,231	17,256		(377,193)		(377,193)	(39,950)	U	04/01/2011
H14843-16-5	CLARIANT AG-REG CHF4		D	23,480.000	231,725	9.869	231,725	301,189				(194,319)		(194,319)	(37,460)	U	04/01/2011
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5		D	106,631.000	2,505,425	23.496	2,505,425	4,519,519		37,358		(1,378,524)		(1,378,524)	(291,799)	L	04/01/2011
H2082J-10-7	DUFRY GROUP		D	1,700.000	156,462	92.037	156,462	114,268				(58,099)		(58,099)	(14,166)	U	06/08/2010
H2078C-10-8	EFG INTERNATIONAL AG		D	5,465.000	41,367	7.569	41,367	45,946				(1,614)	24,918	(26,532)	(6,441)	U	06/08/2010
H22206-19-9	EMS-CHEMIE HOLDING AG-REG		D	1,317.000	223,075	169.381	223,075	242,723	4,189	13,616		(16,956)		(16,956)	(2,692)	U	04/01/2011
H28455-17-0	GALENICA HOLDING AG		D	450.000	263,255	585.010	263,255	194,491	814	2,646		(6,241)		(6,241)	(2,309)	U	04/01/2011
H4407G-26-3	GAM HOLDINGS LTD CMN STK		D	22,175.000	240,802	10.859	240,802	315,515		4,317		(100,975)		(100,975)	(13,998)	L	12/23/2009
H30145-10-8	GATEGROUP HOLDING AG		D	3,669.000	88,864	24.220	88,864	104,942				(90,498)		(90,498)	(21,354)	U	06/08/2010
H2942E-12-4	GEBERIT		D	3,961.000	763,272	192.697	763,272	707,284		3,637		(110,127)		(110,127)	(13,382)	U	04/01/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
H26091-14-2	GEORG FISCHER AG		D	511.000	174,631	341.744	174,631	220,038				(95,495)		(95,495)	(12,712)	U	04/01/2011
H32380-10-2	GIVAUDAN SA REG		D	1,000.000	952,837	952.837	952,837	927,340		20,274		(99,535)		(99,535)	(11,184)	L	04/01/2011
H35927-12-0	HELVETIA HOLDING AG-REG		D	524.000	164,569	314.064	164,569	196,620	939	3,052		(30,793)		(30,793)	(1,751)	U	12/15/2010
H36940-13-0	HOLCIM		D	25,123.000	1,344,012	53.497	1,344,012	1,818,651		5,323		(474,108)		(474,108)	(41,452)	U	04/01/2011
H4414N-10-3	JULIUS BAER GROUP CMN STK		D	21,304.000	833,290	39.114	833,290	735,430		1,607		(131,970)		(131,970)	(20,480)	L	12/23/2009
H4673L-14-5	KUEHNE & NAGEL INTL		D	5,835.000	655,374	112.318	655,374	629,601	3,643	13,533		(135,361)		(135,361)	(12,567)	U	04/01/2011
H49983-17-6	LINDT & SPRUENGLI NAMEN		D	19.000	634,952	33,418.503	634,952	525,711	1,964	7,712		24,005		24,005	(1,311)	U	04/01/2011
H49983-18-4	LINDT & SPRUENGLI PART		D	208.000	618,708	2,974.556	618,708	493,474	2,150	8,405		(4,977)		(4,977)	(3,691)	U	04/01/2011
H50430-23-2	LOGITECH INTERNATIONAL		D	23,296.000	181,919	7.809	181,919	224,657				(47,303)	180,724	(228,027)	(17,360)	U	04/01/2011
H50524-13-3	LONZA GROUP		D	6,445.000	380,813	59.087	380,813	511,088		1,352		(120,536)		(120,536)	(9,150)	L	04/01/2011
H5498Z-12-8	MEYER BURGER TECHNOLOGY AG		D	3,815.000	59,705	15.650	59,705	94,413				(22,972)	34,709	(57,681)	(9,825)	U	04/01/2011
H57312-64-9	NESTLE SA PAR CHF1		D	341,655.000	19,641,616	57.490	19,641,616	15,115,596	142,782	586,206		(215,287)		(215,287)	(127,334)	L	04/01/2011
H57830-13-0	NOBEL BIOCARE HLDG CMN STK		D	12,222.000	142,089	11.626	142,089	123,110		5,930		7,772	88,934	(81,161)	(7,203)	L	12/23/2009
H58200-15-0	NOVARTIS AG-REG CMN STK		D	204,692.000	11,702,289	57.170	11,702,289	11,110,595	91,855	407,190		(194,123)		(194,123)	(79,333)	L	04/01/2011
H5982A-10-0	ORASCOM DEVELOPMENT HOLDING AG		D	1,268.000	19,372	15.277	19,372	28,472				(10,537)	34,560	(45,097)	(10,692)	U	06/08/2010
H60147-10-7	PANALPINA WELTTRANSPORT HOLDING AG		D	1,824.000	186,808	102.417	186,808	132,909				(38,495)		(38,495)	(9,769)	U	06/08/2010
H60477-20-7	PARGESA HOLDING INH		D	2,811.000	184,048	65.474	184,048	241,038	1,729	5,619		(58,192)		(58,192)	(2,305)	L	04/01/2011
H6120A-10-1	PARTNERS GROUP HOLDING AG		D	863.000	150,586	174.492	150,586	162,346	976	3,171		(12,104)		(12,104)	(1,133)	U	04/01/2011
H6212L-10-6	PETROPLUS HLDS AG .		D	14,201.000	26,306	1.852	26,306	113,312				26,421	182,550	(156,129)	(18,653)	L	04/01/2011
H64687-12-4	PSP SWISS PROPERTY		D	5,350.000	447,684	83.679	447,684	409,074				33,900		33,900	(3,503)	U	04/01/2011
H68745-20-9	RIETER HOLDING AG		D	412.000	61,890	150.218	61,890	64,968				(45,137)		(45,137)	(16,674)	U	06/08/2010
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK		D	68,353.000	11,585,008	169.488	11,585,008	10,940,466	91,476	366,662		1,530,038		1,530,038	52,776	L	04/01/2011
H7258G-23-3	SCHINDLER NAMEN		D	2,615.000	303,733	116.150	303,733	274,318	1,438	5,010		(7,812)		(7,812)	(2,091)	U	04/01/2011
H7258G-20-9	SCHINDLER PART		D	5,097.000	593,646	116.470	593,646	478,334	3,180	11,464		(6,527)		(6,527)	(3,349)	U	04/01/2011
H7485A-10-8	SGS		D	583.000	965,150	1,655.488	965,150	859,661	7,541	28,462		(14,296)		(14,296)	(5,631)	U	04/01/2011
H7631K-15-8	SIKA AG		D	228.000	429,639	1,884.382	429,639	402,053	2,280	7,410		(60,728)		(60,728)	(11,493)	U	04/01/2011
H8024W-10-6	SONOVA HOLDING		D	4,390.000	459,190	104.599	459,190	539,926		917		(86,313)		(86,313)	(9,821)	U	04/01/2011
H8300N-11-9	STRAUMANN HOLDING		D	933.000	161,013	172.575	161,013	243,616	385	1,904		36,389	82,604	(46,215)	(4,607)	U	12/23/2009
H83580-28-4	SULZER AG		D	2,736.000	292,446	106.888	292,446	304,543	1,854	6,026		(107,775)		(107,775)	(15,830)	U	04/01/2011
H83949-13-3	SWATCH GROUP NAM		D	6,225.000	414,867	66.645	414,867	334,863	1,489	5,585		(78,487)		(78,487)	(7,817)	U	04/01/2011
H7354Q-13-5	SWISS LIFE HOLDING		D	3,047.000	280,273	91.983	280,273	400,672				(145,525)		(145,525)	(11,552)	U	04/01/2011
H8403W-10-7	SWISS PRIME SITE		D	5,096.000	382,756	75.109	382,756	291,833				20,650		20,650	(1,225)	U	12/15/2010
H8431B-10-9	SWISS RE LTD		D	32,527.000	1,657,689	50.963	1,657,689	1,524,263		5,890		4,560		4,560	(14,226)	U	04/01/2011
H8398N-10-4	SWISSCOM		D	2,728.000	1,033,637	378.899	1,033,637	1,079,485	7,569	30,877		(131,920)		(131,920)	(15,203)	U	04/01/2011
H84140-11-2	SYNGENTA CHF8.3		D	9,590.000	2,807,676	292.771	2,807,676	2,597,529		12,279		57,508		57,508	(13,355)	L	04/01/2011
87162M-40-9	SYNTHES INC CMN STK		D	7,394.000	1,239,812	167.678	1,239,812	972,330		9,594		236,698		236,698	3,466	U	04/01/2011
H8547Q-10-7	TEMENOS GROUP AG		D	6,199.000	101,634	16.395	101,634	160,668				(127,986)		(127,986)	(23,096)	U	04/01/2011
H83949-14-1	THE SWATCH GROUP		D	3,093.000	1,157,447	374.215	1,157,447	910,611	3,700	13,767		(198,431)		(198,431)	(20,037)	U	04/01/2011
H8817H-10-0	TRANSOCEAN LTD		D	27,100.000	1,046,436	38.614	1,046,436	1,905,962		40,976		113,261	859,527	(746,266)	(43,817)	L	12/07/2010
H89231-33-8	UBS AG CHF0.1		D	345,095.000	4,107,486	11.902	4,107,486	5,917,534				(1,445,482)		(1,445,482)	(127,054)	L	04/01/2011
H9870Y-10-5	ZURICH FIN SVS GRP CHF9		D	14,359.000	3,248,470	226.232	3,248,470	3,405,580		304,405		(457,710)		(457,710)	(47,881)	L	04/01/2011
G02604-11-7	AMEC		D	0.000		13.626			5,342							U	04/01/2011
G15540-11-8	BRITISH LAND COMPANY PLC		D	0.000		7.771			526							U	12/15/2010
G16968-11-0	BUNZL		D	0.000		13.022			3,489							U	12/23/2009
G17416-12-7	CABLE & WIRELESS COMMUNICATIONS PLC		D	0.000		0.608			11,473							U	12/15/2010
G1839Y-10-3	CABLE AND WIRELESS WORLDWIDE		D	0.000		0.264			3,405							U	12/15/2010
G2504J-10-8	CRANSWICK PLC		D	0.000		11.359			1,554							U	06/11/2010
G26236-12-8	DAILY MAIL & GENERAL TST-A NV		D	0.000		6.343			3,942							U	12/15/2010
G3910J-11-2	GLAXOSMITHKLINE PLC		D	0.000		22.019			61,937							L	12/23/2009
G40712-17-9	GREAT PORTLAND ESTATES		D	0.000		5.530			882							U	06/08/2010
G42730-10-7	HAMMERSON		D	0.000		6.136			331							U	12/23/2009
G4581D-10-3	HOME RETAIL GROUP CMN STK		D	0.000		1.406			8,011							L	06/08/2010
G4639X-10-1	HOMESERVE PLC		D	0.000		4.056			2,302							U	06/08/2010
G4634U-16-9	HSBC HOLDINGS PLC CMN STK		D	0.000		7.758			264,292							L	04/01/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G4807D-10-1	INTERMEDIATE CAPITAL GROUP PLC		D	0.000		3.773			4,483							U	12/15/2010
G51604-10-9	JOHNSON MATTHEY		D	0.000		29.982			4,769							U	04/01/2011
G5375M-11-8	LAND SECURITIES GROUP		D	0.000		10.778			8,647							U	01/15/2010
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25		D	0.000		5.180			17,918							U	12/15/2010
G62496-13-1	MORGAN CRUCIBLE CO. PLC		D	0.000		4.216			2,980							U	06/08/2010
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395		D	0.000		9.798			84,158							L	04/01/2011
G6500M-10-6	NEXT ORD GBP0.10		D	0.000		42.062			9,665							L	04/01/2011
G76225-12-0	ROLLS ROYCE C SHARES		D	13,132,977.000	20,356	0.002	20,356	21,908				(40)		(40)	(1,512)	U	10/26/2011
G77732-17-3	SAINSBURY(J) ORD GBP0.25		D	0.000		4.769			19,412							U	06/08/2010
G8056D-15-9	SEVERN TRENT		D	0.000		24.224			13,739							U	04/01/2011
G86838-12-8	TATE & LYLE ORD GBP0.25		D	0.000		10.551			9,282							U	04/01/2011
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK		D	0.000		2.702			250,761							L	12/23/2009
G9606P-19-7	WHITBREAD		D	0.000		25.793			6,732							U	06/08/2010
G9826T-10-2	XSTRATA PLC ORD USD0.50		D	0.000		15.956			35,637	30,280						U	04/01/2011
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					3,731,523,447	XXX	3,731,523,447	3,643,534,940	5,002,311	70,910,593		(159,378,886)	76,130,511	(235,509,397)	(3,198,757)	XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY			23,800.000	3,055,656,845	128,388.943	3,055,656,845	3,091,105,017				116,519,747		116,519,747		K	12/30/1999
02002-10-1	ALLSTATE CORP			37,471.000	1,027,080	27.410	1,027,080	1,074,949	7,869	31,101		(167,495)		(167,495)		L	08/30/2000
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			1,000.000	989	0.990	989	1,000								K	02/22/2002
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			12,228.000	629,607,074	51,488.970	629,607,074	235,647,057		40,899,796		(6,808,812)		(6,808,812)		J	05/31/2000
02013@-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY			70,000.000	113,225,704	1,617.510	113,225,704	103,516,458				2,593,010		2,593,010		K	07/06/2001
02002@-10-2	ALLSTATE INDEMNITY COMPANY			42,000.000	147,463,942	3,511.050	147,463,942	98,835,873				4,612,483		4,612,483		K	12/31/1998
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY			42,000.000	663,362,331	15,794.340	663,362,331	480,692,004				(12,935,316)		(12,935,316)		K	12/18/2006
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY			70,000.000	11,611,197	165.870	11,611,197	10,500,000				298,186		298,186		K	07/02/2001
01990*-10-0	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY			42,000.000	194,417,950	4,629.000	194,417,950	173,912,462				5,974,528		5,974,528		K	12/31/1998
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2,001,000.000	2,359,773	1.180	2,359,773	2,360,773								K	12/31/1998
24420#-10-8	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY			25,000.000	21,795,832	871.830	21,795,832	34,487,321				(1,593,571)		(1,593,571)		K	12/01/2006
02008#-10-4	CASTLE KEY INSURANCE COMPANY			25,000.000	117,522,761	4,700.910	117,522,761	998,446,647				(18,697,013)		(18,697,013)		K	12/29/2006
29259@-10-5	ENCOMPASS HOME AND AUTO INSURANCE COMPANY			470,000.000	6,806,385	14.480	6,806,385	5,881,313				206,135		206,135		K	03/30/2007
29262@-10-0	ENCOMPASS INDEMNITY COMPANY			30,217.000	24,215,192	801.380	24,215,192	20,059,896				457,611		457,611		K	12/01/2006
29260@-10-2	ENCOMPASS INDEPENDENT INSURANCE COMPANY			500,000.000	7,047,839	14.100	7,047,839	6,090,254				226,699		226,699		K	12/30/2010
29261#-10-9	ENCOMPASS INSURANCE COMPANY OF AMERICA			2,000,000.000	21,199,556	10.600	21,199,556	31,238,670				1,471,898		1,471,898		K	12/18/2006
29264#-10-6	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS			190,000.000	6,427,196	33.830	6,427,196	5,614,728				150,671		150,671		K	12/18/2006
29262#-10-8	ENCOMPASS INSURANCE COMPANY			50,000.000	11,579,666	231.590	11,579,666	10,433,692		1,200,000		(680,110)		(680,110)		K	12/01/2006
29261@-10-1	ENCOMPASS PROPERTY AND CASUALTY COMPANY			1,000,000.000	10,337,632	10.340	10,337,632	14,779,937		1,000,000		(526,572)		(526,572)		K	12/18/2006
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE COMPANY			75,000.000	25,303,500	337.380	25,303,500	22,500,000				838,679		838,679		K	05/26/2009
66383@-10-6	NORTHBROOK INDEMNITY COMPANY			42,000.000	38,148,823	908.310	38,148,823	28,062,028		1,400,000		63,785		63,785		K	12/01/2006
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					5,109,117,267	XXX	5,109,117,267	5,375,240,079	7,869	44,530,896		92,004,542		92,004,542		XXX	XXX
9799999 - Total Common Stocks					8,840,640,714	XXX	8,840,640,714	9,018,775,019	5,010,180	115,441,489		(67,374,344)	76,130,511	(143,504,855)	(3,198,757)	XXX	XXX
9899999 - Total Preferred and Common Stocks					8,933,653,451	XXX	8,943,491,660	9,105,228,795	5,344,203	121,770,190		(62,559,511)	80,987,386	(143,565,581)	(3,198,757)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1,309 , the total $ value (included in Column 8) of all such issues $ 427,148,634

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3135G0-AL-7	FANNIE MAE		11/29/2011	J. P. MORGAN SECURITIES, INC.		10,432,700	10,000,000	46,875
3135G0-FY-4	FANNIE MAE		11/15/2011	SALOMON SMITH BARNEY		24,999,250	25,000,000	
3134G3-BF-6	FREDDIE MAC		11/17/2011	BARCLAYS BANK		9,999,800	10,000,000	
3137EA-DA-4	FREDDIE MAC		12/15/2011	DEUTSCHE BANK SECURITIES		24,931,750	25,000,000	
36292L-BW-3	GOVT NATL MTG ASSOC I #651753		10/07/2011	ESURANCE P&C INSURANCE COMPANY		32,967	29,806	27
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		10/07/2011	Various		1,491,944	1,402,745	935
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		10/07/2011	ESURANCE INSURANCE COMPANY		714,089	667,390	556
36241K-LN-6	GOVT NATL MTG ASSOC I #782133		10/07/2011	ESURANCE INSURANCE COMPANY		174,897	160,927	161
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		10/07/2011	Various		4,534,291	4,225,701	3,521
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		10/07/2011	Various		281,035	264,311	176
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		10/07/2011	ESURANCE INSURANCE COMPANY		972,337	914,473	610
742651-DL-3	PRIVATE EXPORT FUNDING		06/14/2011	J. P. MORGAN SECURITIES, INC.		19,975,000	20,000,000	
746388-AA-5	PURPLE CHEN 2011 LLC		10/25/2011	PARIBAS CAPITAL MARKETS		5,000,000	5,000,000	
880591-CU-4	TENN VALLEY AUTHORITY		09/01/2011	MORGAN STANLEY DEAN WITTER		25,306,200	20,000,000	267,361
880591-EA-6	TENN VALLEY AUTHORITY		09/02/2011	GOLDMAN, SACHS & CO.		12,026,566	9,890,000	75,549
912810-EH-7	US TREASURY N/B		08/09/2011	MORGAN STANLEY DEAN WITTER		4,141,605	2,800,000	106,595
912810-QS-0	US TREASURY N/B		10/20/2011	Various		51,542,771	45,000,000	260,870
912810-QT-8	US TREASURY N/B		11/10/2011	J. P. MORGAN SECURITIES, INC.		19,723,512	20,000,000	
912828-RC-6	US TREASURY N/B		10/19/2011	Various		100,685,745	100,000,000	254,654
912828-RG-7	US TREASURY N/B		12/30/2011	GOLDMAN, SACHS & CO.		24,933,678	25,000,000	18,201
912828-RH-5	US TREASURY N/B		12/13/2011	Various		49,407,325	50,000,000	81,711
912828-RJ-1	US TREASURY N/B		10/12/2011	Various		14,887,551	15,000,000	5,328
912828-RK-8	US TREASURY N/B		11/01/2011	J. P. MORGAN SECURITIES, INC.		29,942,679	30,000,000	3,381
912828-RM-4	US TREASURY N/B		11/18/2011	Various		109,205,595	109,000,000	33,681
912828-RN-2	US TREASURY N/B		11/07/2011	BANK OF AMERICA		10,004,330	10,000,000	549
912828-RP-7	US TREASURY N/B		11/29/2011	Various		104,763,476	103,000,000	101,779
912828-RR-3	US TREASURY N/B		11/30/2011	Various		34,757,368	35,000,000	13,187
912828-RT-9	US TREASURY N/B		12/21/2011	Various		228,163,581	230,000,000	36,253
912828-RU-6	US TREASURY N/B		12/21/2011	Various		224,686,712	225,000,000	41,120
912828-RV-4	US TREASURY N/B		12/28/2011	Various		99,464,987	100,000,000	8,026
912828-RY-8	US TREASURY N/B		12/27/2011	GOLDMAN, SACHS & CO.		9,926,603	10,000,000	1,133
0599999. Subtotal - Bonds - U.S. Governments						1,257,110,342	1,242,355,353	1,362,240
110709-BN-1	BRITISH COLUMBIA PROV OF	A	09/15/2011	HSBC SECURITIES, INC.		8,998,470	9,000,000	
219868-BP-0	CORP ANDINA DE FOMENTO	F	07/07/2011	GOLDMAN SACHS INTERNATIONAL		10,085,800	10,000,000	
302154-BA-6	EXPORT-IMPORT BK KOREA	F	09/08/2011	HSBC SECURITIES, INC.		4,972,800	5,000,000	
50065W-AB-2	KOREA NATIONAL OIL CORP	F	10/19/2011	BARCLAYS BANK		4,969,350	5,000,000	
55276V-AC-6	MDC-GMTN B.V.	F	09/13/2011	Various		10,475,000	10,000,000	151,563
55276V-AD-4	MDC-GMTN B.V.	F	09/21/2011	Various		13,334,375	12,500,000	287,986
68323A-AQ-7	ONTARIO (PROVINCE OF)	A	09/13/2011	RBC DOMINION SECURITIES		31,094,400	30,000,000	241,500
748149-AF-8	PROVINCE OF QUEBEC	A	08/18/2011	Various		19,922,000	20,000,000	
168863-AW-8	REPUBLIC OF CHILE	F	09/12/2011	Various		9,896,550	10,000,000	451
195325-BN-4	REPUBLIC OF COLOMBIA	F	09/15/2011	GOLDMAN SACHS INTERNATIONAL		10,390,000	10,000,000	63,802
857524-AB-8	REPUBLIC OF POLAND	F	10/27/2011	HSBC SECURITIES, INC.		4,930,250	5,000,000	
74727P-AJ-0	STATE OF QATAR	F	09/13/2011	Various		15,935,000	15,000,000	92,222
910860-AW-8	UNITED MEXICAN STATES	F	09/13/2011	GOLDMAN SACHS INTERNATIONAL		11,735,000	10,000,000	291,715
1099999. Subtotal - Bonds - All Other Governments						156,738,995	151,500,000	1,129,240
20772G-KL-1	CONNECTICUT ST G O 2005 SER B		06/10/2011	SEIBERT BRANFORD		19,595,807	16,235,000	33,146
373384-VM-5	GA ST-E2-REF		06/23/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		41,256,322	36,205,000	
373382-PA-2	GEORGIA -D		10/07/2011	ESURANCE INSURANCE COMPANY		1,001,520	1,000,000	13,000
373384-WW-2	GEORGIA ST G.O. REF-2011 SER J-2		11/15/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,827,450	5,000,000	
373384-WA-0	GEORGIA ST- REF - SER F		07/06/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		16,339,524	13,730,000	
419791-D5-4	HAWAII ST G.O. REF - 2011 SER EA		11/18/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		13,385,195	11,500,000	
419791-E4-6	HAWAII ST G.O. REF - 2011 SER EA		11/18/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		9,667,451	8,180,000	
451434-BR-4	IDAHO ST - TAX ANTIC NOTES		06/21/2011	SEATTLE NORTHWEST SECURITIES CORP.		35,603,750	35,000,000	
574193-BP-2	MARYLAND ST SERIES B		08/10/2011	Various		23,841,909	23,675,000	19,729
57582P-B3-3	MASSACHUSETTS ST CONSOL LOAN-SER D		09/21/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		24,422,800	20,000,000	
57582P-B4-1	MASSACHUSETTS ST CONSOL LOAN-SER D		09/21/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		36,103,500	30,000,000	
604129-YH-3	MINNESOTA ST GO - 2011 SER A		09/29/2011	J. P. MORGAN SECURITIES, INC.		19,526,560	16,000,000	
604129-ZF-6	MINNESOTA ST GO - 2011 SER A		09/28/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		24,933,623	20,250,000	
677521-ML-7	OHIO ST GO HIGHER ED-REF SER A		09/20/2011	BARCLAYS BANK		7,304,713	5,970,000	45,604
677521-PN-0	OHIO STATE COMMON SCHS-SER B		09/21/2011	J. P. MORGAN SECURITIES, INC.		16,404,705	13,375,000	
677521-PQ-3	OHIO STATE COMMON SCHS-SER B		09/21/2011	J. P. MORGAN SECURITIES, INC.		16,220,213	14,525,000	
677521-PR-1	OHIO STATE COMMON SCHS-SER B		09/21/2011	J. P. MORGAN SECURITIES, INC.		17,920,331	15,095,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
917542-SQ-6	UTAH ST G O 2011 SER A		06/16/2011	J. P. MORGAN SECURITIES, INC.		11,895,700	10,000,000	
917542-SR-4	UTAH ST G O 2011 SER A		06/16/2011	J. P. MORGAN SECURITIES, INC.		13,494,024	11,295,000	
93974A-3X-0	WASHINGTON ST G O MOTOR VEH TAX 2005 SER		06/21/2011	CITIGROUP GLOBAL MARKETS		18,081,753	16,745,000	402,345
93974C-UK-4	WASHINGTON ST GO - MOTOR VEHICLE FUEL -S		09/28/2011	MORGAN STANLEY DEAN WITTER		5,068,226	4,225,000	53,986
97705L-M2-0	WISCONSIN ST GO REF - 2011 SER 2		09/23/2011	JEFFERIES & COMPANY, INC.		24,646,200	20,000,000	
97705L-M4-6	WISCONSIN ST GO REF - 2011 SER 2		09/23/2011	JEFFERIES & COMPANY, INC.		12,239,300	10,000,000	
97705L-M6-1	WISCONSIN ST GO REF - 2011 SER 2		09/23/2011	JEFFERIES & COMPANY, INC.		13,651,220	11,000,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						428,431,794	369,005,000	567,811
850272-ZF-5	SPRINGDALE AR SD 50-A REF & CONST 2011		06/15/2011	PRAGER MCCARTHY & SEALY		3,080,757	3,015,000	7,035
850272-ZG-3	SPRINGDALE AR SD 50-A REF & CONST 2011		06/15/2011	PRAGER MCCARTHY & SEALY		3,109,982	3,100,000	7,233
850272-ZH-1	SPRINGDALE AR SD 50-A REF & CONST 2011		06/15/2011	PRAGER MCCARTHY & SEALY		3,211,936	3,200,000	8,089
590621-JT-6	MESA CNTY CO VLY SCH DIST #51 GRAND JUNC		09/09/2011	BAUM, GEORGE K. & COMPANY		11,278,388	9,370,000	
590621-JY-5	MESA CNTY CO VLY SCH DIST #51 GRAND JUNC		09/09/2011	BAUM, GEORGE K. & COMPANY		11,961,300	10,000,000	
107403-QA-8	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		1,096,148	1,055,000	14,653
107403-QB-6	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		918,681	885,000	12,292
107403-QC-4	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		871,160	840,000	11,667
403760-EM-9	GWINNETT CNTY GA WTR & SEW AUTH 2005		08/16/2011	CITIGROUP GLOBAL MARKETS		7,766,590	7,135,000	16,054
613340-V9-6	MONTGOMERY CNTY MD CONS PUB IMPT-SER A		08/24/2011	RBC DAIN RAUSCHER		18,731,520	16,000,000	40,000
517840-3B-8	LAS VEGAS VY WTR DIST- REF SER C		09/29/2011	J. P. MORGAN SECURITIES, INC.		6,599,390	5,710,000	
517840-3C-6	LAS VEGAS VY WTR DIST- REF SER C		09/29/2011	J. P. MORGAN SECURITIES, INC.		8,125,139	7,045,000	
517840-3D-4	LAS VEGAS VY WTR DIST- REF SER C		09/29/2011	J. P. MORGAN SECURITIES, INC.		14,659,821	12,910,000	
64966J-RS-7	NEW YORK NY G O FISCAL 2011 SER D-1 SUB		09/28/2011	SEIBERT BRANFORD		11,979,200	10,000,000	
64966J-RT-5	NEW YORK NY G O FISCAL 2011 SER D-1 SUB		09/29/2011	Various		13,225,950	11,000,000	
64966J-RU-2	NEW YORK NY G O FISCAL 2011 SER D-1 SUB		09/28/2011	SEIBERT BRANFORD		16,587,942	14,005,000	
64966J-SG-2	NEW YORK NY G O FISCAL 2011 SER E-3 SUB		09/28/2011	SEIBERT BRANFORD		14,562,375	12,500,000	
763682-ZS-3	RICHLAND CNTY SC SCH DIST #2		10/05/2011	PRAGER MCCARTHY & SEALY		2,524,851	2,135,000	
763682-ZU-8	RICHLAND CNTY SC SCH DIST #2		10/05/2011	PRAGER MCCARTHY & SEALY		5,041,422	4,275,000	
763682-ZV-6	RICHLAND CNTY SC SCH DIST #2		10/05/2011	PRAGER MCCARTHY & SEALY		4,979,264	4,275,000	
592112-HH-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN-		09/16/2011	J. P. MORGAN SECURITIES, INC.		5,608,305	4,745,000	
592112-HP-4	MET GOVT NASHVILLE & DAVIDSON CNTY TENN-		09/16/2011	J. P. MORGAN SECURITIES, INC.		13,929,044	11,475,000	
613664-4H-1	MONTGOMERY CNTY TENN SCH & PUB IMPT		08/11/2011	PRAGER MCCARTHY & SEALY		5,681,005	5,805,000	9,433
414005-LU-0	HARRIS CNTY TEX REF-SER A		08/26/2011	PIPER JAFFRAY INC.		7,104,600	6,000,000	
414005-LV-8	HARRIS CNTY TEX REF-SER A		08/26/2011	PIPER JAFFRAY INC.		2,621,655	2,250,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						195,256,425	168,730,000	126,455
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		10/07/2011	ESURANCE INSURANCE COMPANY		3,910,556	3,628,484	3,326
31414D-U3-8	FED NATL MTG ASSOC #963302		10/07/2011	Various		4,371,141	4,021,193	3,351
31417Y-JM-0	FED NATL MTG ASSOC #MA0267		10/07/2011	Various		14,686,756	13,937,681	9,292
31417Y-KL-0	FED NATL MTG ASSOC #MA0298		10/07/2011	Various		7,239,239	6,870,013	4,580
31398Q-CF-2	FHR 3665 GP		10/07/2011	Various		12,831,125	12,191,211	7,112
3137AB-BT-7	FHR 3864 AJ		10/07/2011	ESURANCE INSURANCE COMPANY		3,488,251	3,309,625	1,931
31396Y-T5-1	FNR 2008-21 HA		10/07/2011	Various		6,697,734	6,301,798	4,726
31398S-JH-7	FNR 2010-128 LA		10/07/2011	ESURANCE INSURANCE COMPANY		7,597,802	7,557,797	2,519
31398S-UR-2	FNR 2010-145 MA		10/07/2011	ESURANCE INSURANCE COMPANY		16,235,537	16,269,762	5,423
31398R-3W-3	FNR 2010-53 MV		10/07/2011	ESURANCE INSURANCE COMPANY		1,780,423	1,626,507	1,220
31397Q-ZP-6	FNR 2011-17 KA		10/07/2011	Various		5,387,096	5,041,395	3,361
31397S-MH-4	FNR 2011-30 MK		10/07/2011	ESURANCE INSURANCE COMPANY		1,190,952	1,140,339	570
38377W-EP-5	GNR 1175G GA		10/07/2011	ESURANCE INSURANCE COMPANY		1,308,110	1,224,108	816
38375J-DU-6	GNR 2007-2 PB		10/07/2011	ESURANCE INSURANCE COMPANY		4,762,159	4,475,000	4,102
383742-W8-2	GNR 2008-35 NA		10/07/2011	Various		3,212,773	3,069,214	2,174
383742-8E-6	GNR 2008-54 DC		10/07/2011	ESURANCE INSURANCE COMPANY		1,039,505	998,001	749
38375D-F2-9	GNR 2008-94 JB		10/07/2011	ESURANCE INSURANCE COMPANY		1,585,420	1,418,324	1,182
38376P-R5-1	GNR 2009-116 KC		10/07/2011	Various		5,104,408	4,946,624	2,473
38376P-XL-9	GNR 2009-117 KE		10/07/2011	Various		6,601,991	6,409,407	3,205
38374V-H7-7	GNR 2009-59 P		10/07/2011	Various		1,368,647	1,290,088	914
38377D-NE-2	GNR 2010-101 GM		10/07/2011	Various		6,373,215	5,995,752	3,498
38377J-UQ-4	GNR 2010-108 PA		10/07/2011	ESURANCE INSURANCE COMPANY		1,844,808	1,753,569	877
38377J-CU-5	GNR 2010109 MH		10/07/2011	Various		6,329,326	6,046,319	3,023
38376X-SK-0	GNR 2010-29 AG		10/07/2011	ESURANCE INSURANCE COMPANY		1,828,648	1,698,034	1,132
38377F-Z3-8	GNR 2010-73 LA		10/07/2011	Various		2,855,675	2,657,001	1,882
38374Y-GV-9	GNR 2010-86 PJ		10/07/2011	Various		19,391,220	18,329,256	10,692
38377V-HF-6	GNR 2011-52 NK		10/07/2011	ESURANCE INSURANCE COMPANY		7,106,424	6,605,929	3,853
38377V-W9-3	GNR 2011-68 EC		10/07/2011	Various		4,239,525	3,946,702	2,302
721876-RD-4	PIMA CNTY AZ SWR REVENUE 2011 SER B		12/01/2011	RBC DAIN RAUSCHER		2,876,600	2,500,000	

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721876-RE-2	PIMA CNTY AZ SWR REVENUE 2011 SER B		12/01/2011	RBC DAIN RAUSCHER		2,555,168	2,250,000	
721876-RF-9	PIMA CNTY AZ SWR REVENUE 2011 SER B		12/01/2011	RBC DAIN RAUSCHER		3,623,230	3,250,000	
79575D-N7-1	SALT RIVER AZ PROJ AGRIC IMPT & PWR DIST		09/22/2011	CITIGROUP GLOBAL MARKETS		38,270,717	32,150,000	
196632-MX-8	COLORADO SPRINGS COLO UTILS REV REF - SE		08/25/2011	J. P. MORGAN SECURITIES, INC.		13,098,133	10,870,000	
196632-MY-6	COLORADO SPRINGS COLO UTILS REV REF - SE		08/25/2011	J. P. MORGAN SECURITIES, INC.		18,328,386	15,240,000	
249182-DC-7	DENVER CITY AND COUNTY CO ARPT REVENUE A		09/29/2011	J. P. MORGAN SECURITIES, INC.		11,222,800	10,000,000	
160811-GV-1	CHARLOTTE UTIL-REF		04/06/2011	RAYMOND JAMES & ASSOCIATES, INC.		1,613,745	1,500,000	
160811-HC-2	CHARLOTTE UTIL-REF		04/06/2011	RAYMOND JAMES & ASSOCIATES, INC.		1,873,452	1,730,000	
341507-G8-8	FLORIDA ST BRD ED LOTTERY REV REF - SER2		09/02/2011	WELLS FARGO BROKERAGE SERVICES		30,560,349	25,885,000	
348172-QX-8	FORT MYERS FL UTILITY REVENUE-REF 2011		12/06/2011	RAYMOND JAMES & ASSOCIATES, INC.		5,433,717	4,700,000	
348172-QY-6	FORT MYERS FL UTILITY REVENUE-REF 2011		12/06/2011	RAYMOND JAMES & ASSOCIATES, INC.		4,772,418	4,200,000	
348172-QZ-3	FORT MYERS FL UTILITY REVENUE-REF 2011		12/06/2011	RAYMOND JAMES & ASSOCIATES, INC.		3,767,400	3,360,000	
348172-RA-7	FORT MYERS FL UTILITY REVENUE-REF 2011		12/06/2011	RAYMOND JAMES & ASSOCIATES, INC.		6,351,023	5,740,000	
696560-JQ-5	PALM BEACH CNTY FL SOLID WASTE AUTH 2011		10/06/2011	CITIGROUP GLOBAL MARKETS		11,438,300	10,000,000	
875124-CP-2	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		07/19/2011	RAYMOND JAMES & ASSOCIATES, INC.		11,686,000	10,000,000	
875124-CR-8	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		07/19/2011	RAYMOND JAMES & ASSOCIATES, INC.		5,813,950	5,000,000	
04780M-PB-9	CITY OF ATLANTA AIRPORT GEN REV REF 2011		07/21/2011	SEIBERT BRANFORD		2,618,350	2,500,000	
360066-NE-0	FULTON CNTY GA WTR & SWR REVENUE REF		09/07/2011	CITIGROUP GLOBAL MARKETS		5,017,283	4,215,000	
360066-NF-7	FULTON CNTY GA WTR & SWR REVENUE REF		09/07/2011	CITIGROUP GLOBAL MARKETS		4,773,320	4,000,000	
360066-NG-5	FULTON CNTY GA WTR & SWR REVENUE REF		09/07/2011	CITIGROUP GLOBAL MARKETS		6,581,960	5,500,000	
360066-NH-3	FULTON CNTY GA WTR & SWR REVENUE REF		09/20/2011	Various		10,128,346	8,595,000	521
626207-ZM-9	MUNICIPAL ELECTRIC AUTHORITY GEORGIA COM		08/19/2011	MESIROW FINANCIAL, INC.		6,584,987	5,865,000	92,048
419794-YW-6	HAWAII ST AIRPORT SYS REVENUE REF - AMT		09/15/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,605,141	5,130,000	
419794-YX-4	HAWAII ST AIRPORT SYS REVENUE REF - AMT		09/15/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,620,245	2,430,000	
167593-GC-0	CHICAGO IL OHARE INTL ARPT GEN 3RD 11B		04/27/2011	CITIGROUP GLOBAL MARKETS		5,269,850	5,000,000	
167593-GD-8	CHICAGO IL OHARE INTL ARPT GEN 3RD 11B		04/27/2011	CITIGROUP GLOBAL MARKETS		6,387,333	6,135,000	
244415-KM-6	DEERFIELD IL CABS - REF		10/20/2011	EXCHANGE		7,052	708,000	
244415-KL-8	DEERFIELD IL REF		10/20/2011	EXCHANGE		929,484	1,353,000	
094743-LS-8	BLOOMINGTON IN WTRWKS REVENUE SER A		10/12/2011	PRAGER MCCARTHY & SEALY		3,535,019	3,550,000	
094743-LT-6	BLOOMINGTON IN WTRWKS REVENUE SER A		10/12/2011	PRAGER MCCARTHY & SEALY		3,957,746	4,015,000	
45505M-AM-8	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF		08/18/2011	MORGAN STANLEY DEAN WITTER		2,841,975	2,500,000	
45505M-AN-6	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF		08/18/2011	MORGAN STANLEY DEAN WITTER		4,499,709	4,025,000	
967250-UW-9	WICHITA KS HOSP REVENUE VIA CHRISTI HEAL		09/21/2011	MORGAN STANLEY DEAN WITTER		13,085,690	11,895,000	
793556-CB-5	ST TAMMANY PARISH LA HOSP SVC DIST #1 HO		11/02/2011	RAYMOND JAMES & ASSOCIATES, INC.		2,910,894	2,740,000	
793556-CC-3	ST TAMMANY PARISH LA HOSP SVC DIST #1 HO		11/02/2011	RAYMOND JAMES & ASSOCIATES, INC.		2,639,850	2,500,000	
59465H-NY-8	MICHIGAN ST HOSP FIN TRINITY GRP 02 C		07/13/2011	PRE-REFUNDING		550,083	560,000	3,512
59465H-NZ-5	MICHIGAN ST HOSP FIN TRINITY GRP 02 C		07/13/2011	PRE-REFUNDING		6,561,701	6,680,000	41,889
485107-DA-1	KANSAS CITY MO TAX INCREMENT FING COMM S		06/02/2011	STIFEL NICOLAUS & CO, INC.		998,750	1,000,000	
485107-DC-7	KANSAS CITY MO TAX INCREMENT FING COMM S		06/02/2011	STIFEL NICOLAUS & CO, INC.		1,977,500	2,000,000	
64603R-VP-9	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	PRE-REFUNDING		24,829	25,000	47
64603R-VR-5	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	PRE-REFUNDING		39,230	40,000	75
64603R-WJ-2	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	PRE-REFUNDING		2,458,060	2,475,000	4,641
64603R-WL-7	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	PRE-REFUNDING		3,687,620	3,760,000	7,050
542690-X6-4	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		09/16/2011	MORGAN STANLEY DEAN WITTER		2,924,025	2,500,000	
542690-X7-2	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		09/16/2011	MORGAN STANLEY DEAN WITTER		5,826,400	5,000,000	
542690-X8-0	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		09/16/2011	MORGAN STANLEY DEAN WITTER		2,323,960	2,000,000	
650014-KP-7	NEW YORK ST TWY AUTH SECOND GEN HWY & BR		08/18/2011	BARCLAYS BANK		10,084,770	9,000,000	177,500
89602N-WM-2	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF		10/05/2011	MORGAN STANLEY DEAN WITTER		11,919,800	10,000,000	
89602N-WN-0	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF		10/05/2011	MORGAN STANLEY DEAN WITTER		7,189,440	6,000,000	
679111-UJ-1	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-		10/05/2011	RBC DAIN RAUSCHER		5,902,700	5,000,000	
679111-UL-6	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-		10/05/2011	RBC DAIN RAUSCHER		4,685,520	4,000,000	
679111-UU-6	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-		10/05/2011	RBC DAIN RAUSCHER		2,014,024	1,700,000	
735240-A2-9	PORT PORTLAND ORE ARPT REV AMT SER 2011C		07/27/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,054,600	2,000,000	
735240-A3-7	PORT PORTLAND ORE ARPT REV AMT SER 2011C		07/27/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,023,820	2,000,000	
017357-YP-3	ALLEGHENY CNTY PA SAN AUTH REF		08/17/2011	PNC SECURITIES CORPORATION		3,460,980	3,000,000	
017357-YR-9	ALLEGHENY CNTY PA SAN AUTH REF		08/17/2011	PNC SECURITIES CORPORATION		9,931,290	8,645,000	
745181-N2-9	PUERTO RICO HWY & TRANS HWY REV 03 AA		10/17/2011	PRE-REFUNDING		268,250	250,000	4,049
720175-VU-9	PIEDMONT MUN PWR AGY S C ELEC REV -REF-S		06/15/2011	WELLS FARGO BROKERAGE SERVICES		11,260,100	10,000,000	234,722
837151-BJ-7	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S		08/19/2011	GOLDMAN, SACHS & CO.		17,992,776	16,070,000	
837151-BK-4	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S		08/19/2011	GOLDMAN, SACHS & CO.		20,718,363	18,570,000	
837151-BV-0	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S		09/13/2011	MESIROW FINANCIAL, INC.		2,417,880	2,000,000	4,167
182618-JU-3	CLARKSVILLE TN WTR SWR & GAS REVENUE REF		09/23/2011	MESIROW FINANCIAL, INC.		12,136,750	11,290,000	71,503
052476-XQ-6	AUSTIN TX WTR & WSTWTR SYS REVENUE REF		11/16/2011	FIRST SOUTHWEST COMPANY		1,187,680	1,000,000	5,000
052476-XR-4	AUSTIN TX WTR & WSTWTR SYS REVENUE REF		11/16/2011	FIRST SOUTHWEST COMPANY		3,288,844	2,760,000	13,800

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
235036-SG-6	DALLAS FORT WORTH TEX INTL ARP REVT-SERD		08/18/2011	BEAL, M.R., & CO.		3,790,508	3,240,000	
235036-SH-4	DALLAS FORT WORTH TEX INTL ARP REVT-SERD		08/18/2011	BEAL, M.R., & CO.		3,511,710	3,000,000	
235036-SJ-0	DALLAS FORT WORTH TEX INTL ARP REVT-SERD		08/18/2011	BEAL, M.R., & CO.		5,223,900	4,520,000	
235036-SK-7	DALLAS FORT WORTH TEX INTL ARP REVT-SERD		08/18/2011	BEAL, M.R., & CO.		2,265,260	2,000,000	
442348-4M-7	HOUSTON TX ARPT SYS SUB LIEN-A		06/29/2011	GOLDMAN, SACHS & CO.		7,333,970	7,000,000	
442348-4N-5	HOUSTON TX ARPT SYS SUB LIEN-A		06/29/2011	GOLDMAN, SACHS & CO.		7,260,820	7,000,000	
54811B-LX-7	LOWER COLO RIV AUTH TEX REF - LCRA TRANS		10/06/2011	MORGAN STANLEY DEAN WITTER		11,361,150	10,010,000	
54811B-LY-5	LOWER COLO RIV AUTH TEX REF - LCRA TRANS		10/06/2011	MORGAN STANLEY DEAN WITTER		11,198,897	10,005,000	
662823-CH-4	NORTH TX HLTH UNITED REG HLTH CARE 03		11/15/2011	PRE-REFUNDING		7,445,000	7,445,000	84,170
662823-CJ-0	NORTH TX HLTH UNITED REG HLTH CARE 03		11/15/2011	PRE-REFUNDING		2,885,000	2,885,000	32,617
387874-WD-8	GRANT CNTY WA PUBLIC UTILITY DIST #2 ELE		09/21/2011	CITIGROUP GLOBAL MARKETS		9,710,751	8,300,000	
495289-A2-6	KING CNTY WA SWR REVENUE REF SER B		08/23/2011	J. P. MORGAN SECURITIES, INC.		4,094,840	3,450,000	
495289-ZX-1	KING CNTY WA SWR REVENUE REF SER B		08/23/2011	J. P. MORGAN SECURITIES, INC.		9,640,911	7,970,000	
735389-QJ-0	PORT OF SEATTLE WA REV AMT-REF-2011 SERB		12/01/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,562,557	1,405,000	
735389-QK-7	PORT OF SEATTLE WA REV AMT-REF-2011 SERB		12/13/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,819,333	5,250,000	625
93978H-CT-0	WA HLTH-B-PROVIDENCE		06/23/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,897,253	1,650,000	
93978H-CV-5	WA HLTH-B-PROVIDENCE		06/23/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,138,360	1,000,000	
592646-2B-8	METROPOLITAN WASHINGTON D C ARPT AUTH SY		09/21/2011	J. P. MORGAN SECURITIES, INC.		5,255,416	4,755,000	
592646-Z9-7	METROPOLITAN WASHINGTON D C ARPT AUTH SY		09/21/2011	J. P. MORGAN SECURITIES, INC.		6,967,526	6,185,000	
95648M-KY-4	WEST VIRGINIA ECON CORR JUV SFTY 02A		07/29/2011	PRE-REFUNDING		868,125	880,000	7,089
95648M-KZ-1	WEST VIRGINIA ECON CORR JUV SFTY 02A		07/29/2011	PRE-REFUNDING		424,198	430,000	3,464
3199999. Subtotal - Bonds - U.S. Special Revenues						689,213,309	621,495,133	878,772
002819-AB-6	ABBOTT LABORATORIES		12/06/2011	Various		15,916,686	14,000,000	227,733
002824-AU-4	ABBOTT LABORATORIES		03/17/2011	Various		25,232,877	23,040,000	552,908
002824-AW-0	ABBOTT LABORATORIES		01/31/2011	ROYAL BANK OF SCOTLAND PLC		10,085,100	10,000,000	75,625
00432C-AD-3	ACCESS GROUP, INC. ABS		08/09/2011	Various		39,971,831	44,997,080	52,851
00432C-BG-5	ACCESS GROUP, INC. ABS		11/08/2011	WELLS FARGO		24,623,689	26,415,842	10,403
00432C-BN-0	ACCESS GROUP, INC. ABS		09/12/2011	MORGAN STANLEY DEAN WITTER		23,312,500	25,000,000	25,171
00432C-CJ-8	ACCESS GROUP, INC. ABS		12/14/2011	MORGAN STANLEY DEAN WITTER		5,137,500	7,500,000	9,377
00432C-DH-1	ACCESS GROUP, INC. ABS		08/10/2011	J. P. MORGAN SECURITIES, INC.		37,493,398	39,860,091	35,114
00442B-AD-3	ACE 2006-HE4, A2C RMBS		12/27/2011	SCHEDULED PAY UP		20,198	20,198	
00440E-AN-7	ACE INA HOLDINGS		03/01/2011	Various		12,100,656	12,370,000	67,785
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		05/17/2011	CREDIT SUISSE		1,771,258	1,751,864	
007924-AF-0	AEGON NV	F	02/03/2011	ROYAL BANK OF SCOTLAND PLC		5,257,000	5,000,000	44,201
05377R-AL-8	AESOP FUNDING II LLC ABS		01/20/2011	GREENWICH CAPITAL MARKETS, INC.		9,968,750	10,000,000	4,375
05377R-AQ-7	AESOP FUNDING II LLC ABS		04/28/2011	DEUTSCHE BANK SECURITIES		7,998,209	8,000,000	
05377R-AS-3	AESOP FUNDING II LLC ABS		04/28/2011	DEUTSCHE BANK SECURITIES		10,496,668	10,500,000	
05377R-AT-1	AESOP FUNDING II LLC ABS		04/28/2011	DEUTSCHE BANK SECURITIES		39,981,248	40,000,000	
05377R-AU-8	AESOP FUNDING II LLC ABS		04/28/2011	DEUTSCHE BANK SECURITIES		10,996,398	11,000,000	
05377R-AV-6	AESOP FUNDING II LLC ABS		08/19/2011	GREENWICH CAPITAL MARKETS, INC.		34,987,257	35,000,000	
05377R-AW-4	AESOP FUNDING II LLC ABS		08/19/2011	GREENWICH CAPITAL MARKETS, INC.		4,998,100	5,000,000	
00828D-AN-1	AFFINION GROUP INC		02/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,787,500	5,000,000	97,344
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		07/08/2011	Various		4,911,970	4,895,980	
02660V-AY-4	AHMA 2005-2 1A1 RMBS		12/27/2011	Various		166,404	379,457	11
009158-AP-1	AIR PRODUCTS & CHEMICALS		01/31/2011	ROYAL BANK OF SCOTLAND PLC		3,032,580	3,000,000	59,063
009158-AQ-9	AIR PRODUCTS & CHEMICALS		08/05/2011	Various		18,945,290	19,000,000	2,222
009158-AR-7	AIR PRODUCTS & CHEMICALS		10/31/2011	ROYAL BANK OF SCOTLAND PLC		9,994,000	10,000,000	
009363-AL-6	AIRGAS INC		05/31/2011	BANK OF AMERICA		14,979,000	15,000,000	
012725-AA-5	ALBEMARLE CORP		02/01/2011	WARBURG DILLION READ LLC		5,198,697	5,270,000	35,573
018804-AL-8	ALLIANT TECHSYSTEMS INC		04/15/2011	BANK OF AMERICA		8,263,750	8,000,000	152,250
018804-AP-9	ALLIANT TECHSYSTEMS INC		02/15/2011	Various		12,490,000	12,000,000	345,469
02005M-AG-7	ALLY AUTO RECEIVABLES TRUST ABS		01/20/2011	UNION BANK OF SWITZERLAND		7,967,500	8,000,000	5,089
02005P-AB-1	ALLY AUTO RECEIVABLES TRUST ABS		10/07/2011	Various		2,403,048	2,401,745	1,042
02005R-AE-1	ALLY AUTO RECEIVABLES TRUST ABS		09/13/2011	INCAPITAL		6,932,461	6,750,000	544
02005T-AB-3	ALLY AUTO RECEIVABLES TRUST ABS		10/07/2011	Various		9,007,115	9,001,026	4,456
02005N-AD-2	ALLY FINANCIAL INC		03/03/2011	Various		5,262,500	5,000,000	95,486
02005N-AJ-9	ALLY FINANCIAL INC		02/03/2011	BANK OF AMERICA		16,425,000	15,000,000	550,000
37042G-4F-0	ALLY FINANCIAL INC		05/19/2011	SAMCO		1,150,004	1,169,000	1,929
37042G-4M-5	ALLY FINANCIAL INC		05/19/2011	SAMCO		789,951	803,000	23,585
37042G-4T-0	ALLY FINANCIAL INC		05/19/2011	SAMCO		1,017,198	1,034,000	30,598
37042G-4Z-6	ALLY FINANCIAL INC		05/19/2011	SAMCO		466,298	474,000	14,026
37042G-5F-9	ALLY FINANCIAL INC		05/19/2011	SAMCO		696,495	708,000	1,151
3704A0-BC-5	ALLY FINANCIAL INC		05/19/2011	SAMCO		1,019,165	1,036,000	7,464

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02005A-AJ-7	ALLY MASTER OWNER TRUST ABS		01/27/2011	BAIRD (ROBERT W.) & CO. INC.		11,824,089	11,398,000	19,605
02076X-AB-8	ALPHA NATURAL RESOURCES		09/23/2011	Various		5,798,500	5,800,000	53,833
0258M0-DA-4	AMER EXPRESS CREDIT CO		02/04/2011	Various		20,450,460	21,000,000	234,208
02364W-AH-8	AMERICA MOVIL SAB DE CV	F	03/03/2011	EXCHANGE		6,616,077	5,884,140	
02364W-AX-3	AMERICA MOVIL SAB DE CV	F	04/15/2011	ROYAL BANK OF SCOTLAND PLC		10,363,100	10,000,000	5,556
02364W-BC-8	AMERICA MOVIL SAB DE CV	F	08/31/2011	BANK OF AMERICA		14,878,200	15,000,000	
02369A-AG-3	AMERICAN ACHIEVEMENT COR		02/16/2011	STERNE AGEE & LEACH		6,090,000	6,000,000	201,188
0258M0-DC-0	AMERICAN EXPRESS CREDIT		09/14/2011	DEUTSCHE BANK SECURITIES		9,791,866	9,800,000	
02582J-EV-8	AMERICAN EXPRESS CREDIT ACCOUN ABS		10/07/2011	ESURANCE INSURANCE COMPANY		200,453	200,000	65
02586G-AD-4	AMERICAN EXPRESS ISSUANCE TRUS ABS		10/07/2011	Various		2,348,313	2,350,000	351
02666Q-G6-4	AMERICAN HONDA FINANCE		03/03/2011	CANTOR, FITZGERALD & CO.		4,150,188	4,200,000	48,708
02666Q-J6-1	AMERICAN HONDA FINANCE		09/13/2011	BARCLAYS BANK		9,999,500	10,000,000	
03064M-AE-8	AMERICREDIT AUTOMOBILE RECEIVA ABS		01/26/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		8,997,616	9,000,000	
03064M-AF-5	AMERICREDIT AUTOMOBILE RECEIVA ABS		01/26/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,998,922	5,000,000	
03064P-AF-8	AMERICREDIT AUTOMOBILE RECEIVA ABS		06/08/2011	GREENWICH CAPITAL MARKETS, INC.		14,996,864	15,000,000	
030981-AF-1	AMERIGAS PART/FIN CORP		02/15/2011	Various		13,624,200	13,340,000	30,897
03073E-AG-0	AMERISOURCEBERGEN CORP		02/03/2011	DEUTSCHE BANK SECURITIES		12,402,578	12,110,000	136,111
03073E-AJ-4	AMERISOURCEBERGEN CORP		11/08/2011	J. P. MORGAN SECURITIES, INC.		9,985,800	10,000,000	
031162-AV-2	AMGEN INC		10/07/2011	ESURANCE P&C INSURANCE COMPANY		3,562,302	3,000,000	61,425
031162-BG-4	AMGEN INC		08/15/2011	ROYAL BANK OF SCOTLAND PLC		5,275,250	5,000,000	27,333
031652-BC-3	AMKOR TECHNOLOGIES INC		09/06/2011	Various		10,053,750	9,750,000	218,894
031652-BE-9	AMKOR TECHNOLOGIES INC		11/09/2011	WELLS FARGO		953,750	1,000,000	32,205
02005A-BT-4	AMOT 2011-4 A2 ABS		09/14/2011	BARCLAYS BANK		22,993,976	23,000,000	
037389-AV-5	AON CORP		02/03/2011	BANK OF AMERICA		9,574,868	9,581,000	137,860
03746A-AC-4	APACHE FINANCE CANADA		02/08/2011	CITIBANK		5,335,000	5,000,000	52,257
03938L-AT-1	ARCELORMITTAL	F	02/28/2011	J. P. MORGAN SECURITIES, INC.		9,957,300	10,000,000	
039380-AC-4	ARCH COAL INC		01/31/2011	ROYAL BANK OF SCOTLAND PLC		5,380,500	5,100,000	178,713
039483-BB-7	ARCHER-DANIELS-MIDLAND C		03/30/2011	BANK OF AMERICA		8,058,320	8,000,000	34,467
039686-AA-8	ARDAGH PACKAGING FINANCE	F	09/06/2011	Various		1,970,000	2,000,000	59,000
04044T-AC-0	ARISTOTLE HOLDING INC		11/14/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		18,994,870	19,000,000	
04273W-AA-9	ARROW ELECTRONICS INC		02/17/2011	HSBC SECURITIES, INC.		9,826,300	10,000,000	103,125
04363U-AA-4	ASCIANO FINANCE	F	01/28/2011	ROYAL BANK OF SCOTLAND PLC		4,790,150	5,000,000	55,990
00206R-AR-3	AT&T INC		03/11/2011	NOMURA SECURITIES INTERNATIONAL, INC.		5,597,300	5,000,000	24,972
00206R-AW-2	AT&T INC		08/12/2011	Various		50,409,670	48,250,000	427,013
05329W-AJ-1	AUTONATION INC		11/08/2011	Various		13,532,335	12,943,000	174,911
053332-AL-6	AUTOZONE INC		08/03/2011	CITIBANK		2,026,160	2,000,000	18,444
053499-AG-4	AVAYA INC		02/08/2011	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000	
002447-AA-8	AWAS AVIATION CAPITAL LT	F	02/17/2011	Various		7,140,000	7,000,000	157,500
05946X-SC-8	BAFC 2005-B 3A3 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		825,245	1,556,385	165
058928-AA-0	BAFC 2006-B 1A1 RMBS		12/01/2011	Various		1,621,457	2,745,040	5,430
059522-AB-8	BAFC 2007-C 6A2 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		1,948,937	3,329,456	333
059522-AC-6	BAFC 2007-C 7A1 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		2,815,965	4,392,546	388
057224-BA-4	BAKER HUGHES INC		08/12/2011	Various		12,064,090	12,000,000	
058498-AL-0	BALL CORP		02/25/2011	WELLS FARGO		9,820,625	9,500,000	291,960
058498-AN-6	BALL CORP		02/01/2011	STERNE AGEE & LEACH		10,013,125	9,250,000	289,930
058498-AQ-9	BALL CORP		01/31/2011	ROYAL BANK OF SCOTLAND PLC		2,951,250	3,000,000	35,938
059165-ED-8	BALTIMORE GAS & ELECTRIC		11/10/2011	ROYAL BANK OF SCOTLAND PLC		6,961,430	7,000,000	
06052D-AC-9	BANK OF AMERICA AUTO TRUST ABS		10/07/2011	ESURANCE INSURANCE COMPANY		54,345	54,120	88
06052F-AC-4	BANK OF AMERICA AUTO TRUST ABS		10/07/2011	ESURANCE INSURANCE COMPANY		75,266	74,964	98
06052G-AC-2	BANK OF AMERICA AUTO TRUST ABS		10/07/2011	ESURANCE INSURANCE COMPANY		1,857,828	1,850,588	1,889
06052J-AC-6	BANK OF AMERICA AUTO TRUST ABS		10/07/2011	Various		2,125,066	2,117,569	1,799
060505-BD-5	BANK OF AMERICA CORP		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,001,090	1,000,000	14,646
063679-JJ-4	BANK OF MONTREAL	A	08/12/2011	Various		63,644,170	62,000,000	197,969
06406J-HB-4	BANK OF NEW YORK CO INC		10/07/2011	ESURANCE INSURANCE COMPANY		2,673,820	2,500,000	7,563
06406H-BM-0	BANK OF NEW YORK MELLON		10/07/2011	ESURANCE INSURANCE COMPANY		2,798,410	2,500,000	53,743
06406H-BY-4	BANK OF NEW YORK MELLON		09/16/2011	DEUTSCHE BANK SECURITIES		19,986,600	20,000,000	
064149-D8-7	BANK OF NOVA SCOTIA	A	03/22/2011	BARCLAYS BANK		14,975,100	15,000,000	
06415A-AA-1	BANK OF NOVA SCOTIA	A	03/17/2011	SCOTIA CAPITAL MARKETS (USA)		14,543,100	15,000,000	98,313
06415C-AA-7	BANK OF NOVA SCOTIA	A	07/26/2011	BARCLAYS BANK		16,992,010	17,000,000	
067901-AF-5	BARRICK GOLD CORP	A	07/25/2011	HSBC SECURITIES, INC.		5,104,300	5,000,000	22,958
06849V-AB-9	BARRICK GOLD FINANCE INC	A	01/21/2011	J. P. MORGAN SECURITIES, INC.		4,393,240	4,000,000	38,458
071813-BA-6	BAXTER INTERNATIONAL INC		02/02/2011	NOMURA SECURITIES INTERNATIONAL, INC.		26,010,500	25,000,000	537,500
071813-BD-0	BAXTER INTERNATIONAL INC		12/14/2011	BANK OF AMERICA		9,994,100	10,000,000	
055381-AQ-0	BE AEROSPACE INC		10/04/2011	Various		5,240,000	5,000,000	113,333

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055381-AR-8	BE AEROSPACE INC		09/09/2011	Various		15,014,080	14,302,000	402,040
075887-BA-6	BECTON DICKINSON		11/03/2011	GOLDMAN, SACHS & CO.		13,971,300	14,000,000	
080555-AJ-4	BELO CORP		09/12/2011	Various		9,577,200	8,960,000	229,653
081437-AH-8	BEMIS COMPANY INC		09/27/2011	WELLS FARGO BROKERAGE SERVICES		4,967,650	5,000,000	
084664-AD-3	BERKSHIRE HATHAWAY INC		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,069,085	1,000,000	6,552
084670-AV-0	BERKSHIRE HATHAWAY INC		03/17/2011	Various		49,964,521	48,115,000	158,222
085790-AQ-6	BERRY PLASTICS CORP		02/24/2011	Various		13,487,250	12,500,000	291,729
05541V-AC-0	BG ENERGY CAPITAL PLC	F	03/29/2011	Various		29,253,180	29,925,000	187,113
05541V-AD-8	BG ENERGY CAPITAL PLC	F	10/06/2011	RBC DOMINION SECURITIES		11,979,960	12,000,000	
055451-AL-2	BHP BILLITON FIN USA LTD	F	11/16/2011	J. P. MORGAN SECURITIES, INC.		13,873,580	14,000,000	
055451-AB-4	BHP BILLITON FINANCE USA	F	02/02/2011	DEUTSCHE BANK SECURITIES		11,162,900	10,000,000	75,833
064255-AE-2	BK TOKYO-MITSUBISHI UFJ	F	02/15/2011	MORGAN STANLEY DEAN WITTER		9,999,100	10,000,000	
05949A-TA-8	BOAMS 2004-8 1A18 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		447,740	447,784	1,698
096630-AA-6	BOARDWALK PIPELINES LLC		02/15/2011	ROYAL BANK OF SCOTLAND PLC		4,626,720	4,250,000	64,503
097014-AH-7	BOEING CAPITAL CORP		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		2,114,400	2,000,000	45,433
097014-AM-6	BOEING CAPITAL CORP		08/01/2011	GOLDMAN, SACHS & CO.		5,041,450	5,000,000	1,208
097014-AN-4	BOEING CAPITAL CORP		07/28/2011	DEUTSCHE BANK SECURITIES		11,993,040	12,000,000	
097023-AV-7	BOEING CO		10/07/2011	ESURANCE P&C INSURANCE COMPANY		274,119	250,000	764
101137-AJ-6	BOSTON SCIENTIFIC CORP		08/02/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,807,500	10,000,000	25,000
10138M-AF-2	BOTTLING GROUP LLC		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,629,647	1,500,000	4,375
055650-BQ-0	BP CAPITAL MARKETS PLC	F	03/08/2011	CITIBANK		19,981,600	20,000,000	
055650-BR-8	BP CAPITAL MARKETS PLC	F	07/28/2011	BANK OF AMERICA		7,517,090	7,000,000	130,010
055650-BU-1	BP CAPITAL MARKETS PLC	F	10/27/2011	Various		10,031,450	10,000,000	
108010-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B		05/11/2011	DEUTSCHE BANK SECURITIES		2,047,500	2,000,000	
111013-AG-3	BRITISH SKY BROADCASTING	F	04/01/2011	J. P. MORGAN SECURITIES, INC.		4,180,548	3,775,000	32,622
11102A-AA-9	BRITISH TELECOM PLC	F	03/25/2011	Various		8,837,495	7,970,000	89,374
120111-BH-1	BUILDING MATERIALS CORP		02/01/2011	JEFFERIES & COMPANY, INC.		4,359,534	4,147,000	136,275
120111-BK-4	BUILDING MATERIALS CORP		09/07/2011	OPPENHEIMER & CO. INC		501,250	500,000	2,578
120568-AU-4	BUNGE LIMITED FINANCE CO		03/08/2011	CITIBANK		8,499,235	8,500,000	
126802-BM-8	CABELA'S MASTER CREDIT CARD TR ABS		12/21/2011	WELLS FARGO		6,430,331	6,235,000	4,759
12800U-AE-0	CAISSE CENTRALE DESJARDN	A	06/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,017,850	5,000,000	34,597
12800U-AK-6	CAISSE CENTRALE DESJARDN	A	03/17/2011	ROYAL BANK OF SCOTLAND PLC		11,982,600	12,000,000	
13134Y-AD-9	CALPINE CONSTRUCTION FIN		09/09/2011	Various		9,617,780	9,038,000	199,092
131347-BP-0	CALPINE CORP		11/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,042,500	1,000,000	5,035
134429-AT-6	CAMPBELL SOUP CO		06/07/2011	RBC DOMINION SECURITIES		10,721,600	10,000,000	143,750
134429-AW-9	CAMPBELL SOUP CO		03/31/2011	WARBURG DILLION READ LLC		9,949,000	10,000,000	
136069-DT-5	CANADIAN IMPERIAL BANK	A	01/26/2011	CIBC WORLD MARKETS		5,021,350	5,000,000	1,528
136375-BP-6	CANADIAN NATL RAILWAY	A	12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,195,237	1,000,000	3,413
136385-AF-8	CANADIAN NATL RESOURCES	A	01/31/2011	DEUTSCHE BANK SECURITIES		10,932,900	10,000,000	84,389
136385-AR-2	CANADIAN NATL RESOURCES	A	11/10/2011	J. P. MORGAN SECURITIES, INC.		3,984,240	4,000,000	
14040H-AX-3	CAPITAL ONE FINANCIAL CO		07/14/2011	BARCLAYS BANK		9,974,900	10,000,000	
14041N-CL-3	CAPITAL ONE MULTI-ASSET EXECUT ABS		10/07/2011	ESURANCE INSURANCE COMPANY		1,997,463	2,000,000	378
14041N-DX-6	CAPITAL ONE MULTI-ASSET EXECUT ABS		02/16/2011	Various		36,071,943	31,697,000	103,423
14041N-DY-4	CAPITAL ONE MULTI-ASSET EXECUT ABS		10/07/2011	Various		5,405,904	5,400,000	1,747
14170T-AB-7	CAREFUSION CORP		02/04/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,554,150	5,000,000	7,083
141781-AX-2	CARGILL INC		10/07/2011	ESURANCE P&C INSURANCE COMPANY		2,355,336	2,000,000	43,333
141781-AY-0	CARGILL INC		08/02/2011	CANTOR, FITZGERALD & CO.		4,163,758	3,925,000	37,097
141784-DE-5	CARGILL INC		10/07/2011	ESURANCE P&C INSURANCE COMPANY		1,077,602	1,000,000	19,722
14312A-AG-6	CARMAX AUTO OWNER TRUST ABS		11/02/2011	BARCLAYS BANK		6,049,955	6,050,000	
14313B-AD-0	CARMAX AUTO OWNER TRUST ABS		12/21/2011	BANK OF AMERICA		8,536,569	8,316,000	7,817
14313D-AF-1	CARMAX AUTO OWNER TRUST ABS		09/14/2011	J. P. MORGAN SECURITIES, INC.		9,947,851	9,951,000	
14313E-AF-9	CARMAX AUTO OWNER TRUST ABS		11/21/2011	WELLS FARGO		6,304,540	6,085,000	13,842
14912L-4S-7	CATERPILLAR FINANCIAL SE		03/23/2011	GOLDMAN, SACHS & CO.		19,964,600	20,000,000	
14912L-4X-6	CATERPILLAR FINANCIAL SE		07/26/2011	J. P. MORGAN SECURITIES, INC.		9,977,300	10,000,000	
17305E-BU-8	CCCIT 2003-A7, A7 ABS		12/20/2011	Various		22,730,602	20,590,000	403,507
1248EP-AL-7	CCO HLDGS LLC/CAP CORP		09/12/2011	Various		7,450,000	7,000,000	202,781
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP		11/07/2011	Various		16,587,300	16,000,000	266,840
125094-AD-4	CDP FINANCIAL	A	02/18/2011	CITIBANK		15,017,550	15,000,000	163,167
151020-AD-6	CELGENE CORP		06/01/2011	Various		14,829,127	14,975,000	68,990
15234Q-AL-2	CENT ELET BRASILEIRAS SA	F	10/20/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,000,000	5,000,000	
15189T-AG-2	CENTERPOINT ENERGY		08/08/2011	J. P. MORGAN SECURITIES, INC.		11,728,600	10,000,000	133,194
15189W-AC-4	CENTERPOINT ENERGY RESOU		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,142,399	1,000,000	5,955
153527-AG-1	CENTRAL GARDEN & PET CO		05/19/2011	Various		7,677,093	7,261,000	145,163
156700-AQ-9	CENTURYLINK INC		06/09/2011	BARCLAYS BANK		9,975,000	10,000,000	

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156700-AL-0	CENTURYTEL INC		04/20/2011	BARCLAYS BANK		10,682,200	10,000,000	41,667
15672W-AA-2	CEQUEL COM HLDG I/CAP CP		04/15/2011	Various		13,911,994	13,165,000	315,905
161571-AX-2	CHASE ISSUANCE TRUST ABS		10/07/2011	ESURANCE INSURANCE COMPANY		199,933	200,000	37
161571-BT-0	CHASE ISSUANCE TRUST ABS		01/04/2011	J. P. MORGAN SECURITIES, INC.		12,921,077	11,433,000	41,524
165167-BS-5	CHESAPEAKE ENERGY CORP		02/24/2011	Various		5,878,750	5,500,000	14,535
165167-CC-9	CHESAPEAKE ENERGY CORP		08/31/2011	MILLER TABAK ROBERTS		362,040	336,000	5,481
165167-CF-2	CHESAPEAKE ENERGY CORP		09/06/2011	Various		5,225,000	5,000,000	22,083
165167-CG-0	CHESAPEAKE ENERGY CORP		09/13/2011	Various		3,035,000	3,000,000	10,549
16524R-AA-1	CHESAPEAKE MIDSTREAM PT/		07/07/2011	BANK OF AMERICA		7,466,250	7,500,000	99,630
171232-AF-8	CHUBB CORPORATION		10/07/2011	ESURANCE P&C INSURANCE COMPANY		9,042,129	9,000,000	213,000
171340-AG-7	CHURCH & DWIGHT CO INC		01/19/2011	CANTOR, FITZGERALD & CO.		8,077,280	8,000,000	29,033
125509-BR-9	CIGNA CORP		11/03/2011	MORGAN STANLEY DEAN WITTER		11,990,520	12,000,000	
17275R-AE-2	CISCO SYSTEMS INC		01/31/2011	GOLDMAN, SACHS & CO.		16,263,300	15,000,000	346,500
17275R-AH-5	CISCO SYSTEMS INC		01/31/2011	BANK OF AMERICA		5,204,850	5,000,000	11,125
17275R-AK-8	CISCO SYSTEMS INC		03/09/2011	BANK OF AMERICA		29,930,100	30,000,000	
17305E-DE-2	CITIBANK CREDIT CARD ISSUANCE ABS		12/21/2011	Various		15,962,866	13,784,000	201,101
17305E-EM-3	CITIBANK CREDIT CARD ISSUANCE ABS		10/07/2011	Various		4,734,599	4,700,000	5,684
17308B-AL-2	CITIBANK OMNI MASTER TRUST ABS		12/14/2011	Various		83,239,532	76,000,000	1,075,796
17308B-AN-8	CITIBANK OMNI MASTER TRUST ABS		12/14/2011	Various		60,415,782	56,000,000	520,489
172967-FS-5	CITIGROUP INC		06/08/2011	CITIBANK		25,509,600	25,000,000	
18683K-AD-3	CLIFFS NATURAL RESOURCES		03/16/2011	BANK OF AMERICA		9,989,700	10,000,000	
189054-AN-9	CLOROX		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,158,040	1,000,000	8,429
189054-AR-0	CLOROX COMPANY		07/20/2011	Various		8,198,760	8,000,000	68,042
12572X-AA-8	CME GROUP INDEX SERVICES		05/03/2011	BNY CAPITAL MARKETS		3,116,460	3,000,000	18,700
125896-BC-3	CMS ENERGY CORP		02/03/2011	MORGAN STANLEY DEAN WITTER		1,212,825	1,030,000	13,268
125896-BE-9	CMS ENERGY CORP		02/15/2011	Various		11,341,250	11,000,000	25,521
17310F-AC-9	CMSI 2006-5 1A3 RMBS		02/22/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,285,000	11,000,000	44,000
459284-AA-3	COCA COLA ENTERPRISES		01/06/2011	ROYAL BANK OF SCOTLAND PLC		11,259,772	11,600,000	80,113
191085-AA-7	COCA-COLA AMATIL LTD	F	02/01/2011	GOLDMAN, SACHS & CO.		1,024,530	1,000,000	8,306
191216-AR-1	COCA-COLA CO/THE		01/31/2011	Various		8,051,488	8,600,000	58,695
191216-AU-4	COCA-COLA CO/THE		08/12/2011	Various		36,826,014	37,240,000	2,534
19122T-AD-1	COCA-COLA ENTERPRISES		08/16/2011	DEUTSCHE BANK SECURITIES		14,983,650	15,000,000	
19416Q-DN-7	COLGATE-PALMOLIVE CO		02/08/2011	PARIBAS CAPITAL MARKETS		3,194,674	3,100,000	1,628
19416Q-DR-8	COLGATE-PALMOLIVE CO		08/08/2011	Various		7,357,931	7,660,000	59,082
19416Q-DU-1	COLGATE-PALMOLIVE CO		04/29/2011	J. P. MORGAN SECURITIES, INC.		19,912,000	20,000,000	
19416Q-DY-3	COLGATE-PALMOLIVE CO		11/03/2011	J. P. MORGAN SECURITIES, INC.		15,768,640	16,000,000	
14041N-CQ-2	COMET 2006-A3 A3 ABS		12/14/2011	Various		10,824,804	9,500,000	5,331
202795-HX-1	COMMONWEALTH EDISON		12/01/2011	Various		19,975,250	20,000,000	24,104
202795-HZ-6	COMMONWEALTH EDISON		08/30/2011	U.S. BANCORP PIPER JAFFRAY		9,996,700	10,000,000	
991355-9A-8	COMMUNITY INVESTMENT CORP SER 07-01 CMBS		12/16/2011	DIRECT		54,090	72,588	
991355-9B-6	COMMUNITY INVESTMENT CORP SER 07-02 CMBS		12/16/2011	DIRECT		60,329	80,961	
991355-9C-4	COMMUNITY INVESTMENT CORP SER 08-01 CMBS		12/16/2011	DIRECT		51,896	69,643	
991355-9D-2	COMMUNITY INVESTMENT CORP SER 08-02 CMBS		12/16/2011	DIRECT		64,488	86,541	
991355-9E-0	COMMUNITY INVESTMENT CORP SER 08-03 CMBS		12/16/2011	DIRECT		57,004	76,499	
991355-9F-7	COMMUNITY INVESTMENT CORP SER 08-04 CMBS		12/16/2011	DIRECT		69,690	93,522	
991355-9G-5	COMMUNITY INVESTMENT CORP SER 09-01 CMBS		12/16/2011	DIRECT		93,532	125,518	
991355-9H-3	COMMUNITY INVESTMENT CORP SER 09-02 CMBS		12/16/2011	DIRECT		91,132	122,298	
991355-9Z-3	COMMUNITY INVESTMENT CORP SER 09-03 CMBS		12/16/2011	DIRECT		61,474	82,496	
991355-9J-9	COMMUNITY INVESTMENT CORP SER 10-01 CMBS		12/16/2011	DIRECT		93,126	124,973	
991355-9K-6	COMMUNITY INVESTMENT CORP SER 10-02 CMBS		12/16/2011	DIRECT		55,297	74,208	
991355-9L-4	COMMUNITY INVESTMENT CORP SER 10-03 CMBS		12/16/2011	DIRECT		69,418	93,158	
991355-9M-2	COMMUNITY INVESTMENT CORP SER 10-04 CMBS		12/16/2011	DIRECT		26,909	36,111	
991355-9N-0	COMMUNITY INVESTMENT CORP SER 11-01 CMBS		12/16/2011	DIRECT		45,959	61,676	
991355-9W-0	COMMUNITY INVESTMENT CORP SER 11-02 CMBS		12/16/2011	DIRECT		75,012	100,664	
991355-9P-5	COMMUNITY INVESTMENT CORP SER 11-03 CMBS		12/16/2011	DIRECT		94,576	126,920	2,667
205768-AG-9	COMSTOCK RESOURCES INC		05/04/2011	Various		9,933,938	9,425,000	121,862
20825C-AR-5	CONOCOPHILLIPS		02/08/2011	Various		11,192,350	10,000,000	15,972
20825T-AA-5	CONOCOPHILLIPS		02/03/2011	ROYAL BANK OF SCOTLAND PLC		6,590,610	5,850,000	103,289
210518-CF-1	CONSUMERS ENERGY CO		02/02/2011	DEUTSCHE BANK SECURITIES		5,300,304	4,800,000	94,667
212015-AB-7	CONTINENTAL RESOURCES		02/03/2011	STIFEL NICOLAUS & CO, INC.		3,471,413	3,138,000	91,329
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/25/2011	CITADEL SECURITIES		3,111,446	3,179,000	6,711
216871-AC-7	COOPER US INC		03/25/2011	BANK OF AMERICA		4,183,448	3,650,000	55,044
216871-AF-0	COOPER US INC		10/07/2011	Various		13,374,642	13,500,000	93,483
22160K-AC-9	COSTCO WHOLESALE CORP		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		2,394,176	2,000,000	24,750

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22303Q-AK-6	COVIDIEN INTL FINANCE SA	F	01/26/2011	DEUTSCHE BANK SECURITIES		18,200,942	18,070,000	54,644
126186-AA-3	CPS AUTO TRUST ABS		04/21/2011	UNION BANK OF SWITZERLAND		19,997,248	20,000,000	
126193-AB-7	CPS AUTO TRUST ABS		04/20/2011	DESCAP SECURITIES INC		1,478,095	1,472,688	1,300
126195-AA-4	CPS AUTO TRUST ABS		09/22/2011	UNION BANK OF SWITZERLAND		35,053,832	35,058,000	
12623N-AA-9	CPS AUTO TRUST ABS		12/07/2011	CITIGROUP GLOBAL MARKETS		24,398,778	24,400,000	
22411F-AD-5	CPS AUTO TRUST ABS		01/15/2011	SCHEDULED PAY UP		2,643,264	2,643,264	
067383-AC-3	CR BARD INC		02/10/2011	GOLDMAN, SACHS & CO.		9,934,000	10,000,000	67,222
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		09/28/2011	CHASE SECURITIES		3,410,270	6,959,735	39,245
22541L-AR-4	CREDIT SUISSE USA INC		10/07/2011	Various		8,341,560	8,000,000	88,833
22818V-AB-3	CROWN AMER/CAP CORP III		09/12/2011	Various		15,757,500	15,500,000	57,639
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC		02/25/2011	Various		8,879,613	8,045,000	30,714
126307-AB-3	CSC HOLDINGS INC		08/29/2011	GOLDMAN, SACHS & CO.		1,593,750	1,500,000	26,917
126304-AG-9	CSC HOLDINGS LLC		04/20/2011	Various		6,648,125	5,935,000	32,690
12638P-BV-0	CSMC 2007-3 4A6 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		3,187,707	3,882,305	107
12641T-CN-4	CSMC 2009-5R 4A1 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		2,193,948	2,257,836	3,708
126408-GT-4	CSX CORP		02/07/2011	GOLDMAN, SACHS & CO.		4,650,850	5,000,000	56,014
126650-BH-2	CVS CAREMARK CORP		12/06/2011	Various		6,864,758	6,000,000	101,424
126650-BW-9	CVS CAREMARK CORP		08/03/2011	MORGAN STANLEY DEAN WITTER		5,133,550	5,000,000	49,271
12669E-K2-1	CWHL 2003-40 A1 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		159,188	154,232	501
12669F-KR-3	CWHL 2004-2 1A1 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		138,973	158,785	318
12544T-AC-8	CWHL 2007-7 A3 RMBS		02/22/2011	BANK OF AMERICA		10,137,339	11,162,934	42,791
233851-AD-6	DAIMLER FINANCE NA LLC		03/21/2011	CITIBANK		29,965,500	30,000,000	
233851-AH-7	DAIMLER FINANCE NA LLC		09/07/2011	DEUTSCHE BANK SECURITIES		34,772,500	35,000,000	
235851-AM-4	DANAHER CORP		08/02/2011	GOLDMAN, SACHS & CO.		5,253,450	5,000,000	22,750
23636A-AB-7	DANSKE BANK A/S	F	04/07/2011	BANK OF AMERICA		19,991,000	20,000,000	
23918K-AL-2	DAVITA INC		02/03/2011	GOLDMAN, SACHS & CO.		3,017,250	2,980,000	56,993
23918K-AM-0	DAVITA INC		02/03/2011	GOLDMAN, SACHS & CO.		5,112,500	5,000,000	99,375
251510-FB-4	DBALT 2005-AR1 1A1 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		927,410	1,996,895	62
251510-GL-1	DBALT 2005-AR2 1A1 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		3,451	3,980	
23314#-AF-6	DCT INDUSTRIAL TRUST INC 2011 5'S		08/01/2011	J. P. MORGAN SECURITIES, INC.		20,000,000	20,000,000	
24702R-AK-7	DELL INC		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,005,928	1,000,000	3,344
24702R-AP-6	DELL INC		03/28/2011	DEUTSCHE BANK SECURITIES		34,964,650	35,000,000	
24736W-AA-8	DELTA AIR LINES 2011-1 ABS		03/30/2011	CITIBANK		10,000,000	10,000,000	
247916-AC-3	DENBURY RESOURCES INC		02/03/2011	BANK OF AMERICA		400,000	400,000	
24823U-AG-3	DENBURY RESOURCES INC		02/01/2011	J. P. MORGAN SECURITIES, INC.		11,012,500	10,000,000	387,292
249030-AB-3	DENTSPLY INTERNATIONAL		08/16/2011	MORGAN STANLEY DEAN WITTER		9,985,700	10,000,000	
249030-AC-1	DENTSPLY INTERNATIONAL		12/08/2011	SEAPORT GROUP		10,224,300	10,000,000	126,042
25156P-AH-6	DEUTSCHE TELEKOM INT FIN	F	02/08/2011	GOLDMAN, SACHS & CO.		5,547,600	5,000,000	110,208
25156P-AP-8	DEUTSCHE TELEKOM INT FIN	F	04/04/2011	GOLDMAN, SACHS & CO.		39,959,600	40,000,000	
251591-AY-9	DEVELOPERS DIVERSIFIED R		03/02/2011	BANK OF AMERICA		4,965,750	5,000,000	
25179M-AJ-2	DEVON ENERGY CORPORATION		07/25/2011	GOLDMAN, SACHS & CO.		5,848,024	5,800,000	6,187
25459H-AY-1	DIRECTV HLDG/FIN INC		03/07/2011	MORGAN STANLEY DEAN WITTER		39,924,400	40,000,000	
254683-AH-8	DISCOVER CARD MASTER TRUST ABS		12/20/2011	NOMURA SECURITIES INTERNATIONAL, INC.		10,873,978	10,160,000	19,135
25470D-AB-5	DISCOVERY COMMUNICATIONS		01/31/2011	GOLDMAN, SACHS & CO.		5,205,900	5,000,000	31,861
27876G-BH-0	DISH DBS CORP		09/20/2011	J. P. MORGAN SECURITIES, INC.		1,050,000	1,000,000	24,326
256882-AA-9	DOLPHIN SUBSIDIARY II IN		09/27/2011	Various		5,558,438	5,500,000	
25746U-BN-8	DOMINION RESOURCES INC		08/10/2011	BANK OF AMERICA		14,996,400	15,000,000	
260003-AJ-7	DOVER CORP		02/16/2011	BANK OF AMERICA		14,991,300	15,000,000	
260543-CD-3	DOW CHEMICAL CO/THE		02/04/2011	PARIBAS CAPITAL MARKETS		9,538,200	10,000,000	62,500
260543-CF-8	DOW CHEMICAL CO/THE		11/04/2011	BANK OF AMERICA		4,980,150	5,000,000	
260547-C@-1	DOW CORNING CORPORATION SERIES 2018		03/23/2011	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000	
26138E-AM-1	DR PEPPER SNAPPLE GROUP		01/13/2011	Various		25,043,200	25,000,000	8,861
26138E-AN-9	DR PEPPER SNAPPLE GROUP		11/07/2011	MORGAN STANLEY DEAN WITTER		12,988,560	13,000,000	
23336J-AD-7	DT AUTO OWNER TRUST ABS		08/11/2011	Various		27,363,810	27,148,000	70,487
23336E-AC-0	DTAOT 2011-1A, C ABS		02/02/2011	UNION BANK OF SWITZERLAND		18,553,797	18,556,000	
250847-EF-3	DTE ENERGY COMPANY		02/07/2011	WELLS FARGO BROKERAGE SERVICES		11,297,093	12,095,000	198,207
26441C-AF-2	DUKE ENERGY CORP		08/22/2011	WARBURG DILLION READ LLC		4,999,050	5,000,000	
263534-CB-3	E.I. DU PONT DE NEMOURS		02/09/2011	PARIBAS CAPITAL MARKETS		9,309,250	10,000,000	29,201
263534-CF-4	E.I. DU PONT DE NEMOURS		03/22/2011	GOLDMAN, SACHS & CO.		44,920,350	45,000,000	
277432-AJ-9	EASTMAN CHEMICAL CO		08/08/2011	MIZUHO INTERNATIONAL PLC		5,493,461	5,310,000	24,780
278642-AB-9	EBAY INC		03/21/2011	DEUTSCHE BANK SECURITIES		7,696,480	8,000,000	52,722
27876G-BE-7	ECHOSTAR DBS CORP		08/24/2011	J. P. MORGAN SECURITIES, INC.		7,087,500	7,000,000	38,792
278865-AH-3	ECOLAB INC		01/27/2011	CITIBANK		10,630,963	9,680,000	217,598
278865-AK-6	ECOLAB INC		12/05/2011	BANK OF AMERICA		24,950,500	25,000,000	

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278865-AL-4	ECOLAB INC		12/05/2011	BANK OF AMERICA		9,993,600	10,000,000	
281020-AF-4	EDISON INTERNATIONAL		03/24/2011	BANK OF AMERICA		7,947,760	8,000,000	11,667
263534-BY-4	EI DU PONT DE NEMOUR & C		10/07/2011	ESURANCE P&C INSURANCE COMPANY		3,074,452	2,900,000	21,468
263534-BZ-1	EI DU PONT DE NEMOUR & C		01/31/2011	MORGAN STANLEY DEAN WITTER		5,221,200	5,000,000	11,563
28336L-BR-9	EL PASO CORP		03/04/2011	BARCLAYS BANK		4,252,720	3,776,000	74,524
28336L-BQ-1	EL PASO CORPORATION		02/25/2011	STIFEL NICOLAUS & CO, INC.		2,574,325	2,314,000	34,646
28370T-AE-9	EL PASO PIPELINE PART OP		09/15/2011	J. P. MORGAN SECURITIES, INC.		5,711,878	5,750,000	
28932M-AG-0	ELM RD GENERATING STAT		02/01/2011	J. P. MORGAN SECURITIES, INC.		10,069,600	10,000,000	19,471
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		09/20/2011	Various		14,700,500	14,320,000	221,394
29358Q-AB-5	ENSCO PLC	F	03/08/2011	DEUTSCHE BANK SECURITIES		24,809,750	25,000,000	
29364W-AN-8	ENTERGY LOUISIANA LLC		03/21/2011	PARIBAS CAPITAL MARKETS		7,986,160	8,000,000	
29379V-AS-2	ENTERPRISE PRODUCTS OPER		01/04/2011	J. P. MORGAN SECURITIES, INC.		6,993,070	7,000,000	
26875P-AF-8	EOG RESOURCES INC		01/19/2011	WELLS FARGO BROKERAGE SERVICES		5,076,650	5,000,000	21,715
26875P-AG-6	EOG RESOURCES INC		01/31/2011	J. P. MORGAN SECURITIES, INC.		4,890,800	5,000,000	1,139
26884L-AB-5	EQT CORP		11/02/2011	DEUTSCHE BANK SECURITIES		990,850	1,000,000	
26882P-AT-9	ERAC USA FINANCE COMPANY		10/07/2011	ESURANCE INSURANCE COMPANY		5,559,150	5,000,000	116,361
26882P-BB-7	ERAC USA FINANCE COMPANY		12/02/2011	CANTOR, FITZGERALD & CO.		4,794,930	4,200,000	38,675
26884T-AC-6	ERAC USA FINANCE COMPANY		01/04/2011	BARCLAYS BANK		14,971,050	15,000,000	
26924X-AE-5	ETRVM 2004-1, A5 ABS		09/09/2011	BANK OF AMERICA		5,062,500	5,000,000	4,453
30162A-AD-0	EXELIS INC		09/15/2011	J. P. MORGAN SECURITIES, INC.		12,877,296	12,900,000	
302182-AF-7	EXPRESS SCRIPTS INC		10/07/2011	Various		20,935,226	20,800,000	110,677
307000-AA-7	FAMILY DOLLAR STORES INC		01/25/2011	MORGAN STANLEY DEAN WITTER		9,949,400	10,000,000	
313747-AN-7	FEDERAL REALTY INVS TRST		06/29/2011	WACHOVIA SECURITIES		5,662,006	5,012,000	146,740
31620M-AB-2	FIDELITY NATIONAL INFORM		02/04/2011	OPPENHEIMER & CO. INC		1,085,000	1,000,000	5,083
31620M-AD-8	FIDELITY NATIONAL INFORM		11/08/2011	Various		6,560,000	6,000,000	54,469
337738-AK-4	FISERV INC		06/06/2011	J. P. MORGAN SECURITIES, INC.		7,995,200	8,000,000	
302445-AC-5	FLIR SYSTEMS INC		08/16/2011	BANK OF AMERICA		14,999,850	15,000,000	
341081-FF-9	FLORIDA POWER & LIGHT		12/08/2011	CITIBANK		9,975,300	10,000,000	
341099-CP-2	FLORIDA POWER CORP		08/15/2011	BARCLAYS BANK		16,965,320	17,000,000	
343412-AB-8	FLUOR CORP (NEW)		09/08/2011	BANK OF AMERICA		14,867,850	15,000,000	
302491-AR-6	FMC CORP		11/17/2011	BANK OF AMERICA		4,978,750	5,000,000	
34529M-AG-7	FORD CREDIT AUTO OWNER TRUST ABS		09/13/2011	INCAPITAL		6,583,984	6,250,000	618
34529P-AB-1	FORD CREDIT AUTO OWNER TRUST ABS		10/07/2011	Various		4,886,627	4,884,889	1,851
34529R-AB-7	FORD CREDIT AUTO OWNER TRUST ABS		10/07/2011	Various		3,463,376	3,450,000	1,434
345397-VC-4	FORD MOTOR CREDIT CO		02/16/2011	JEFFERIES & COMPANY, INC.		543,000	480,000	7,147
345397-VP-5	FORD MOTOR CREDIT CO LLC		03/03/2011	Various		7,383,056	6,885,000	19,555
345397-VR-1	FORD MOTOR CREDIT CO LLC		02/07/2011	Various		15,031,250	15,000,000	3,194
346091-AZ-4	FOREST OIL CORPORATION		11/08/2011	Various		11,457,500	11,000,000	137,549
35803Q-AA-5	FRENSENIUS MED CARE US		01/26/2011	BANK OF AMERICA		3,962,400	4,000,000	
35803Q-AD-9	FRESENIUS MED		09/02/2011	Various		13,812,500	13,000,000	129,288
35802X-AA-1	FRESENIUS MED CARE US		09/08/2011	J. P. MORGAN SECURITIES, INC.		986,230	1,000,000	
35906A-AB-4	FRONTIER COMMUNICATIONS		02/08/2011	WARBURG DILLION READ LLC		3,405,000	3,000,000	88,021
35906A-AK-4	FRONTIER COMMUNICATIONS		02/08/2011	R. W. PRESSPRICH		1,220,125	1,075,000	30,309
35906A-AF-5	FRONTIER COMMUNICATIONS CORP		02/17/2011	STERNE AGEE & LEACH		1,122,500	1,000,000	29,333
30277M-AA-2	FUEL TRUST 2011-1 ABS		04/29/2011	BANK OF AMERICA		35,203,100	35,000,000	22,204
36159J-BT-7	GE CAPITAL CREDIT CARD MASTER ABS		12/21/2011	Various		33,330,525	30,975,000	39,235
252737-A*-2	GE/DIAMOND SENIOR LIVING SR UNSEC DUE 20		09/12/2011	BANK OF AMERICA		25,000,000	25,000,000	
369550-AR-9	GENERAL DYNAMICS CORP		12/12/2011	BARCLAYS BANK		6,924,060	6,500,000	107,047
369622-SM-8	GENERAL ELEC CAP CORP		02/08/2011	CITIBANK		14,947,050	15,000,000	
36962G-4D-3	GENERAL ELEC CAP CORP		05/25/2011	GOLDMAN, SACHS & CO.		13,962,125	12,500,000	237,500
36962G-5H-3	GENERAL ELEC CAP CORP		10/12/2011	BANK OF AMERICA		14,982,150	15,000,000	
36962G-U6-9	GENERAL ELEC CAP CORP		10/07/2011	ESURANCE INSURANCE COMPANY		5,421,955	5,000,000	61,806
369604-BC-6	GENERAL ELECTRIC CO		10/07/2011	ESURANCE P&C INSURANCE COMPANY		5,522,071	5,000,000	88,229
370334-BF-0	GENERAL MILLS INC		03/29/2011	CITIBANK		32,871,001	29,950,000	220,177
370334-BM-5	GENERAL MILLS INC		11/17/2011	MORGAN STANLEY DEAN WITTER		21,909,580	22,000,000	
37045X-AA-4	GENERAL MOTORS FINL CO		05/27/2011	Various		3,887,125	3,850,000	309
37186L-AA-9	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE		08/04/2011	CREDIT SUISSE		25,000,000	25,000,000	
372917-AQ-7	GENZYME CORP-GENL DIVISN		07/14/2011	Various		12,345,710	12,000,000	72,198
372917-AS-3	GENZYME CORP-GENL DIVISN		06/08/2011	BANK OF AMERICA		16,330,800	15,000,000	370,833
36159R-AE-3	GEO GROUP INC/THE		02/08/2011	Various		10,045,000	10,000,000	552
375558-AT-0	GILEAD SCIENCES INC		12/06/2011	BANK OF AMERICA		21,963,920	22,000,000	
375558-AU-7	GILEAD SCIENCES INC		12/06/2011	BANK OF AMERICA		9,977,000	10,000,000	
377372-AD-9	GLAXOSMITHKLINE CAPITAL	R	02/07/2011	NOMURA SECURITIES INTERNATIONAL, INC.		11,517,227	10,330,000	137,805
26225K-AC-3	GOLDEN LIVING (DRUMM)		05/20/2011	CITIBANK		4,702,500	4,750,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38141E-A5-8	GOLDMAN SACHS GROUP INC		02/01/2011	MORGAN STANLEY DEAN WITTER		20,536,600	20,000,000	415,069
38141G-DQ-4	GOLDMAN SACHS GROUP INC		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,023,710	1,000,000	7,438
38143U-SC-6	GOLDMAN SACHS GROUP INC		04/28/2011	GOLDMAN, SACHS & CO.		46,954,620	47,000,000	60,618
382388-AX-4	GOODRICH CORP		08/02/2011	Various		13,170,720	14,000,000	10,600
38259P-AB-8	GOOGLE INC		08/10/2011	GOLDMAN, SACHS & CO.		16,087,200	15,000,000	129,896
38376G-Z2-9	GOVERNMENT NATIONAL MORTGAGE A CMBS		10/07/2011	ESURANCE INSURANCE COMPANY		3,846,480	3,778,086	1,360
40052V-AA-2	GRUPO BIMBO SAB DE CV	F	03/30/2011	MORGAN STANLEY DEAN WITTER		5,019,800	5,000,000	63,646
36228F-G6-7	GSR 2004-3F 2A3 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		2,669,435	2,646,574	10,513
406216-AZ-4	HALLIBURTON COMPANY		11/08/2011	CITIBANK		4,983,500	5,000,000	
410345-AF-9	HANESBRANDS INC		04/20/2011	Various		13,015,000	12,000,000	182,667
41283J-AC-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		10/07/2011	Various		1,006,974	1,003,517	1,147
413875-AM-7	HARRIS CORPORATION		03/18/2011	MIZUHO INTERNATIONAL PLC		6,076,380	6,000,000	80,667
404119-BF-5	HCA INC		11/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,099,500	1,000,000	5,903
404119-BK-4	HCA INC		02/02/2011	Various		13,418,750	12,500,000	355,955
404121-AC-9	HCA INC		09/08/2011	Various		13,937,609	13,925,000	46,583
421924-BH-3	HEALTHSOUTH CORP		02/03/2011	CREDIT AGRICOLE		2,070,000	2,000,000	48,736
421924-BJ-9	HEALTHSOUTH CORP		08/02/2011	BANK OF AMERICA		5,312,500	5,000,000	150,694
427866-AR-9	HERSHEY COMPANY		02/01/2011	Various		18,378,859	18,195,000	104,608
428040-CJ-6	HERTZ CORP		11/07/2011	Various		21,740,000	21,500,000	4,688
42805R-AV-1	HERTZ VEHICLE FINANCING LLC ABS		12/14/2011	Various		39,514,809	36,435,000	128,494
42805R-AW-9	HERTZ VEHICLE FINANCING LLC ABS		11/08/2011	BARCLAYS BANK		7,372,125	7,200,000	14,820
42805R-AZ-2	HERTZ VEHICLE FINANCING LLC ABS		09/13/2011	Various		10,650,903	10,240,000	20,262
42805R-BF-5	HERTZ VEHICLE FINANCING LLC ABS		06/10/2011	BANK OF AMERICA		39,997,200	40,000,000	
42805R-BH-1	HERTZ VEHICLE FINANCING LLC ABS		06/10/2011	BANK OF AMERICA		11,998,175	12,000,000	
42805R-BJ-7	HERTZ VEHICLE FINANCING LLC ABS		06/10/2011	BANK OF AMERICA		9,998,795	10,000,000	
428236-BC-6	HEWLETT-PACKARD CO		02/01/2011	WELLS FARGO BROKERAGE SERVICES		7,897,600	8,000,000	66,583
428236-BM-4	HEWLETT-PACKARD CO		08/15/2011	Various		31,531,600	30,000,000	186,333
423074-AL-7	HJ HEINZ CO		09/08/2011	Various		14,995,050	15,000,000	
43739E-BK-2	HMBT 2005-3 A2 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		1,914,732	2,726,222	84
43739E-CB-1	HMBT 2005-5 A1 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		7,521,927	12,003,145	337
437076-AW-2	HOME DEPOT INC		03/28/2011	GOLDMAN, SACHS & CO.		14,973,600	15,000,000	
438516-AX-4	HONEYWELL INTERNATIONAL		01/31/2011	Various		13,096,859	11,690,000	261,596
438516-BA-3	HONEYWELL INTERNATIONAL		02/14/2011	BANK OF AMERICA		19,450,665	19,500,000	
44107T-AK-2	HOST HOTELS & RESORTS		04/12/2011	Various		3,007,500	3,000,000	8,500
44107T-AH-9	HOST HOTELS & RESORTS LP		01/31/2011	WELLS FARGO		5,625,000	5,000,000	22,500
44107T-AN-6	HOST HOTELS & RESORTS LP		11/14/2011	J. P. MORGAN SECURITIES, INC.		250,000	250,000	
44108E-BA-5	HOST MARRIOTT LP		08/30/2011	BARCLAYS BANK		2,355,000	2,300,000	39,056
404280-AL-3	HSBC HOLDINGS PLC	F	11/14/2011	HSBC SECURITIES, INC.		8,991,810	9,000,000	
44923X-AB-5	HYUNDAI AUTO LEASE SECURITIZAT ABS		10/07/2011	ESURANCE INSURANCE COMPANY		998,777	1,000,000	422
44890B-AB-2	HYUNDAI AUTO RECEIVABLES TRUST ABS		10/07/2011	Various		5,700,779	5,700,000	2,404
44890B-AF-3	HYUNDAI AUTO RECEIVABLES TRUST ABS		09/23/2011	Various		15,146,110	15,000,000	8,125
44890E-AB-6	HYUNDAI AUTO RECEIVABLES TRUST ABS		10/07/2011	Various		3,895,515	3,900,000	1,406
44890E-AF-7	HYUNDAI AUTO RECEIVABLES TRUST ABS		05/11/2011	BANK OF AMERICA		19,336,962	19,340,000	
44923Q-AB-0	HYUNDAI CAPITAL AMERICA		12/01/2011	BANK OF AMERICA		4,977,550	5,000,000	
459200-GJ-4	IBM CORP		12/06/2011	Various		43,122,045	37,291,000	213,741
459200-GU-9	IBM CORP		11/17/2011	Various		13,004,570	13,000,000	78,944
459200-GX-3	IBM CORP		07/19/2011	HSBC SECURITIES, INC.		24,857,000	25,000,000	
451102-AD-9	ICAHN ENTERPRISES/FIN		03/01/2011	JEFFERIES & COMPANY, INC.		2,075,000	2,000,000	21,097
451102-AH-0	ICAHN ENTERPRISES/FIN		11/07/2011	JEFFERIES & COMPANY, INC.		10,129,850	9,800,000	130,622
45167R-AF-1	IDEX CORP		12/08/2011	BANK OF AMERICA		9,974,900	10,000,000	
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		12/16/2011	ALLSTATE FEDERAL SAVINGS BANK		291,396	300,000	1,875
452308-AK-5	ILLINOIS TOOL WORKS INC		08/24/2011	Various		16,024,720	16,000,000	
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		12/19/2011	DIRECT		8,426,100	8,426,100	
45257#-AA-9	IMPACT CHILDCARE LLC ABS		10/15/2011	SCHEDULED PAY UP		41,500	41,500	
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		10/17/2011	SCHEDULED PAY UP		26,332	26,332	
45661T-AL-5	INERGY LP/INERGY FIN		02/15/2011	Various		8,621,250	8,430,000	18,100
449786-AL-6	ING BANK NV	F	03/08/2011	GOLDMAN, SACHS & CO.		14,991,900	15,000,000	
45763P-AC-0	INMARSAT FINANCE PLC	F	09/13/2011	Various		13,260,000	12,250,000	247,267
458140-AH-3	INTEL CORP		09/14/2011	GOLDMAN, SACHS & CO.		27,957,160	28,000,000	
458207-AF-4	INTELSAT JACKSON HLDG	F	11/07/2011	BARCLAYS BANK		1,050,000	1,000,000	38,264
458207-AH-0	INTELSAT JACKSON HLDG	F	02/04/2011	OPPENHEIMER & CO. INC		1,653,750	1,500,000	34,708
45824T-AC-9	INTELSAT JACKSON HLDG	F	02/15/2011	Various		14,391,975	13,975,000	365,615
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN	F	06/14/2011	BANK OF AMERICA		5,056,250	5,000,000	
459745-GA-7	INTL LEASE FINANCE CORP		04/18/2011	OPPENHEIMER & CO. INC		12,958,300	11,980,000	269,025

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459745-GK-5	INTL LEASE FINANCE CORP		12/19/2011	CITIBANK		2,100,000	2,100,000	
460146-CG-6	INTL PAPER CO		11/08/2011	DEUTSCHE BANK SECURITIES		4,995,950	5,000,000	
462613-AE-0	IPALCO ENTERPRISES INC		03/02/2011	Various		8,362,506	7,605,000	232,628
44985G-AC-5	IPIC GMTN LTD	F	10/27/2011	GOLDMAN, SACHS & CO.		34,884,150	35,000,000	
466313-AD-5	JABIL CIRCUIT INC		02/16/2011	JEFFERIES & COMPANY, INC.		327,338	290,000	10,434
466313-AF-0	JABIL CIRCUIT INC		02/08/2011	BANK OF AMERICA		4,937,500	5,000,000	77,344
471109-AC-2	JARDEN CORP		08/29/2011	BANK OF AMERICA		2,125,000	2,000,000	53,333
471109-AE-8	JARDEN CORP		02/15/2011	BANK OF AMERICA		14,581,250	15,000,000	240,747
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		08/03/2011	VARIOUS		(8,164)		
24422E-QY-8	JOHN DEERE CAPITAL CORP		02/02/2011	DEUTSCHE BANK SECURITIES		5,010,818	4,875,000	59,123
24422E-QZ-5	JOHN DEERE CAPITAL CORP		08/23/2011	Various		16,554,046	16,523,000	186,716
24422E-RC-5	JOHN DEERE CAPITAL CORP		06/02/2011	DEUTSCHE BANK SECURITIES		49,901,500	50,000,000	
24422E-RH-4	JOHN DEERE CAPITAL CORP		10/05/2011	J. P. MORGAN SECURITIES, INC.		4,977,450	5,000,000	
478160-AQ-7	JOHNSON & JOHNSON		03/11/2011	Various		29,028,500	25,000,000	651,354
478160-AU-8	JOHNSON & JOHNSON		03/15/2011	GOLDMAN, SACHS & CO.		5,642,750	5,000,000	45,063
478160-AZ-7	JOHNSON & JOHNSON		08/10/2011	U.S. BANCORP PIPER JAFFRAY		10,982,300	10,000,000	83,819
478366-AM-9	JOHNSON CONTROLS INC		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,062,234	1,000,000	10,969
46625H-HS-2	JPMORGAN CHASE & CO		03/11/2011	NOMURA SECURITIES INTERNATIONAL, INC.		4,852,300	5,000,000	33,000
46625H-HW-3	JPMORGAN CHASE & CO		01/10/2011	Various		14,562,600	15,000,000	58,861
46625H-HX-1	JPMORGAN CHASE & CO		10/07/2011	Various		25,052,550	25,000,000	57,500
46625H-JA-9	JPMORGAN CHASE & CO		10/07/2011	ESURANCE P&C INSURANCE COMPANY		984,567	1,000,000	8,575
487836-BE-7	KELLOGG CO		05/16/2011	MORGAN STANLEY DEAN WITTER		4,987,550	5,000,000	
49326E-ED-1	KEYCORP		03/21/2011	J. P. MORGAN SECURITIES, INC.		19,981,400	20,000,000	
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS		10/04/2011	WELLS FARGO		47,608,273	50,904,245	36,901
493738-AB-4	KIA MOTORS CORPORATION	F	06/07/2011	CITIBANK		11,962,560	12,000,000	
49456A-AA-1	KINDER MORGAN FIN CO LLC		04/20/2011	OPPENHEIMER & CO. INC		3,112,500	3,000,000	63,000
496902-AE-7	KINROSS GOLD CORP	A	08/15/2011	BANK OF AMERICA		9,959,500	10,000,000	
500255-AR-5	KOHL'S CORPORATION		10/12/2011	MORGAN STANLEY DEAN WITTER		9,945,100	10,000,000	
48268@-AJ-3	KPMG LLP 3.57% SERIES 2011-A SENIOR NOTE		06/10/2011	USBANK		15,000,000	15,000,000	
50075N-BB-9	KRAFT FOODS INC		10/07/2011	Various		15,156,498	14,345,000	246,128
501044-CG-4	KROGER CO.		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,181,285	1,000,000	19,733
502413-BA-4	L-3 COMMUNICATIONS CORP		02/02/2011	BANK OF AMERICA		9,942,900	10,000,000	
50540R-AJ-1	LAB CORP OF AMER HLDGS		07/28/2011	WELLS FARGO BROKERAGE SERVICES		5,165,550	5,000,000	49,462
513075-AY-7	LAMAR MEDIA CORP		11/07/2011	Various		12,302,851	11,459,000	304,345
515110-BF-0	LANDWIRTSCH. RENTENBANK	F	09/08/2011	HSBC SECURITIES, INC.		9,934,200	10,000,000	
526057-AS-3	LENNAR CORP		02/17/2011	BROADPOINT FINANCIAL		4,937,500	5,000,000	63,778
52736R-BB-7	LEVI STRAUSS & CO		02/15/2011	Various		1,575,000	1,500,000	27,005
50188F-AD-7	LG&E & KU ENERGY LLC		05/13/2011	ROYAL BANK OF SCOTLAND PLC		3,795,240	4,000,000	1,250
50188F-AF-2	LG&E & KU ENERGY LLC		09/26/2011	PARIBAS CAPITAL MARKETS		7,987,120	8,000,000	
53219L-AK-5	LIFEPOINT HOSPITALS INC		07/19/2011	Various		8,272,750	8,100,000	199,320
532716-AM-9	LIMITED BRANDS INC		08/29/2011	Various		14,975,000	14,000,000	116,917
532716-AR-8	LIMITED BRANDS INC		02/03/2011	JEFFERIES & COMPANY, INC.		5,762,500	5,000,000	62,569
532716-AT-4	LIMITED BRANDS INC		11/07/2011	Various		1,062,500	1,000,000	7,177
539565-AB-7	LOCAL INITIATIVES SUPPORT CORP		12/01/2011	DIRECT		3,300,000	3,300,000	
539830-AY-5	LOCKHEED MARTIN CORP		09/06/2011	CITIBANK		24,932,500	25,000,000	
540424-AN-8	LOEWS CORP		02/08/2011	BARCLAYS BANK		27,272,505	25,500,000	542,938
548661-CV-7	LOWE'S COMPANIES INC		11/23/2011	BANK OF AMERICA		4,996,350	5,000,000	
55448Q-AK-2	MACK-CALI REALTY L.P.		06/29/2011	WACHOVIA SECURITIES		11,910,385	11,068,000	267,861
55448Q-AM-8	MACK-CALI REALTY L.P.		06/29/2011	GREENWICH CAPITAL MARKETS, INC.		2,786,386	2,521,000	69,047
55907R-AA-6	MAGELLAN MIDSTREAM PARTN		08/17/2011	BANK OF AMERICA		5,204,700	5,000,000	13,576
56081#-AK-6	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 8		09/12/2011	BANK OF AMERICA		8,000,000	8,000,000	
563571-AG-3	MANITOWOC COMPANY INC		11/07/2011	Various		5,665,455	5,117,000	206,037
563571-AH-1	MANITOWOC COMPANY INC		08/03/2011	Various		8,580,000	7,875,000	200,193
564759-PS-1	MANUF & TRADERS TRUST CO		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,095,229	1,128,000	27,649
565849-AF-3	MARATHON OIL CORP		06/01/2011	WELLS FARGO BROKERAGE SERVICES		11,514,600	10,000,000	132,750
56585A-AD-4	MARATHON PETROLEUM CORP		12/07/2011	Various		5,615,222	5,395,000	77,572
56585A-AE-2	MARATHON PETROLEUM CORP		03/29/2011	Various		27,989,420	28,000,000	66,111
571748-AM-4	MARSH & MCLENNAN COS INC		02/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		6,175,525	5,780,000	21,575
573334-AB-5	MARTIN MIDSTREAM PARTNER		11/07/2011	Various		1,568,750	1,500,000	26,502
574599-BD-7	MASCO CORP		04/25/2011	Various		5,376,063	5,225,000	129,412
57629W-BP-4	MASSMUTUAL GLOBAL FUNDIN ABS		04/07/2011	WARBURG DILLION READ LLC		19,993,600	20,000,000	
577081-AV-4	MATTEL INC		11/03/2011	BANK OF AMERICA		4,486,410	4,500,000	
55264T-DS-7	MBNA CREDIT CARD MASTER NOTE T ABS		10/07/2011	Various		2,099,404	2,100,000	303
58013M-EE-0	MCDONALD'S CORP		02/09/2011	ROYAL BANK OF SCOTLAND PLC		12,210,210	11,000,000	259,029

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
58013M-EJ-9	MCDONALD'S CORP		02/01/2011	PARIBAS CAPITAL MARKETS		9,731,850	10,000,000	17,986
58013M-EM-2	MCDONALD'S CORP		09/27/2011	J. P. MORGAN SECURITIES, INC.		7,887,040	8,000,000	
58155Q-AC-7	MCKESSON CORP		10/07/2011	Various		15,223,790	15,000,000	16,250
582839-AE-6	MEAD JOHNSON NUTRITION C		02/01/2011	WELLS FARGO BROKERAGE SERVICES		5,202,650	5,000,000	63,292
991354-9A-1	MERCY HOUSING LAKEFRONT PROMISSORY NOTE		12/16/2011	TRANSFER		789,872	850,000	
59001A-AK-8	MERITAGE HOMES CORP		04/20/2011	WELLS FARGO		2,022,500	2,000,000	14,236
59001A-AN-2	MERITAGE HOMES CORP		02/15/2011	CANTOR, FITZGERALD & CO.		5,513,750	5,500,000	134,360
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2 ABS		01/10/2011	DIRECT		5	50,001	
59217G-AC-3	MET LIFE GLOB FUNDING I		04/21/2011	Various		15,687,020	16,000,000	173,819
59217G-AD-1	MET LIFE GLOB FUNDING I		05/19/2011	Various		40,219,300	40,000,000	206,163
59217G-AG-4	MET LIFE GLOB FUNDING I		06/07/2011	WARBURG DILLION READ LLC		9,987,800	10,000,000	
59156R-AG-3	METLIFE INC		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		2,132,040	2,000,000	3,333
61913P-AZ-5	MHL 2005-4 A1 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		5,365,118	8,416,162	245
61915R-CK-0	MHL 2006-1 2A1B RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		884,453	6,171,523	180
594918-AG-9	MICROSOFT CORP		02/03/2011	GOLDMAN, SACHS & CO.		16,504,770	17,000,000	98,313
594918-AH-7	MICROSOFT CORP		02/01/2011	Various		14,064,850	15,000,000	158,333
594918-AK-0	MICROSOFT CORP		02/03/2011	BANK OF AMERICA		7,980,240	8,000,000	
55314J-AB-9	MMCA AUTOMOBILE TRUST ABS		10/07/2011	ESURANCE INSURANCE COMPANY		5,398,558	5,400,000	2,475
608190-AH-7	MOHAWK INDUSTRIES INC		02/16/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,387,500	5,000,000	35,330
608554-A*-2	MOLEX INC 5 YEAR		08/18/2011	BANK OF AMERICA		3,000,000	3,000,000	
608554-A@-0	MOLEX INC 7 YEAR		08/18/2011	BANK OF AMERICA		4,000,000	4,000,000	
611662-BM-8	MONSANTO CO		04/12/2011	GOLDMAN, SACHS & CO.		9,978,700	10,000,000	
61747Y-DD-4	MORGAN STANLEY		04/26/2011	MORGAN STANLEY DEAN WITTER		39,960,400	40,000,000	
61745M-6M-0	MSC 2005-HQ6 C CMBS		02/25/2011	GOLDMAN, SACHS & CO.		8,003,750	8,425,000	1,210
628530-AK-3	MYLAN INC		09/06/2011	Various		20,243,638	18,515,000	273,088
628530-AP-2	MYLAN INC		09/12/2011	Various		4,674,906	4,675,000	93,000
629568-AW-6	NABORS INDUSTRIES INC		08/16/2011	CITIBANK		9,965,400	10,000,000	
629855-AQ-0	NALCO CO		06/29/2011	BARCLAYS BANK		14,592,500	14,000,000	209,608
637432-MN-2	NATIONAL RURAL UTIL COOP ABS		02/14/2011	DEUTSCHE BANK SECURITIES		9,980,500	10,000,000	
637640-AE-3	NATIONAL SEMICONDUCTOR		01/19/2011	GOLDMAN, SACHS & CO.		5,526,200	5,000,000	35,750
637640-AF-0	NATIONAL SEMICONDUCTOR		04/06/2011	BARCLAYS BANK		10,484,600	10,000,000	193,111
638612-AK-7	NATIONWIDE FINANCIAL SER		03/22/2011	MORGAN STANLEY DEAN WITTER		4,971,000	5,000,000	
63934E-AM-0	NAVISTAR INTL CORP		11/18/2011	Various		8,744,875	8,050,000	173,388
63946B-AC-4	NBC UNIVERSAL		02/01/2011	DEUTSCHE BANK SECURITIES		9,769,000	10,000,000	95,833
63946B-AE-0	NBC UNIVERSAL		07/28/2011	GOLDMAN, SACHS & CO.		5,053,600	5,000,000	73,524
995470-9A-1	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		12/16/2011	DIRECT		1,156,781	1,484,906	2,365
995473-9A-5	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		12/16/2011	DIRECT		1,875,223	3,091,673	4,032
995474-9A-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		12/16/2011	DIRECT		591,033	886,306	1,506
64032H-AD-2	NELNET STUDENT LOAN TRUST ABS		09/09/2011	DEUTSCHE BANK SECURITIES		9,737,500	9,500,000	40,579
64952W-BC-6	NEW YORK LIFE GLOBAL FDG		08/02/2011	ROYAL BANK OF SCOTLAND PLC		20,300,000	20,000,000	24,500
651290-AK-4	NEWFIELD EXPLORATION CO		09/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,266,000	1,200,000	27,788
651290-AN-8	NEWFIELD EXPLORATION CO		02/15/2011	J. P. MORGAN SECURITIES, INC.		5,337,500	5,000,000	16,233
65364U-AA-4	NIAGARA MOHAWK POWER	R	06/10/2011	ROYAL BANK OF SCOTLAND PLC		12,174,624	11,375,000	219,124
65409Q-AY-8	NIELSEN FINANCE LLC/CO		08/03/2011	BANK OF AMERICA		5,287,500	5,000,000	121,632
654679-AB-5	NISKA GAS STORAGE US/CAN		11/10/2011	Various		6,516,250	6,000,000	186,252
65476B-AB-9	NISSAN AUTO RECEIVABLES OWNER ABS		10/07/2011	Various		1,787,691	1,787,741	601
655044-AF-2	NOBLE ENERGY INC		12/05/2011	J. P. MORGAN SECURITIES, INC.		16,988,780	17,000,000	
65504L-AB-3	NOBLE HOLDING INTL LTD	F	01/26/2011	ROYAL BANK OF SCOTLAND PLC		3,083,580	3,000,000	53,188
65504L-AE-7	NOBLE HOLDING INTL LTD	F	01/31/2011	BARCLAYS BANK		9,997,500	10,000,000	
65535H-AC-3	NOMURA HOLDINGS INC	F	01/12/2011	NOMURA SECURITIES INTERNATIONAL, INC.		24,822,750	25,000,000	
665859-AM-6	NORTHERN TRUST CORP		08/17/2011	MORGAN STANLEY DEAN WITTER		4,978,150	5,000,000	
G6644#-AL-2	NORTHGATE PLC SERIES A SENIOR MAKE-WHOL	F	01/01/2011	SCHEDULED PAY UP		159,880	159,880	
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D	F	04/28/2011	VARIOUS		(196,183)		
666807-BC-5	NORTHROP GRUMMAN CORP		02/04/2011	Various		17,719,680	18,600,000	85,336
66977W-AK-5	NOVA CHEMICALS CORP	A	03/01/2011	Various		7,723,750	7,000,000	186,227
66989H-AD-0	NOVARTIS CAPITAL CORP	R	08/16/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,545,374	4,938,000	69,406
66989G-AA-8	NOVARTIS SECS INVEST LTD	F	08/15/2011	Various		38,499,673	34,973,000	158,598
674599-BZ-7	OCCIDENTAL PETROLEUM COR		03/17/2011	Various		13,009,180	13,000,000	76,042
674599-CB-9	OCCIDENTAL PETROLEUM COR		08/15/2011	BARCLAYS BANK		29,713,800	30,000,000	
674599-CC-7	OCCIDENTAL PETROLEUM COR		09/21/2011	Various		14,976,000	15,000,000	37,760
677050-AE-6	OGLETHORPE POWER CORP		02/08/2011	WELLS FARGO BROKERAGE SERVICES		5,624,800	5,000,000	123,694
678026-AD-7	OIL STATES INTL INC		07/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,075,000	3,000,000	22,750
681936-AX-8	OMEGA HEALTHCARE INVESTORS		11/15/2011	Various		12,049,745	12,019,000	272,098
681904-AM-0	OMNICARE INC		11/04/2011	Various		6,134,375	5,750,000	149,349

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68233J-AK-0	ONCOR ELECTRIC DELIVERY		05/06/2011	BANK OF AMERICA		5,390,700	5,000,000	28,472
68268N-AF-0	ONEOK PARTNERS LP		08/03/2011	Various		24,058,306	23,920,000	10,377
68389X-AK-1	ORACLE CORP		08/08/2011	Various		15,044,450	15,000,000	43,056
688225-AB-7	OSHKOSH CORP		02/23/2011	Various		8,218,613	7,401,000	291,036
69073T-AP-8	OWENS-BROCKWAY		09/20/2011	Various		12,330,150	11,484,000	88,617
694308-GT-8	PACIFIC GAS & ELECTRIC		08/11/2011	GOLDMAN, SACHS & CO.		25,961,580	25,300,000	331,547
694308-GW-1	PACIFIC GAS & ELECTRIC		09/07/2011	CITIBANK		6,963,250	7,000,000	
704549-AJ-3	PEABODY ENERGY CORP		11/16/2011	BANK OF AMERICA		5,750,000	5,750,000	2,875
247109-E*-8	PEPCO HOLDINGS / DELMARVA POWER & LIGHT		05/09/2011	BARCLAYS BANK		9,716,580	9,000,000	168,345
713448-BM-9	PEPSICO INC		01/31/2011	WELLS FARGO BROKERAGE SERVICES		8,367,040	8,000,000	12,400
713448-BR-8	PEPSICO INC		08/11/2011	Various		13,621,475	13,375,000	120,150
713448-BW-7	PEPSICO INC		08/23/2011	Various		16,877,710	17,000,000	
71645W-AT-8	PETROBRAS INTL FIN CO	F	06/16/2011	Various		24,047,120	24,000,000	77,500
500472-AB-1	PHILIPS ELECTRONICS NV	F	03/30/2011	Various		9,966,967	8,900,000	32,695
718592-AK-4	PHILLIPS-VAN HEUSEN		10/06/2011	BARCLAYS BANK		8,628,188	8,075,000	165,738
720186-E*-2	PIEDMONT NATURAL GAS CO., INC. 2.92% SEN		06/06/2011	BANK OF AMERICA		10,000,000	10,000,000	
723456-AK-5	PINNACLE ENTERTAINMENT		08/30/2011	Various		14,305,000	13,000,000	135,844
72347N-AE-0	PINNACLE FOODS TERM D		06/07/2011	BARCLAYS BANK		2,030,000	2,000,000	
723787-AF-4	PIONEER NATURAL RESOURCE		04/19/2011	Various		3,549,325	3,260,000	108,327
693476-BM-4	PNC FUNDING CORP		09/14/2011	J. P. MORGAN SECURITIES, INC.		2,996,370	3,000,000	
73179Y-AB-3	POLYONE CORP TERM B		12/21/2011	BANK OF AMERICA		49,500	50,000	
73328U-AB-1	PORSCHE FINANCIAL AUTO SECURIT ABS		10/07/2011	ESURANCE INSURANCE COMPANY		6,295,877	6,300,000	2,058
73328U-AD-7	PORSCHE FINANCIAL AUTO SECURIT ABS		12/21/2011	NOMURA SECURITIES INTERNATIONAL, INC.		8,535,860	8,500,000	3,091
73755L-AG-2	POTASH CORP-SASKATCHEWAN	A	03/31/2011	Various		20,124,297	19,300,000	106,719
73755L-AJ-6	POTASH CORP-SASKATCHEWAN	A	07/29/2011	ROYAL BANK OF SCOTLAND PLC		5,016,937	4,850,000	27,147
73931@-AC-3	POWERCOR AUSTRALIA LLC (2011 TRANSACTION	F	04/28/2011	COMMONWEALTH BANK		25,000,000	25,000,000	
693506-BD-8	PPG INDUSTRIES INC		08/11/2011	CITADEL SECURITIES		5,159,250	5,000,000	45,500
693506-BF-3	PPG INDUSTRIES INC		01/31/2011	Various		9,526,800	10,000,000	39,319
69351U-AP-8	PPL ELECTRIC UTILITIES		08/18/2011	Various		7,939,820	8,000,000	
69352J-AG-2	PPL ENERGY SUPPLY LLC		06/01/2011	HSBC SECURITIES, INC.		10,877,800	10,000,000	80,750
74005P-AU-8	PRAXAIR INC		03/07/2011	Various		13,101,674	12,525,000	209,400
74005P-AZ-7	PRAXAIR INC		08/31/2011	Various		12,393,650	12,500,000	
742718-DV-8	PROCTER & GAMBLE CO/THE		08/10/2011	DEUTSCHE BANK SECURITIES		42,654,280	43,000,000	
144141-DA-3	PROGRESS ENERGY CAROLINA		09/12/2011	J. P. MORGAN SECURITIES, INC.		17,969,040	18,000,000	
74432Q-AG-0	PRUDENTIAL FINANCIAL INC		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		2,116,168	2,000,000	45,653
69362B-AX-0	PSEG POWER LLC		09/14/2011	BARCLAYS BANK		4,987,300	5,000,000	
69362B-AY-8	PSEG POWER LLC		09/14/2011	BARCLAYS BANK		9,991,100	10,000,000	
744560-AK-2	PUBLIC SERVICE EL & GAS		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		2,085,352	2,000,000	43,056
745310-AB-8	PUGET ENERGY INC		02/15/2011	DEUTSCHE BANK SECURITIES		15,075,000	15,000,000	185,972
745310-AD-4	PUGET ENERGY INC		09/08/2011	STERNE AGEE & LEACH		2,512,500	2,500,000	5,000
74733V-AA-8	QEP RESOURCES INC		02/01/2011	WELLS FARGO		5,250,000	5,000,000	160,417
74733L-AC-6	QTEL INTERNATIONAL FIN	F	09/20/2011	Various		15,237,500	15,000,000	220,313
74834L-AR-1	QUEST DIAGNOSTIC INC		03/21/2011	MORGAN STANLEY DEAN WITTER		5,994,420	6,000,000	
761118-WQ-7	RALI 2006-QO3 A2 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		2,797,615	7,559,487	212
75281A-AJ-8	RANGE RESOURCES CORP		04/18/2011	Various		6,064,490	5,656,000	183,892
75281A-AL-3	RANGE RESOURCES CORP		09/08/2011	Various		6,877,500	6,500,000	27,750
755111-BS-9	RAYTHEON COMPANY		01/26/2011	Various		7,678,420	8,000,000	34,215
755111-BT-7	RAYTHEON COMPANY		02/08/2011	PARIBAS CAPITAL MARKETS		4,648,862	5,201,000	50,114
749343-AA-7	RCI BANQUE SA	F	04/05/2011	CITIBANK		14,982,600	15,000,000	
75884R-AP-8	REGENCY CENTERS LP		06/10/2011	WACHOVIA SECURITIES		5,849,333	5,361,000	104,763
75884R-AQ-6	REGENCY CENTERS LP		06/21/2011	Various		9,077,195	8,070,000	4,678
76009N-AH-3	RENT-A-CENTER INC		02/15/2011	STERNE AGEE & LEACH		3,950,000	4,000,000	78,028
760106-AY-0	RENTAL CAR FINANCE CORP 2011-1A CLASS A1		07/21/2011	DEUTSCHE BANK SECURITIES		14,998,644	15,000,000	
760106-AZ-7	RENTAL CAR FINANCE CORP 2011-1A CLASS B1		07/21/2011	DEUTSCHE BANK SECURITIES		4,999,108	5,000,000	
760759-AL-4	REPUBLIC SERVICES INC		07/26/2011	ROYAL BANK OF SCOTLAND PLC		5,129,050	5,000,000	42,222
76173F-AL-1	REYNOLDS GROUP HOLDINGS, INC TERM LOAN C		09/08/2011	CREDIT SUISSE		3,960,000	4,000,000	
74959H-AA-6	REYNOLDS GRP ISS/REYNOLD		07/26/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		248,170	250,000	
749581-AH-7	RFMSI 2007-S1 A4 RMBS		04/14/2011	CHASE SECURITIES		12,768,750	15,000,000	45,000
013716-AV-7	RIO TINTO ALCAN INC	A	04/13/2011	Various		12,151,569	11,237,000	204,359
767201-AJ-5	RIO TINTO FIN USA LTD	F	03/08/2011	Various		26,677,534	27,823,000	141,547
767201-AK-2	RIO TINTO FIN USA LTD	F	02/08/2011	BNY CAPITAL MARKETS		4,577,150	5,000,000	48,125
767201-AM-8	RIO TINTO FIN USA LTD	F	05/17/2011	J. P. MORGAN SECURITIES, INC.		9,950,600	10,000,000	
771196-AS-1	ROCHE HLDGS INC	R	03/30/2011	Various		22,825,200	20,000,000	90,000
774341-AC-5	ROCKWELL COLLINS INC		11/16/2011	BANK OF AMERICA		4,985,950	5,000,000	

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78080E-9A-8	RPI FINANCE TRUST TERM LOAN 6.75 YEAR		08/19/2011	BANK OF AMERICA		1,492,500	1,500,000	
78355H-JQ-3	RYDER SYSTEM INC		02/16/2011	ROYAL BANK OF SCOTLAND PLC		8,996,580	9,000,000	
786514-BT-5	SAFEWAY INC		11/30/2011	BANK OF AMERICA		13,992,440	14,000,000	
786514-BU-2	SAFEWAY INC		11/30/2011	BANK OF AMERICA		9,974,900	10,000,000	
797440-BN-3	SAN DIEGO G & E		08/15/2011	WARBURG DILLION READ LLC		7,958,960	8,000,000	
799183-AA-6	SAN PASQUAL CASINO		10/26/2011	JEFFERIES & COMPANY, INC.		1,775,000	1,775,000	18,144
80105N-AD-7	SANOFI-AVENTIS	F	03/22/2011	BANK OF AMERICA		61,683,180	62,000,000	
80105N-AG-0	SANOFI-AVENTIS	F	08/12/2011	Various		10,653,200	10,000,000	153,333
802810-AE-1	SANTANDER CONSUMER ACQUIRED RE ABS		09/13/2011	INCAPITAL		6,103,095	6,095,000	393
80282F-AC-1	SANTANDER DRIVE AUTO RECEIVABL ABS		10/07/2011	ESURANCE INSURANCE COMPANY		455,259	454,491	381
80282F-AE-7	SANTANDER DRIVE AUTO RECEIVABL ABS		06/20/2011	GREENWICH CAPITAL MARKETS, INC.		15,623,658	15,460,000	6,287
80282P-AC-9	SANTANDER DRIVE AUTO RECEIVABL ABS		06/20/2011	GREENWICH CAPITAL MARKETS, INC.		16,644,671	16,620,000	4,727
G78158-AC-5	SAP IRELAND US FINANCIAL SERVICES LTD 20	F	06/01/2011	BANK OF AMERICA		15,000,000	15,000,000	
G78158-AA-9	SAP IRELAND US FINANCIAL SERVICES LTD, 2	F	05/09/2011	BARCLAYS BANK		4,371,210	4,500,000	7,313
803111-AR-4	SARA LEE CORP		12/15/2011	Various		19,904,400	20,000,000	184,097
86359A-4X-8	SASC 2003-34 2A3 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		365,828	440,024	873
86359D-NW-3	SASC 2005-15 4A1 RMBS		03/08/2011	DEUTSCHE BANK SECURITIES		14,585,341	16,296,471	27,161
806854-AA-3	SCHLUMBERGER INVESTMENT	F	09/07/2011	CITIBANK		24,956,250	25,000,000	
80685P-AC-2	SCHLUMBERGER NORGE AS	F	09/07/2011	CITIBANK		24,956,250	25,000,000	
806859-AA-2	SCHLUMBERGER SA	F	01/28/2011	Various		50,566,725	50,500,000	25,101
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH		05/24/2011	Various		6,249,220	5,859,000	122,432
81180W-AB-7	SEAGATE HDD CAYMAN	F	02/03/2011	MORGAN STANLEY DEAN WITTER		5,137,500	5,000,000	58,125
816851-AN-9	SEMPRA ENERGY		03/17/2011	WARBURG DILLION READ LLC		17,345,700	15,000,000	300,625
817565-BM-5	SERVICE CORP INTL		09/09/2011	Various		3,154,450	2,910,000	90,187
817565-BU-7	SERVICE CORP INTL		11/07/2011	Various		10,398,688	9,475,000	165,794
817565-BV-5	SERVICE CORP INTL		09/13/2011	Various		7,516,563	7,275,000	131,284
78412F-AL-8	SESI LLC		06/29/2011	Various		10,117,500	10,000,000	
822582-AJ-1	SHELL INTERNATIONAL FIN	F	08/10/2011	Various		15,780,000	15,000,000	251,431
826418-BD-6	SIERRA PACIFIC POWER CO		02/08/2011	WELLS FARGO BROKERAGE SERVICES		4,011,217	3,561,000	51,041
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		11/04/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		17,996,463	18,000,000	
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		11/04/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		7,999,724	8,000,000	
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		03/16/2011	DEUTSCHE BANK SECURITIES		8,997,603	9,000,000	
82655A-AB-9	SIGMA ALIMENTOS SA	F	04/07/2011	BANK OF AMERICA		6,941,410	7,000,000	
78444K-AA-3	SLC STUDENT LOAN TRUST ABS		05/26/2011	J. P. MORGAN SECURITIES, INC.		30,664,688	30,290,785	63,947
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		12/13/2011	WELLS FARGO		24,077,566	26,031,991	5,976
78443C-AF-1	SLM STUDENT LOAN TRUST ABS		08/17/2011	WELLS FARGO		11,410,633	11,786,322	15,295
78443C-AM-6	SLM STUDENT LOAN TRUST ABS		09/13/2011	GREENWICH CAPITAL MARKETS, INC.		20,021,966	20,856,215	433
78443C-CG-7	SLM STUDENT LOAN TRUST ABS		09/21/2011	BANK OF AMERICA		14,062,248	14,335,519	2,134
78443C-CS-1	SLM STUDENT LOAN TRUST ABS		09/09/2011	NOMURA SECURITIES INTERNATIONAL, INC.		14,406,950	14,557,070	14,240
78444Y-AD-7	SLM STUDENT LOAN TRUST ABS		09/15/2011	Various		13,254,090	12,837,000	35,693
78446D-AB-5	SLM STUDENT LOAN TRUST ABS		08/03/2011	BANK OF AMERICA		13,746,872	13,375,000	20,591
78446T-AC-8	SLM STUDENT LOAN TRUST ABS		11/21/2011	BARCLAYS BANK		41,981,822	42,000,000	
83149U-AB-7	SLM STUDENT LOAN TRUST ABS		06/15/2011	BANK OF AMERICA		12,994,643	13,000,000	
832696-AB-4	SMUCKER (J.M.) CO		12/07/2011	KEYBANK NATIONAL ASSOCIATION		4,003,520	4,000,000	21,000
835495-AK-8	SONOCO PRODUCTS CO		10/20/2011	BANK OF AMERICA		4,977,150	5,000,000	
842400-FR-9	SOUTHERN CAL EDISON		08/10/2011	J. P. MORGAN SECURITIES, INC.		5,415,950	5,000,000	47,361
842587-CH-8	SOUTHERN CO		08/16/2011	WELLS FARGO BROKERAGE SERVICES		27,957,440	28,000,000	
84345P-AB-8	SOUTHERN NATURAL GAS		06/02/2011	ROYAL BANK OF SCOTLAND PLC		9,991,100	10,000,000	
843646-AF-7	SOUTHERN POWER CO		10/07/2011	ESURANCE P&C INSURANCE COMPANY		3,264,537	3,000,000	33,313
845467-AE-9	SOUTHWESTERN ENERGY CO		02/24/2011	Various		7,423,500	6,525,000	36,406
84756N-AA-7	SPECTRA ENERGY PARTNERS		06/06/2011	WELLS FARGO BROKERAGE SERVICES		4,988,900	5,000,000	
85205T-AB-6	SPIRIT AEROSYSTEMS INC		07/22/2011	Various		4,908,806	4,560,000	75,909
790849-AH-6	ST JUDE MEDICAL INC		03/09/2011	DEUTSCHE BANK SECURITIES		30,589,743	31,054,000	211,340
792860-AJ-7	ST PAUL TRAVELERS		03/11/2011	WARBURG DILLION READ LLC		13,775,078	12,050,000	179,913
85375C-AW-1	STANDARD PACIFIC CORP		03/03/2011	GOLDMAN, SACHS & CO.		1,185,000	1,000,000	51,660
854502-AC-5	STANLEY BLACK & DECKER I		11/17/2011	CITIBANK		6,992,860	7,000,000	
857477-AH-6	STATE STREET CORP		03/02/2011	BANK OF AMERICA		34,854,750	35,000,000	
85771P-AF-9	STATOIL ASA	F	11/16/2011	BANK OF AMERICA		13,277,390	13,300,000	
858119-AH-3	STEEL DYNAMICS INC		09/06/2011	CITIBANK		1,868,500	1,850,000	54,806
858119-AN-0	STEEL DYNAMICS INC		09/13/2011	Various		7,465,413	7,185,000	217,615
858119-AR-1	STEEL DYNAMICS INC		11/07/2011	Various		3,217,000	3,000,000	70,531
863667-AA-9	STRYKER CORP		01/26/2011	U.S. BANCORP PIPER JAFFRAY		3,097,920	3,000,000	4,000
863667-AC-5	STRYKER CORP		09/13/2011	WELLS FARGO BROKERAGE SERVICES		25,951,640	26,000,000	
867363-AR-4	SUNGARD DATA SYSTEMS INC		02/15/2011	OPPENHEIMER & CO. INC		5,720,000	5,500,000	103,660

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
86765B-AJ-8	SUNOCO LOGISTICS PARTNER		08/02/2011	NOMURA SECURITIES INTERNATIONAL, INC.		5,128,900	5,000,000	1,938
867914-BD-4	SUNTRUST BANKS INC		03/21/2011	SUNTRUST		7,996,880	8,000,000	
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		11/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,931,754	11,020,000	19,181
87425E-AM-5	TALISMAN ENERGY	A	02/18/2011	ROYAL BANK OF SCOTLAND PLC		7,842,233	8,525,000	90,578
875127-AZ-5	TAMPA ELECTRIC		02/04/2011	CANTOR, FITZGERALD & CO.		9,559,440	9,000,000	81,000
87612E-AV-8	TARGET CORP		08/10/2011	Various		15,270,800	14,218,000	43,642
875127-B#-8	TECO ENERGY / TAMPA ELECTRIC COMPANY (SE		05/11/2011	BARCLAYS BANK		13,439,040	12,000,000	69,850
87927V-AE-8	TELECOM ITALIA CAPITAL	F	02/04/2011	J. P. MORGAN SECURITIES, INC.		10,442,600	10,000,000	122,500
87938W-AN-3	TELEFONICA EMISIONES SAU	F	02/07/2011	GOLDMAN, SACHS & CO.		30,000,000	30,000,000	
87938W-AP-8	TELEFONICA EMISIONES SAU	F	02/07/2011	HSBC SECURITIES, INC.		5,000,000	5,000,000	
880349-AK-1	TENNECO INC		09/06/2011	BANK OF AMERICA		4,165,000	4,000,000	99,080
880349-AQ-8	TENNECO INC		02/15/2011	OPPENHEIMER & CO. INC		7,332,500	7,000,000	73,524
88078F-AR-9	TEREX CORP TERM LOAN B		08/30/2011	CREDIT SUISSE		1,495,000	1,500,000	
881609-AS-0	TESORO CORP		08/29/2011	BANK OF AMERICA		3,052,500	3,000,000	66,250
881609-AT-8	TESORO CORP		03/08/2011	BANK OF AMERICA		4,180,000	4,000,000	70,958
881609-AW-1	TESORO CORP		11/18/2011	Various		3,286,188	2,895,000	84,300
883203-BR-1	TEXTRON INC		09/14/2011	CITIBANK		4,998,000	5,000,000	
883556-AY-8	THERMO FISHER SCIENTIFIC		04/25/2011	Various		12,095,270	12,000,000	29,333
883556-BA-9	THERMO FISHER SCIENTIFIC		08/09/2011	BANK OF AMERICA		14,973,900	15,000,000	
884903-BG-9	THOMSON REUTERS CORP	A	04/26/2011	CITADEL SECURITIES		5,298,050	5,000,000	9,139
88732J-AH-1	TIME WARNER CABLE INC		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,138,015	1,000,000	5,688
88732J-BA-5	TIME WARNER CABLE INC		09/07/2011	GOLDMAN, SACHS & CO.		14,866,350	15,000,000	
887317-AJ-4	TIME WARNER INC		02/09/2011	HSBC SECURITIES, INC.		10,055,300	10,000,000	25,375
872540-AN-9	TJX COS INC		02/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,607,100	10,000,000	208,833
88947E-AH-3	TOLL BROS FINANCE CORP		09/22/2011	Various		5,230,000	4,500,000	132,165
88947E-AJ-9	TOLL BROS FINANCE CORP		01/31/2011	GOLDMAN, SACHS & CO.		5,275,000	5,000,000	86,250
891145-RB-2	TORONTO-DOMINION BANK	A	12/07/2011	Various		49,889,600	50,000,000	19,861
89114Q-AB-4	TORONTO-DOMINION BANK	A	07/07/2011	GOLDMAN, SACHS & CO.		9,962,700	10,000,000	
89152U-AF-9	TOTAL CAPITAL SA	F	08/15/2011	HSBC SECURITIES, INC.		4,594,083	4,299,000	9,852
89235X-AB-3	TOYOTA AUTO RECEIVABLES OWNER ABS		10/07/2011	Various		5,201,343	5,200,000	1,938
89233P-4R-4	TOYOTA MOTOR CREDIT CORP		01/05/2011	BARCLAYS BANK		39,944,400	40,000,000	
89346D-AB-3	TRANSALTA CORP	A	02/07/2011	Various		23,955,162	22,005,000	168,391
893647-AP-2	TRANSDIGM INC		11/08/2011	Various		15,777,038	14,530,000	204,901
89378T-AB-9	TRANSNET LTD	F	02/03/2011	BARCLAYS BANK		14,916,450	15,000,000	
893830-BA-6	TRANSOCEAN INC	F	11/30/2011	BARCLAYS BANK		13,986,840	14,000,000	
893830-BB-4	TRANSOCEAN INC	F	11/30/2011	BARCLAYS BANK		4,997,300	5,000,000	
89417E-AG-4	TRAVELERS COS INC		02/08/2011	J. P. MORGAN SECURITIES, INC.		9,107,290	9,740,000	105,517
89469A-AA-2	TREEHOUSE FOODS INC		09/12/2011	Various		11,597,625	10,700,000	174,924
87264M-AB-5	TRW AUTOMOTIVE INC		03/02/2011	CITADEL SECURITIES		5,584,031	5,025,000	174,060
898813-AK-6	TUCSON ELECTRIC POWER		11/03/2011	SCOTIA CAPITAL MARKETS (USA)		4,984,100	5,000,000	
902118-BN-7	TYCO INTERNATIONAL FINAN	F	02/07/2011	BANK OF AMERICA		14,116,234	13,883,000	149,676
902118-BP-2	TYCO INTERNATIONAL FINAN	F	01/05/2011	BANK OF AMERICA		9,469,790	9,500,000	
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		08/17/2011	GOLDMAN, SACHS & CO.		1,242,945	1,255,500	
902733-AB-0	U-HAUL S FLEET LLC ABS		04/29/2011	Various		27,542,746	26,390,444	43,146
902730-AC-4	UHS ESCROW CORP		11/17/2011	Various		6,879,375	6,750,000	61,882
904764-AK-3	UNILEVER CAPITAL CORP	R	02/07/2011	RBC DOMINION SECURITIES		5,271,900	5,000,000	116,667
904764-AL-1	UNILEVER CAPITAL CORP		02/07/2011	J. P. MORGAN SECURITIES, INC.		29,969,400	30,000,000	
904764-AM-9	UNILEVER CAPITAL CORP		02/07/2011	J. P. MORGAN SECURITIES, INC.		29,898,300	30,000,000	
907818-CZ-9	UNION PACIFIC CORP		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,179,086	1,000,000	3,354
911312-AG-1	UNITED PARCEL SERVICE		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		2,086,772	2,000,000	35,250
911365-AU-8	UNITED RENTALS NORTH AM		02/23/2011	Various		4,578,750	4,000,000	67,319
91324P-BS-0	UNITEDHEALTH GROUP INC		11/07/2011	GOLDMAN, SACHS & CO.		16,850,060	17,000,000	
91359P-AF-7	UNIVERSAL HOSPITAL SERVI		03/08/2011	JEFFERIES & COMPANY, INC.		3,954,313	3,775,000	89,132
90312*-AB-0	UNS GAS, INC. SER B, DUE 2015		06/06/2011	CRT CAPITAL GROUP		13,781,250	12,500,000	240,115
91159H-HB-9	US BANCORP		11/02/2011	SUSQUEHANNA FINANCIAL GROUP LLLP		3,695,662	3,650,000	892
919061-EY-3	VALDEZ ALASKA MARINE TERMINAL REV - REF-		08/25/2011	Various		33,058,111	29,895,000	141,278
91911T-AF-0	VALE OVERSEAS LIMITED	F	03/17/2011	BANK OF AMERICA		14,828,311	13,025,000	160,551
91911X-AQ-7	VALEANT PHARMACEUTICALS		02/03/2011	Various		7,010,000	7,000,000	
91911X-AR-5	VALEANT PHARMACEUTICALS		03/03/2011	GOLDMAN, SACHS & CO.		1,000,000	1,000,000	
920253-AD-3	VALMONT INDUSTRIES		06/06/2011	BANK OF AMERICA		5,494,400	5,000,000	48,767
92343V-AG-9	VERIZON COMMUNICATIONS		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		2,303,632	2,000,000	19,861
92343V-AY-0	VERIZON COMMUNICATIONS		03/23/2011	CITIBANK		59,688,000	60,000,000	
92343V-BC-7	VERIZON COMMUNICATIONS		10/27/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		14,881,200	15,000,000	
92343V-BD-5	VERIZON COMMUNICATIONS		10/27/2011	MORGAN STANLEY DEAN WITTER		9,937,300	10,000,000	

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918204-AV-0	VF CORP		08/17/2011	BANK OF AMERICA		7,975,200	8,000,000	
925524-BG-4	VIACOM INC		02/14/2011	BANK OF AMERICA		9,832,000	10,000,000	
92553P-AG-7	VIACOM INC		03/24/2011	DEUTSCHE BANK SECURITIES		16,853,630	17,000,000	
92553P-AH-5	VIACOM INC		12/07/2011	CITIBANK		18,879,540	19,000,000	
92553P-AJ-1	VIACOM INC		12/07/2011	ROYAL BANK OF SCOTLAND PLC		9,836,100	10,000,000	
92769V-AA-7	VIRGIN MEDIA FINANCE PLC	F	09/06/2011	BANK OF AMERICA		3,307,500	3,000,000	19,000
92769V-AB-5	VIRGIN MEDIA FINANCE PLC	F	01/31/2011	J. P. MORGAN SECURITIES, INC.		6,604,500	5,950,000	149,494
92769X-AC-9	VIRGIN MEDIA SECURED FIN	F	07/22/2011	SEAPORT GROUP		2,417,156	2,185,000	16,570
92857W-AG-5	VODAFONE GROUP PLC	F	02/08/2011	PARIBAS CAPITAL MARKETS		10,793,700	10,000,000	202,778
92857W-AU-4	VODAFONE GROUP PLC	F	01/28/2011	PARIBAS CAPITAL MARKETS		5,128,000	5,000,000	31,875
92867D-AB-6	VOLKSWAGEN AUTO LOAN ENHANCED ABS		10/07/2011	Various		1,000,302	1,000,000	316
928670-AF-5	VOLKSWAGEN INTL FIN NV	F	03/23/2011	DEUTSCHE BANK SECURITIES		24,820,250	25,000,000	
931422-AD-1	WALGREEN CO		10/07/2011	ESURANCE P&C INSURANCE COMPANY		2,683,408	2,500,000	22,344
931422-AE-9	WALGREEN CO		02/22/2011	HSBC SECURITIES, INC.		6,980,959	6,348,000	37,030
931142-CU-5	WAL-MART STORES INC		01/31/2011	DEUTSCHE BANK SECURITIES		9,708,400	10,000,000	25,174
931142-CZ-4	WAL-MART STORES INC		08/11/2011	Various		36,271,694	35,837,000	350,612
25468P-CB-0	WALT DISNEY COMPANY/THE		08/10/2011	J. P. MORGAN SECURITIES, INC.		10,357,845	8,500,000	83,229
25468P-CL-8	WALT DISNEY COMPANY/THE		08/10/2011	Various		14,436,635	13,500,000	110,573
25468P-CM-6	WALT DISNEY COMPANY/THE		08/17/2011	GOLDMAN, SACHS & CO.		61,507,720	62,000,000	
25468P-CN-4	WALT DISNEY COMPANY/THE		08/17/2011	GOLDMAN, SACHS & CO.		19,743,400	20,000,000	
93363T-AH-5	WAMU 2006-AR11 CIB2 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		1,334,278	8,900,049	230
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		1,198,101	3,722,916	100
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		613,104	3,136,998	81
92926W-AB-3	WAMU 2007-OA1 A1B RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		1,634,293	10,457,669	258
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK		6,431,789	11,301,765	21,463
94106*-AC-0	WASTE CONNECTIONS, INC. 5 YR		04/01/2011	DEUTSCHE BANK SECURITIES		9,000,000	9,000,000	
941063-AQ-2	WASTE MANAGEMENT INC		02/23/2011	DEUTSCHE BANK SECURITIES		4,988,100	5,000,000	
942683-AD-5	WATSON PHARMACEUTICALS INC		03/31/2011	Various		12,146,653	11,275,000	68,576
94973V-AV-9	WELLPOINT INC		08/10/2011	WARBURG DILLION READ LLC		14,929,500	15,000,000	
949746-CR-0	WELLS FARGO & COMPANY		12/06/2011	ALLSTATE FEDERAL SAVINGS BANK		1,060,882	1,000,000	2,917
94974B-EZ-9	WELLS FARGO & COMPANY		12/05/2011	WELLS FARGO BROKERAGE SERVICES		23,938,560	24,000,000	
949746-NW-7	WELLS FARGO COMPANY		10/07/2011	ESURANCE P&C INSURANCE COMPANY		6,260,826	6,000,000	143,500
950840-AB-4	WESFARMERS LTD	F	06/03/2011	Various		16,046,100	16,000,000	8,286
952355-AH-8	WEST CORP		11/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,050,000	1,000,000	27,552
952355-AK-1	WEST CORP		02/03/2011	DEUTSCHE BANK SECURITIES		10,367,500	10,000,000	155,750
959802-AP-4	WESTERN UNION CO/THE		08/17/2011	CITIBANK		4,995,400	5,000,000	
94985R-AQ-5	WFMBS 2007-4 A15 RMBS		03/04/2011	WELLS FARGO BROKERAGE SERVICES		10,528,000	11,200,000	14,933
94986A-AE-8	WFMBS 2007-8 1A5 RMBS		04/26/2011	GREENWICH CAPITAL MARKETS, INC.		5,207,842	5,630,099	26,274
96950F-AG-9	WILLIAMS PARTNERS LP		03/31/2011	NOMURA SECURITIES INTERNATIONAL, INC.		4,772,400	5,000,000	83,646
96950F-AH-7	WILLIAMS PARTNERS LP		11/14/2011	DEUTSCHE BANK SECURITIES		4,481,685	4,500,000	
97063P-AA-2	WILLIS GROUP HOLDINGS LT	F	03/14/2011	BARCLAYS BANK		11,938,440	12,000,000	
97381W-AJ-3	WINDSTREAM CORP		09/06/2011	Various		15,127,500	14,000,000	350,219
97381W-AN-4	WINDSTREAM CORP		01/31/2011	WELLS FARGO		5,175,000	5,000,000	125,938
97381W-AV-6	WINDSTREAM CORP		11/07/2011	J. P. MORGAN SECURITIES, INC.		1,001,000	1,000,000	
976656-CA-4	WISC ELEC POWER		10/07/2011	ESURANCE P&C INSURANCE COMPANY		2,571,113	2,300,000	2,300
976656-CD-8	WISC ELEC POWER		09/07/2011	BARCLAYS BANK		9,897,300	10,000,000	
92928D-AH-0	WM. BOLTHOUSE FARMS, INC. 1ST LIEN TERM		05/17/2011	CREDIT SUISSE		2,025,000	2,000,000	
92933B-AB-0	WMG ACQUISITION CORP		08/31/2011	Various		3,535,875	3,320,000	42,929
980888-AE-1	WOOLWORTHS LIMITED	F	07/21/2011	MIZUHO INTERNATIONAL PLC		7,156,660	7,000,000	63,700
98212B-AB-9	WPX ENERGY INC		11/07/2011	CITIBANK		10,225,000	10,225,000	
983024-AA-8	WYETH		10/07/2011	ESURANCE P&C INSURANCE COMPANY		1,067,610	1,000,000	3,361
98310W-AF-5	WYNDHAM WORLDWIDE		02/22/2011	Various		7,120,500	6,900,000	26,131
983130-AR-6	WYNN LAS VEGAS LLC/CORP		11/07/2011	Various		1,097,500	1,000,000	18,299
98389B-AM-2	XCEL ENERGY INC		08/02/2011	BANK OF AMERICA		5,444,200	5,000,000	52,222
98417E-AK-6	XSTRATA CANADA FIN CORP	A	11/03/2011	J. P. MORGAN SECURITIES, INC.		4,993,700	5,000,000	
98419M-AC-4	XYLEM INC		09/15/2011	J. P. MORGAN SECURITIES, INC.		12,875,361	12,900,000	
98478*-AL-1	YANKEE GAS SERVICES COMPANY FIRST MORTGA		02/09/2011	WELLS FARGO		19,835,885	18,500,000	93,733
98956P-AA-0	ZIMMER HOLDINGS INC		08/01/2011	U.S. BANCORP PIPER JAFFRAY		4,484,170	4,132,000	33,974
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,550,276,571	8,450,463,917	44,995,099
857477-AF-0	STATE STREET CORP		02/02/2011	GOLDMAN, SACHS & CO.		10,100,600	10,000,000	243,374
4899999. Subtotal - Bonds - Hybrid Securities						10,100,600	10,000,000	243,374
8399997. Total - Bonds - Part 3						11,287,128,036	11,013,549,402	49,302,990

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399998. Total - Bonds - Part 5						3,556,184,899	3,455,787,382	18,236,103
8399999. Total - Bonds						14,843,312,935	14,469,336,784	67,539,094
060505-81-5	BANK OF AMERICA		12/09/2011	DIRECT	60,189.000		0.00	
20451N-10-1	COMPASS MINERALS INTERNATION		09/29/2011	LOOP CAPITAL	600.000	40,414	0.00	
38143Y-66-5	GOLDMAN SACHS SERIES A		09/09/2011	DIRECT	2,635.000		0.00	
38144X-60-9	GOLDMAN SACHS SERIES C		09/09/2011	DIRECT	1,098.000		0.00	
38144G-80-4	GOLDMAN SACHS SERIES D		09/09/2011	DIRECT	5,267.000		0.00	
45257@-AA-1	IMPACT COMMERC OPPRT LLC SER 2006-1 ABS		01/01/2011	VARIOUS	0.000	2,167,077	2,167,077.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,207,491	XXX	
8999997. Total - Preferred Stocks - Part 3						2,207,491	XXX	
8999998. Total - Preferred Stocks - Part 5						10,069,221	XXX	
8999999. Total - Preferred Stocks						12,276,713	XXX	
336901-10-3	1ST SOURCE CORP		09/29/2011	Various	2,400.000	50,510		
88554D-20-5	3D SYSTEMS CORP		09/29/2011	Various	3,600.000	156,014		
88579Y-10-1	3M COMPANY		11/30/2011	Various	18,980.000	1,456,288		
65440K-10-6	99 CENTS ONLY STORES		09/29/2011	ITG	900.000	16,405		
000361-10-5	A A R CORP.		09/29/2011	ITG	700.000	12,223		
03739T-10-8	A123 SYSTEMS, INC.		09/29/2011	Various	15,220.000	57,839		
G2953R-10-6	AAC TECHNOLOGIES HOLDINGS INC	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,000.000	22,252		
000360-20-6	AAON INC		09/29/2011	Various	3,320.000	53,752		
002535-30-0	AARONS INC		09/29/2011	Various	3,000.000	75,454		
G0015N-10-4	ABACUS PROPERTY GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,886.000	36,459		
002567-10-5	ABAXIS INC		09/29/2011	ITG	500.000	11,612		
002824-10-0	ABBOTT LABS		11/30/2011	Various	41,360.000	2,174,635		
J00056-10-1	ABC-MART	D	04/01/2011	INSTINET	900.000	31,957		
002896-20-7	ABERCROMBIE + FITCH CO		09/29/2011	Various	3,440.000	213,409		
003654-10-0	ABIOMED INC		09/29/2011	ITG	600.000	6,459		
003687-20-9	ABITIBIBOWATER		09/29/2011	Various	14,670.000	297,551		
000957-10-0	ABM INDUSTRIES		09/29/2011	ITG	1,000.000	19,539		
00374N-10-7	ABOVENET INC		09/29/2011	Various	1,700.000	94,699		
003830-10-6	ABRAXAS PETROLEUM CORP		09/29/2011	Various	17,480.000	47,503		
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		09/29/2011	Various	1,320.000	47,427		
004239-10-9	ACADIA REALTY TRUST		09/29/2011	ITG	700.000	13,395		
00430U-10-3	ACCELRYS INC		09/29/2011	Various	9,620.000	59,509		
G1151C-10-1	ACCENTURE PLC	R	12/19/2011	Various	25,960.000	1,424,574		
00081T-10-8	ACCO BRANDS CORP		09/29/2011	ITG	1,200.000	5,780		
00438V-10-3	ACCRETIVE HEALTH INC		09/29/2011	Various	5,220.000	140,520		
004397-10-5	ACCURAY		11/30/2011	Various	9,260.000	36,528		
00439T-20-6	ACCURIDE CORP NEW		11/30/2011	Various	6,860.000	40,891		
H0023R-10-5	ACE LIMITED		11/30/2011	Various	10,500.000	655,116		
004446-10-0	ACETO CORP		09/29/2011	ITG	300.000	1,592		
004498-10-1	ACI WORLDWIDE INC		09/29/2011	ITG	500.000	13,897		
004764-10-6	ACME PACKET INC		09/29/2011	Various	5,480.000	262,812		
J00105-10-6	ACOM CO	D	04/01/2011	INSTINET	2,920.000	38,318		
00484M-10-6	ACORDA THERAPEUTICS INC		09/29/2011	Various	1,520.000	33,174		
H0032X-13-5	ACTELION LTD REG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	695.000	39,617		
00507V-10-9	ACTIVISION BLIZZARD INC	R	11/30/2011	Various	10,300.000	123,438		
00508X-20-3	ACTUANT CORP		09/29/2011	Various	3,560.000	73,431		
00508B-10-2	ACTUATE CORPORATION		09/29/2011	ITG	500.000	2,795		
00508Y-10-2	ACUITY BRANDS INC		09/29/2011	Various	2,620.000	96,831		
005125-10-9	ACXIOM CORP		09/29/2011	Various	8,760.000	117,965		
H00392-31-8	ADECCO CHESEREX	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,165.000	208,370		
G0109N-10-1	ADELAIDE BRIGHTON LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	15,874.000	54,086		
00724F-10-1	ADOBE SYS INC		11/30/2011	Various	10,900.000	276,355		
00738A-10-6	ADTRAN INC		09/29/2011	Various	2,840.000	101,187		
00739W-10-7	ADVANCE AMERICA CASH ADVANCE		09/29/2011	Various	8,640.000	63,904		
00752J-10-8	ADVANCED ANALOGIC TECH INC		09/29/2011	ITG	700.000	3,025		
00751Y-10-6	ADVANCED AUTO PARTS INC.		12/19/2011	Various	1,900.000	114,941		
007973-10-0	ADVANCED ENERGY INDUSTRIES		09/29/2011	ITG	800.000	7,138		
007903-10-7	ADVANCED MICRO DEVICES INC		09/29/2011	Various	11,680.000	62,257		
00765F-10-1	ADVANTAGE OIL & GAS LTD	C	04/01/2011	ITG, INC CANADA	2,500.000	22,592		
J00210-10-4	ADVANTEST	D	04/01/2011	INSTINET	2,600.000	46,921		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
007974-10-8	ADVENT SOFTWARE		09/29/2011	ITG	600.000	12,633		
00762W-10-7	ADVISORY BOARD CO		09/29/2011	Various	2,200.000	140,190		
00766T-10-0	AECOM TECHNOLOGY GROUP		11/30/2011	Various	6,280.000	127,400		
00767E-10-2	AEGERION PHARMACEUTICAL		09/29/2011	ITG	200.000	2,751		
00770F-10-4	AEGION CORP		11/30/2011	Various	3,100.000	43,521		
J00288-10-0	AEON CO LTD NPV	D	04/01/2011	INSTINET	2,500.000	28,052		
J10005-10-6	AEON MALL CO	D	04/01/2011	INSTINET	1,300.000	27,656		
001031-10-3	AEP INDUSTRIES INC		09/29/2011	ITG	100.000	2,175		
007767-10-6	AEROFLEX HLDG CORP		09/29/2011	ITG	500.000	4,539		
007865-10-8	AEROPOSTALE INC		09/29/2011	ITG	1,400.000	15,605		
008073-10-8	AEROVIRONMENT INC		09/29/2011	ITG	300.000	8,632		
00130H-10-5	AES CORP		11/30/2011	Various	38,280.000	443,905		
00817Y-10-8	AETNA INC.		11/30/2011	Various	18,860.000	729,189		
00104Q-10-7	AFC ENTERPRISES INC		09/29/2011	Various	4,700.000	56,320		
008252-10-8	AFFILIATED MANAGERS GR		09/29/2011	LOOP CAPITAL	1,100.000	89,676		
00826A-10-9	AFFYMAX INC		09/29/2011	Various	500.000	2,156		
00826T-10-8	AFFYMETRIX INC		09/29/2011	ITG	1,000.000	5,007		
001055-10-2	AFLAC INC.		11/30/2011	Various	17,220.000	702,278		
001084-10-2	AGCO CORP.		11/30/2011	Various	5,800.000	234,168		
001092-10-5	AGF MANAGEMENT LTD	C	04/01/2011	ITG, INC CANADA	1,700.000	34,494		
G0116S-12-8	AGGREKO PLC REDEMPTION B SHARES	D	04/01/2011	DISTRIBUTION	27,135.000	17,115		
00846U-10-1	AGILENT TECHNOLOGIES INC		11/30/2011	Various	23,820.000	962,742		
00847J-10-5	AGILYSYS INC		09/29/2011	ITG	500.000	3,579		
001630-10-4	AGL ENERGY	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,810.000	71,634		
001204-10-6	AGL RESOURCES INC		12/09/2011	Various	5,941.880	236,300		
008492-10-0	AGREE REALTY CORP		09/29/2011	ITG	100.000	2,178		
008916-10-8	AGRIUM INC COM	C	04/01/2011	ITG, INC CANADA	3,500.000	328,329		
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	38,200.000	118,808		
00912X-30-2	AIR LEASE CORP		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	8,960.000	199,567		
009128-30-7	AIR METHODS CORP		09/29/2011	Various	400.000	25,664		
009158-10-6	AIR PRODUCTS & CHEM		11/30/2011	Various	4,680.000	371,572		
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		09/29/2011	ITG	400.000	1,824		
G0129K-10-4	AIRCASTLE LTD		09/29/2011	ITG	1,100.000	10,825		
009363-10-2	AIRGAS INC		11/30/2011	Various	3,160.000	225,370		
001547-10-8	AK STL HLD G CORP COM		09/29/2011	ITG	2,200.000	14,893		
00971T-10-1	AKAMAI TECHNOLOGIES		11/30/2011	Various	6,620.000	163,215		
009728-10-6	AKORN INC		09/29/2011	Various	10,240.000	83,248		
010679-10-8	ALACER GOLD CORP	C	02/04/2011	MERGER	21,337.890	170,565		
011311-10-7	ALAMO GROUP INC		09/29/2011	ITG	100.000	2,065		
011527-10-8	ALAMOS GOLD INC	C	04/01/2011	ITG, INC CANADA	2,200.000	34,477		
011659-10-9	ALASKA AIR GROUP, INC.		09/29/2011	Various	1,320.000	82,336		
01167P-10-1	ALASKA COM SYSTEMS GRP		09/29/2011	ITG	900.000	6,095		
012348-10-8	ALBANY INTERNATIONAL CORP.		09/29/2011	ITG	500.000	9,340		
012653-10-1	ALBEMARLE CORP		09/29/2011	Various	2,940.000	123,553		
013817-10-1	ALCOA INC COM		09/29/2011	Various	37,120.000	493,018		
01449J-10-5	ALERE INC		09/29/2011	LOOP CAPITAL	1,600.000	33,446		
014482-10-3	ALEXANDER & BALDWIN, INC.		09/29/2011	ITG	700.000	25,993		
014752-10-9	ALEXANDERS, INC.		09/29/2011	ITG	47.000	17,683		
015271-10-9	ALEXANDRIA REAL ESTATE		09/29/2011	Various	2,740.000	169,826		
015351-10-9	ALEXION PHARMACEUTICAL INC		11/30/2011	Various	10,300.000	699,935		
016230-10-4	ALICO INC		09/29/2011	ITG	500.000	10,472		
016255-10-1	ALIGN TECHNOLOGY INC		09/29/2011	Various	1,880.000	29,448		
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	04/01/2011	ITG, INC CANADA	3,100.000	82,583		
016259-10-3	ALIMERA SCIENCES INC		09/29/2011	ITG	200.000	1,571		
G01767-10-5	ALKERMES PLC		09/29/2011	Various	3,000.000	43,040		
017175-10-0	ALLEGHANY CORP.		09/29/2011	Various	142.800	41,065		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		11/30/2011	Various	4,580.000	210,455		
01748X-10-2	ALLEGIANT TRAVEL CO		09/29/2011	Various	100.000	4,709		
018490-10-2	ALLERGAN I NC COM		11/30/2011	Various	11,600.000	943,104		
018522-30-0	ALLETE INC		09/29/2011	ITG	600.000	22,182		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		09/29/2011	LOOP CAPITAL	1,000.000	93,101		
018606-20-2	ALLIANCE HEALTHCARE SERVICES INC		09/29/2011	ITG	300.000	335		
018802-10-8	ALLIANT ENERGY CORP COM		09/29/2011	LOOP CAPITAL	2,200.000	85,263		
018804-10-4	ALLIANT TECHSYSTEMS, INC.		09/29/2011	ITG	600.000	33,186		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
019344-10-0	ALLIED NEVADA GOLD CORP		09/29/2011	LOOP CAPITAL	1,700.000	59,954		
019456-10-2	ALLIED PROPERTIES REIT	C	04/01/2011	ITG, INC CANADA	900.000	20,583		
H01531-10-4	ALLIED WORLD ASSURANCE CO		11/30/2011	Various	5,520.000	335,308		
019777-10-1	ALLOS THERAPEUTICS INC		09/29/2011	ITG	1,100.000	2,020		
H0151D-10-0	ALLREAL HLD N	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,133.000	327,844		
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		09/29/2011	LOOP CAPITAL	3,800.000	70,637		
020409-10-8	ALMOST FAMILY INC		09/29/2011	ITG	100.000	1,602		
020430-10-7	ALNYLAM PHARMACEUTICALS INC		09/29/2011	ITG	500.000	3,298		
020520-10-2	ALON USA ENERGY INC	R	09/29/2011	ITG	200.000	1,304		
02076X-10-2	ALPHA NATURAL RESOURCES		09/29/2011	Various	14,660.000	286,670		
02081G-10-2	ALPHATEC HOLDINGS INC		09/29/2011	Various	900.000	2,014		
J01134-10-5	ALPINE ELECTRONICS INC	D	04/01/2011	INSTINET	4,600.000	51,361		
J01176-11-4	ALPS ELECTRIC CO JPY50	D	04/01/2011	INSTINET	3,800.000	35,642		
021361-10-0	ALTAGAS LTD	C	04/01/2011	ITG, INC CANADA	6,000.000	161,714		
021441-10-0	ALTERA CORP		11/30/2011	Various	25,140.000	1,000,056		
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		09/29/2011	ITG	900.000	17,085		
L0175J-10-4	ALTISOURCE PORTFOLIO SOL	R	09/29/2011	Various	1,160.000	39,487		
02208R-10-6	ALTRA HOLDINGS INC		09/29/2011	ITG	500.000	5,991		
00269M-10-9	ALUMINA	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	26,055.000	67,504		
00163U-10-6	AMAG PHARMACEUTICALS INC		09/29/2011	Various	1,180.000	19,301		
023135-10-6	AMAZON COM INC		11/30/2011	Various	13,570.000	2,784,363		
00164V-10-3	AMC NETWORKS INC		09/29/2011	Various	14,575.000	478,697		
02341W-10-3	AMCOL INTL CORP		09/29/2011	ITG	500.000	12,265		
03080-10-0	AMCOR LTD ORD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,077.000	158,888		
023436-10-8	AMEDISYS INC		09/29/2011	ITG	500.000	7,157		
023586-10-0	AMERCO		09/29/2011	Various	280.000	20,376		
023608-10-2	AMEREN CORP		09/29/2011	LOOP CAPITAL	4,800.000	146,291		
02361E-10-8	AMERESCO INC-CL A		11/30/2011	Various	5,100.000	59,359		
02913V-10-3	AMERICA PUBLIC EDUCATION		09/29/2011	ITG	300.000	10,396		
024013-10-4	AMERICAN ASSETS TR INC		09/29/2011	Various	4,580.000	83,504		
024061-10-3	AMERICAN AXLE MFG HLDGS		09/29/2011	Various	1,720.000	16,923		
02503Y-10-3	AMERICAN C AP LTD		09/29/2011	Various	14,160.000	121,369		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		09/29/2011	LOOP CAPITAL	1,300.000	48,699		
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		11/30/2011	Various	21,220.000	599,467		
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		09/29/2011	Various	24,320.000	290,505		
025537-10-1	AMERICAN ELEC PWR INC		09/29/2011	ITG	9,800.000	375,847		
025676-20-6	AMERICAN EQUITY INVT LIFE HL		09/29/2011	Various	10,060.000	90,718		
025816-10-9	AMERICAN EXPRESS CO		11/30/2011	Various	29,580.000	1,385,932		
025932-10-4	AMERICAN FINANCIAL GROUP INC		09/29/2011	LOOP CAPITAL	1,600.000	50,308		
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		09/29/2011	ITG	800.000	15,035		
026874-15-6	AMERICAN INTERNATIONAL GROUP WARRANTS		12/15/2010	DISTRIBUTION	8,692.420	116,767		
026874-78-4	AMERICAN INTL GROUP INC		11/30/2011	Various	53,340.000	1,213,387		
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		09/29/2011	ITG	100.000	6,890		
02916P-10-3	AMERICAN RAILCAR INDUSTRIES INC		09/29/2011	ITG	200.000	3,203		
029263-10-0	AMERICAN REPROGRAPHICS		09/29/2011	ITG	600.000	1,993		
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		09/29/2011	Various	240.000	19,286		
029899-10-1	AMERICAN STATES WATER CO		12/19/2011	Various	600.000	20,333		
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		09/29/2011	ITG	600.000	2,667		
029912-20-1	AMERICAN TOWER CORP		12/19/2011	Various	14,660.000	818,691		
030371-10-8	AMERICAN VANGUARD CORP		09/29/2011	Various	4,220.000	47,556		
030420-10-3	AMERICAN WATER WORKS CO INC		11/30/2011	Various	9,960.000	299,548		
030506-10-9	AMERICAN WOODMARK CORP		09/29/2011	ITG	100.000	1,267		
03062T-10-5	AMERICAS CAR-MART INC		09/29/2011	Various	1,840.000	52,849		
03070L-30-0	AMERIGON INC		09/29/2011	ITG	300.000	3,726		
03073T-10-2	AMERIGROUP CORPORATE		09/29/2011	Various	3,080.000	124,385		
03076C-10-6	AMERIPRISE FINL INC		11/30/2011	Various	17,420.000	938,794		
03071H-10-0	AMERISAFE INC		09/29/2011	ITG	400.000	7,557		
03073E-10-5	AMERISOURCEBERGEN CORP		09/29/2011	Various	11,960.000	471,309		
030700-10-1	AMERISTAR CASINOS INC		09/29/2011	ITG	500.000	8,203		
031100-10-0	AMETEK INC		11/30/2011	Various	17,260.000	725,457		
031162-10-0	AMGEN INC		11/30/2011	Various	26,040.000	1,465,443		
031652-10-0	AMKOR TECHNOLOGY		09/29/2011	ITG	2,300.000	10,663		
001744-10-1	AMN HEALTHCARES SERVICES INC		09/29/2011	ITG	500.000	2,035		
00344G-10-1	AMP LTD	D	04/01/2011	Various	135,127.560	755,974		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
032037-10-3	AMPCO-PITTSBURGH CORP.		09/29/2011	ITG	100.000	2,047		
032095-10-1	AMPHENOL CORP.		11/30/2011	Various	4,920.000	218,759		
03232P-40-5	AMSUNG CORP		09/29/2011	ITG	500.000	11,246		
032359-30-9	AMTRUST FINL SERVICES		09/29/2011	Various	2,460.000	55,441		
032346-10-8	AMYLIN PHARMACEUTIALS INC		09/29/2011	ITG	2,500.000	23,382		
03236M-10-1	AMYRIS INC		09/29/2011	Various	3,580.000	72,211		
032511-10-7	ANADARKO PETE CORP		11/30/2011	Various	21,360.000	1,605,013		
032515-10-8	ANADIGICS INC		09/29/2011	ITG	1,200.000	2,684		
032654-10-5	ANALOG DEVICES INC		11/30/2011	Various	16,280.000	586,483		
032657-20-7	ANALOGIC CORP.		09/29/2011	ITG	300.000	13,799		
032744-10-4	ANAREN INC		09/29/2011	Various	2,900.000	54,800		
032803-10-8	ANCESTRY.COM INC		09/29/2011	Various	4,360.000	146,926		
034164-10-3	ANDERSON INC		09/29/2011	ITG	400.000	13,800		
03475V-10-1	ANGIODYNAMICS INC		09/29/2011	ITG	500.000	6,649		
035290-10-5	ANIXTER INTERNATIONAL INC		11/30/2011	Various	1,240.000	67,253		
035623-10-7	ANN INC		09/29/2011	ITG	1,000.000	22,932		
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		11/30/2011	Various	49,140.000	830,307		
Q04020-10-5	ANSELL LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	11,110.000	156,495		
03662Q-10-5	ANSYS INC		11/30/2011	Various	2,900.000	158,371		
037347-10-1	ANWORTH MORTGAGE ASSET CORP		09/29/2011	Various	5,820.000	41,527		
Q09504-13-7	ANZ NATIONAL BANK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,330.000	206,982		
00184X-10-5	AOL INC		09/29/2011	ITG	1,700.000	20,733		
037389-10-3	AON CORP.		09/29/2011	Various	12,140.000	538,542		
K0514G-10-1	AP MOLLER MAERSK B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	8.000	74,865		
Q0437B-10-0	APA GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	66,931.000	292,377		
037411-10-5	APACHE CORP		11/30/2011	Various	12,300.000	1,215,962		
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		11/30/2011	Various	4,300.000	96,329		
L0187K-10-7	APERAM	D	09/30/2011	Various	3,853.050	124,617		
037598-10-9	APOGEE ENTERPRISES, INC.		11/30/2011	Various	4,360.000	44,523		
037604-10-5	APOLLO GROUP		11/30/2011	Various	2,540.000	106,187		
03761U-10-6	APOLLO INVESTMENT CORP		09/29/2011	Various	4,980.000	38,863		
037833-10-0	APPLE INC.		11/30/2011	Various	33,885.000	12,843,886		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		09/29/2011	Various	5,000.000	158,725		
038222-10-5	APPLIED MATERIALS INC		11/30/2011	Various	39,000.000	446,710		
03822W-40-6	APPLIED MICRO CIRCUITS CORP		09/29/2011	ITG	1,200.000	6,682		
03834A-10-3	APPROACH RESOURCES INC		09/29/2011	Various	3,900.000	122,129		
038336-10-3	APTARGROUP INC		09/29/2011	LOOP CAPITAL	1,300.000	59,852		
03836W-10-3	AQUA AMERICA INC		09/29/2011	LOOP CAPITAL	2,700.000	58,368		
Q0460J-10-3	AQUILA RESOURCES LTD	D	12/05/2011	Various	5,334.600	50,090		
03875Q-10-8	ARBITRON INC		09/29/2011	Various	900.000	32,186		
00208D-40-8	ARC RESOURCES LTD	C	04/01/2011	ITG, INC CANADA	13,500.000	371,413		
G0450A-10-5	ARCH CAPITAL GROUP		11/30/2011	Various	5,760.000	202,471		
039380-10-0	ARCH COAL INC		09/29/2011	Various	5,180.000	78,567		
039483-10-2	ARCHER DANIELS MIDLAND CO		11/30/2011	Various	29,820.000	855,430		
039670-10-4	ARCTIC CAT INC		09/29/2011	ITG	300.000	4,355		
03969P-10-7	ARDEA BIOSCIENCES INC		09/29/2011	Various	2,580.000	40,633		
040047-10-2	ARENA PHARMACEUTICALS INC		09/29/2011	ITG	2,200.000	3,087		
04010L-10-3	ARES CAPITAL CORP		09/29/2011	LOOP CAPITAL	4,200.000	58,755		
G0464B-10-7	ARGO GROUP INTL		09/29/2011	ITG	500.000	14,458		
04033A-10-0	ARIAD PHARMACEUTICALS INC		09/29/2011	ITG	2,600.000	24,186		
J01964-10-5	ARIAKE JAPAN CO LTD	D	04/01/2011	INSTINET	1,100.000	17,815		
04033V-20-3	ARIBA INC		09/29/2011	LOOP CAPITAL	1,900.000	54,356		
Q0521T-10-8	ARISTOCRAT LEISURE NPV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,054.000	16,749		
040790-10-7	ARKANSAS BEST CORP DEL		09/29/2011	ITG	500.000	8,620		
042315-10-1	ARMOUR RESIDENTIAL REIT		09/29/2011	Various	9,500.000	64,757		
04247X-10-2	ARMSTRONG WORLD IND		09/29/2011	Various	620.000	22,289		
04269E-10-7	ARQULE INC		09/29/2011	Various	9,820.000	48,493		
D0037W-12-8	ARREAL BANK RIGHTS	D	06/08/2010	DISTRIBUTION	3,176.000	4,971		
04269Q-10-0	ARRIS GROUP INC		09/29/2011	ITG	2,100.000	21,404		
042735-10-0	ARROW ELECTRONICS INC		09/29/2011	Various	5,800.000	211,359		
042744-10-2	ARROW FINANCIAL CORP		09/29/2011	ITG	200.000	4,492		
043136-10-0	ARTHROCARE CORP		09/29/2011	ITG	600.000	17,696		
363576-10-9	ARTHUR J GALLAGHER & CO		11/30/2011	Various	4,200.000	119,318		
04315B-10-7	ARTIO GLOBAL INVESTORS INC.		09/29/2011	Various	7,660.000	61,755		

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043176-10-6	ARUBA NETWORKS INC		09/29/2011	LOOP CAPITAL	1,600.000	34,136		
H0336B-11-0	ARYZTA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	814.000	40,845		
J02773-10-9	ASAHI HOLDINGS INC	D	04/01/2011	INSTINET	1,700.000	34,178		
J0242P-11-0	ASAHI KASEI CORP	D	04/01/2011	INSTINET	12,000.000	80,382		
J03014-10-7	ASATSU-DK INC	D	04/01/2011	INSTINET	900.000	23,356		
043436-10-4	ASBURY AUTOMOTIVE GROUP		09/29/2011	ITG	600.000	10,176		
04351G-10-1	ASCENA RETAIL GROUP		09/29/2011	ITG	1,200.000	32,834		
Y0205X-10-3	ASCENDAS REAL ESTATE INV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	13,000.000	20,463		
043632-10-8	ASCENT CAPITAL GROUP INC		09/29/2011	ITG	200.000	8,037		
Q0557G-10-3	ASCIANO LTD	D	12/12/2011	VARIOUS	0.610			
044103-10-9	ASHFORD HOSPITALITY TRUST		09/29/2011	Various	4,980.000	51,186		
044209-10-4	ASHLAND INC		09/29/2011	LOOP CAPITAL	1,600.000	72,224		
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	12/21/2011	Various	25,922,135.400	290,368,974		
J03234-15-0	ASICS CORP	D	04/01/2011	INSTINET	3,000.000	39,711		
G0535Q-13-3	ASM PACIFIC	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,200.000	79,600		
G05384-10-5	ASPEN INSURANCE HLDGS LTD	R	09/29/2011	ITG	1,000.000	22,754		
045327-10-3	ASPEN TECHNOLOGY		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	10,400.000	182,113		
04543P-10-0	ASSETT ACCEPTANCE CAPITAL		09/29/2011	ITG	300.000	1,019		
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		09/29/2011	ITG	400.000	4,898		
045487-10-5	ASSOCIATED BANC-CORP		11/30/2011	Various	8,020.000	79,390		
045604-10-5	ASSOCIATED ESTATES		09/29/2011	Various	6,340.000	99,509		
04621X-10-8	ASSURANT I NC		11/30/2011	Various	8,080.000	308,250		
G0585R-10-6	ASSURED GUARANTY LTD		09/29/2011	LOOP CAPITAL	3,400.000	38,121		
046224-10-1	ASTEC INDS INC		09/29/2011	ITG	300.000	8,903		
J96216-12-2	ASTELLAS PHARMA INC	D	04/01/2011	INSTINET	900.000	33,254		
046265-10-4	ASTORIA FINANCIAL CORP		09/29/2011	ITG	1,300.000	10,385		
046346-20-1	ASTRAL MEDIA INC-A	C	04/01/2011	ITG, INC CANADA	600.000	23,879		
Q0604U-10-5	ASX	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,880.000	67,060		
00206R-10-2	AT&T INC		11/30/2011	Various	173,420.000	5,008,346		
046789-40-0	ATCO LTD CLASS'1'N/VTG COM NPV	C	04/01/2011	ITG, INC CANADA	700.000	42,699		
04685W-10-3	ATHENAHEALTH INC		09/29/2011	Various	860.000	50,526		
04878Q-86-3	ATLANTIC POWER CORP	C	04/01/2011	ITG, INC CANADA	3,000.000	45,731		
049079-20-5	ATLANTIC TELE NETWORK INC		09/29/2011	ITG	300.000	9,802		
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		09/29/2011	Various	100.000	3,610		
W10020-29-0	ATLAS COPCO AB - B REDEMPTION	D	04/01/2011	DISTRIBUTION	36,530.000	16,101		
W10020-28-2	ATLAS COPCO AB-A REDEMPTION	D	04/01/2011	DISTRIBUTION	44,479.000	15,819		
W10020-11-8	ATLAS COPCO AB-A S HS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	22,375.000	595,441		
W10020-13-4	ATLAS COPCO B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,179.000	100,904		
04930A-10-4	ATLAS ENERGY LP		12/15/2010	DISTRIBUTION	5,182.320	55,441		
Q0622U-10-3	ATLAS IRON LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	25,975.000	99,672		
049513-10-4	ATMEL CORP		09/29/2011	Various	14,160.000	144,240		
00207R-10-1	ATMI INC		09/29/2011	ITG	600.000	9,690		
049560-10-5	ATMOS ENERGY CORP.		11/30/2011	Various	3,400.000	112,874		
00208J-10-8	ATP OIL GAS CORP		09/29/2011	Various	1,040.000	10,587		
050095-10-8	ATWOOD OCEANICS INC		11/30/2011	Various	2,520.000	93,570		
Q06213-10-4	AUCKLAND INTL AIRPORT	D	04/01/2011	INSTINET HONG KONG	14,253.000	24,349		
05155C-10-5	AURICO GOLD INC	C	10/28/2011	MERGER	15,330.000	156,244		
Q07932-10-8	AUSTRALAND PROPERTY GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,128.000	67,182		
Q09994-10-6	AUSTRALIAN INFRASTRUCTURE FUND	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	15,092.000	30,162		
Q1233E-10-8	AUSTRALIAN WORLDWIDE EXPLORATION LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	31,269.000	55,792		
052769-10-6	AUTODESK INCORPORATED		11/30/2011	Various	6,540.000	205,761		
052800-10-9	AUTOLIV INV		09/29/2011	Various	2,100.000	104,587		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/29/2011	Various	26,220.000	1,321,100		
05329W-10-2	AUTONATION INC DEL		09/29/2011	ITG	800.000	27,202		
H04165-10-8	AUTONEUM HOLDING AG	D	06/08/2010	DISTRIBUTION	412.000	25,677		
053332-10-2	AUTOZONE INC		09/29/2011	Various	1,148.000	336,495		
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		09/29/2011	ITG	900.000	13,706		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		11/30/2011	Various	13,480.000	427,751		
053484-10-1	AVALONBAY CMNTYS INC		09/29/2011	ITG	1,933.000	226,942		
05348P-40-1	AVANIR PHARMACEUTICALS INC		09/29/2011	Various	17,900.000	51,148		
053611-10-9	AVERY DENNISON CORP		11/30/2011	Various	2,080.000	54,773		
05366Y-10-2	AVIAT NETWORKS INC		09/29/2011	ITG	1,100.000	2,712		
05367P-10-0	AVID TECHNOLOGY INC		09/29/2011	ITG	800.000	6,580		
053774-10-5	AVIS BUDGET GROUP INC		09/29/2011	ITG	2,100.000	21,152		

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05379B-10-7	AVISTA CORP		09/29/2011	ITG	900.000	21,587		
053807-10-3	AVNET INC		09/29/2011	LOOP CAPITAL	3,100.000	84,158		
054303-10-2	AVON PRODS INC COM		09/29/2011	ITG	9,900.000	197,623		
002444-10-7	AVX CORP	R	11/30/2011	Various	2,620.000	33,209		
W1051R-10-1	AXFOOD AB	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	7,660.000	286,468		
G0692U-10-9	AXIS CAPITAL HOLDINGS		09/29/2011	LOOP CAPITAL	2,400.000	62,088		
002474-10-4	AZZ INC		09/29/2011	ITG	200.000	7,730		
05508R-10-6	B G FOODS INC CL A		09/29/2011	Various	6,900.000	126,454		
05615F-10-2	BABCOCK AND WILCOX CO		09/29/2011	LOOP CAPITAL	2,200.000	45,327		
056525-10-8	BADGER METER INC		09/29/2011	ITG	200.000	5,909		
057224-10-7	BAKER HUGHES INC		11/30/2011	Various	17,380.000	1,019,519		
057665-20-0	BALCHEM CORP		09/29/2011	Various	2,700.000	105,010		
057755-20-9	BALDWIN LYONS INC CL B		09/29/2011	ITG	100.000	2,102		
058498-10-6	BALL CORP COM		09/29/2011	Various	9,400.000	323,409		
05874B-10-7	BALLY TECHNOLOGIES INC		09/29/2011	ITG	800.000	22,584		
H04530-20-2	BALOISE HOLDING NAMEN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	341.000	33,452		
05945F-10-3	BANCFIRST CORP		09/29/2011	ITG	100.000	3,228		
E11883-21-7	BANCO BILBAO VIZCAYA ARGENTARIA RIGHTS	D	12/15/2010	DISTRIBUTION	379,497.000	81,989		
E16100-42-7	BANCO DE VALENCIA RIGHTS	D	04/04/2011	DISTRIBUTION	34,273.000	2,933		
E1943H-18-8	BANCO PASTOR SA RIGHTS	D	06/08/2010	DISTRIBUTION	19,318.000	9		
T1872V-27-7	BANCO POPOLARE SC RIGHTS	D	12/23/2009	DISTRIBUTION	62,530.000	77,409		
E19552-11-1	BANCO POPULAR ESPANOL RIGHTS	D	07/06/2010	DISTRIBUTION	98,873.000	7,288		
E1979P-18-7	BANCO SANTANDER SA RIGHTS	D	12/15/2010	DISTRIBUTION	749,780.000	120,358		
05969A-10-5	BANCORP INC/THE		09/29/2011	ITG	600.000	4,155		
059692-10-3	BANCORPSOUTH INC		09/29/2011	ITG	1,300.000	11,944		
060505-10-4	BANK AMER CORP COM		11/30/2011	Various	321,900.000	2,534,856		
M1586M-11-5	BANK HAPOALIM B.M.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	8,808.000	46,055		
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	7,688.000	39,803		
064058-10-0	BANK NEW YORK MELLON CORP		09/29/2011	Various	27,900.000	574,146		
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	04/01/2011	ITG, INC CANADA	4,600.000	284,011		
062540-10-9	BANK OF HAWAII CORP		09/29/2011	ITG	900.000	32,861		
063671-10-1	BANK OF MONTREAL	C	07/05/2011	Various	9,152.330	583,606		
Q12764-11-6	BANK OF QUEENSLAND LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,236.000	12,610		
063904-10-6	BANK OF THE OZARKS		09/29/2011	ITG	500.000	10,574		
J04242-10-3	BANK OF YOKOHAMA	D	04/01/2011	INSTINET	11,000.000	51,699		
066286-30-3	BANKERS PETROLEUM LTD	C	04/01/2011	ITG, INC CANADA	1,500.000	13,378		
E21171-10-8	BANKINTER SA RIGHTS	D	12/23/2009	DISTRIBUTION	34,220.000	1,780		
06652K-10-3	BANKUNITED INC		09/29/2011	Various	4,060.000	83,507		
06652V-20-8	BANNER CORP		09/29/2011	ITG	300.000	3,824		
H0482P-86-3	BANQUE CANTONALE VAUDOIS-REG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	296.000	166,677		
067383-10-9	BARD (C.R.) INC.		11/30/2011	Various	1,980.000	175,269		
067774-10-9	BARNES & NOBLE		09/29/2011	ITG	400.000	4,835		
067806-10-9	BARNES GROUP INC		09/29/2011	ITG	700.000	13,769		
06846N-10-4	BARRETT BILL CORP		11/30/2011	Various	2,140.000	81,904		
067901-10-8	BARRICK GOLD CORP COM NPV	C	04/01/2011	ITG, INC CANADA	1,800.000	92,859		
06985P-10-0	BASICENERGY SERVICES INC		09/29/2011	Various	4,980.000	71,078		
H05172-20-2	BASLER KANTONALBK - PC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,147.000	173,388		
071813-10-9	BAXTER INTL INC		09/29/2011	ITG	11,300.000	637,804		
073170-10-5	BAYTEX ENERGY CORP	C	04/01/2011	ITG, INC CANADA	4,500.000	267,181		
054937-10-7	BB+T CORP		11/30/2011	Various	22,120.000	505,424		
073295-10-7	BBCN BANCORP INC		12/01/2011	Various	7,088.300	64,441		
073302-10-1	BE AEROSPACE		09/29/2011	LOOP CAPITAL	2,000.000	67,652		
Q13921-10-3	BEACH ENERGY LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	19,714.000	20,088		
073685-10-9	BEACON ROOFING SUPPLY INC		09/29/2011	ITG	900.000	14,677		
07556Q-10-5	BEAZER HOMES USA		09/29/2011	ITG	1,700.000	2,718		
075571-10-9	BEBE STORES INC		09/29/2011	Various	7,700.000	54,822		
075887-10-9	BECTON DICKINSON		11/30/2011	Various	5,480.000	405,785		
075896-10-0	BED BATH & BEYOND INC		11/30/2011	Various	12,700.000	694,155		
077347-30-0	BEL FUSE INC CL B		09/29/2011	ITG	200.000	3,087		
077454-10-6	BELDEN INC		09/29/2011	ITG	700.000	18,690		
080555-10-5	BELO CORPORATION		09/29/2011	ITG	2,000.000	10,142		
081437-10-5	BEMIS CO INC		11/30/2011	Various	3,680.000	109,475		
08160H-10-1	BENCHMARK ELECTRONICS INC		09/29/2011	ITG	900.000	11,840		
Q1456C-11-0	BENDIGO & ADELAIDE BANK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,399.000	23,577		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN		09/29/2011	ITG	500.000	3,632		
084423-10-2	BERKLEY W R CORP COM		09/29/2011	LOOP CAPITAL	2,500.000	73,357		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		11/30/2011	Various	25,740.000	1,900,953		
084680-10-7	BERKSHIRE HILLS BANCORP INC		09/29/2011	ITG	300.000	5,458		
085789-10-5	BERRY PETROLEUM CO CL A		09/29/2011	LOOP CAPITAL	1,000.000	37,130		
086516-10-1	BEST BUY CO INC		09/29/2011	LOOP CAPITAL	6,400.000	157,556		
M20125-10-0	BEZEQ-ISRAELI TELECOMMUNICATIONS CORP.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	33,057.000	99,656		
05541T-10-1	BGC PARTNERS INC		09/29/2011	Various	4,960.000	30,317		
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	22,820.000	1,107,137		
089302-10-3	BIG LOTS INC		09/29/2011	LOOP CAPITAL	1,400.000	48,431		
08986R-10-1	BIGLARI HOLDINGS INC		09/29/2011	Various	81.000	31,513		
Q1502G-10-7	BILLABONG INTERNAT NPV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,220.000	41,033		
090572-20-7	BIO RAD LABORATORIES INC		09/29/2011	LOOP CAPITAL	400.000	36,078		
09058V-10-3	BIOCRYST PHARMACEUTICILS		09/29/2011	ITG	200.000	553		
09062X-10-3	BIOGEN IDEC INC.		11/30/2011	Various	10,200.000	955,172		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/29/2011	Various	4,060.000	126,765		
09063H-10-7	BIOMED REALTY TRUST INC		09/29/2011	Various	3,240.000	54,114		
09064X-10-1	BIOMIMETIC THERAPEUTICS INC		09/29/2011	ITG	200.000	702		
09057G-60-2	BIO-REFERENCE LABS INC		09/29/2011	ITG	500.000	9,160		
09069N-10-8	BIOSCRIP INC		09/29/2011	Various	7,420.000	46,484		
09066L-10-5	BIOTIME INC		09/29/2011	ITG	400.000	1,789		
090697-10-3	BIRCHCLIFF ENERGY LTD	C	04/01/2011	ITG, INC CANADA	1,600.000	20,310		
09180C-10-6	BJS RESTAURANTS INC		09/29/2011	Various	2,700.000	109,861		
091826-10-7	BLACK BOX CORP		09/29/2011	ITG	300.000	6,527		
092113-10-9	BLACK HILLS CORP.		09/29/2011	ITG	700.000	21,628		
09227Q-10-0	BLACKBAUD INC		09/29/2011	ITG	800.000	18,198		
09251U-10-0	BLACKPEARL RESOURCES INC	C	04/01/2011	ITG, INC CANADA	27,500.000	208,080		
09247X-10-1	BLACKROCK INC		11/30/2011	Various	5,347.000	912,245		
092533-10-8	BLACKROCK KELSO CAPITAL CORP		09/29/2011	Various	920.000	6,969		
095180-10-5	BLOUNT INTERNATIONAL INC.		09/29/2011	Various	4,820.000	68,743		
09534T-50-8	BLUE COAT SYSTEMS INC		09/29/2011	Various	1,580.000	31,905		
09578R-10-3	BLUE NILE INC		09/29/2011	ITG	300.000	10,820		
Q1415L-10-2	BLUESCOPE STEEL LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,026.000	20,605		
09643P-20-7	BLYTH INC.		09/29/2011	ITG	100.000	5,634		
055921-10-0	BMC SOFTWARE INC		09/29/2011	Various	11,540.000	547,103		
Q1645L-10-4	BOART LONGYEAR GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,734.000	32,911		
096761-10-1	BOB EVANS FARMS, INC.		09/29/2011	ITG	500.000	14,347		
09689U-10-2	BODY CENT ACQUISITION C		09/29/2011	ITG	200.000	3,551		
097023-10-5	BOEING CO		11/30/2011	Various	19,720.000	1,267,895		
09746Y-10-5	BOISE INC		09/29/2011	Various	8,580.000	46,695		
05561Q-20-1	BOK FINANCIAL CORP		09/29/2011	ITG	600.000	28,382		
09784Y-10-8	BONAVISTA ENERGY CORP	C	04/01/2011	ITG, INC CANADA	8,000.000	248,743		
099724-10-6	BORG WARNER INC.		11/30/2011	Various	5,940.000	414,756		
101121-10-1	BOSTON PPTYS INC		09/29/2011	ITG	3,100.000	286,048		
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		09/29/2011	ITG	1,100.000	6,498		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		09/29/2011	LOOP CAPITAL	30,300.000	185,942		
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		09/29/2011	ITG	400.000	8,190		
103304-10-1	BOYD GAMING CORP		09/29/2011	ITG	900.000	4,594		
055639-10-8	BPZ RESOURES INC		09/29/2011	ITG	1,900.000	5,030		
Q17369-10-1	BRADKEN LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,228.000	34,226		
104674-10-6	BRADY CORPORATION		09/29/2011	ITG	900.000	24,719		
Q6634U-10-6	BRAMBLES	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,764.000	20,251		
105368-20-3	BRANDYWINE REALTY		09/29/2011	ITG	2,100.000	16,999		
10567B-10-9	BRAVO BRIO RESTAURANT G		09/29/2011	Various	3,320.000	55,821		
05564E-10-6	BRE PROPERTIES INC		09/29/2011	Various	3,760.000	159,769		
10807M-10-5	BRIDGEPOINT EDUCATION INC		09/29/2011	Various	780.000	14,139		
109043-10-9	BRIGGS & STRATTON CORP.		09/29/2011	ITG	900.000	12,601		
109473-40-5	BRIGHTPOINT		09/29/2011	Various	2,680.000	25,816		
109641-10-0	BRINKER INTERNATIONAL, INC.		09/29/2011	LOOP CAPITAL	1,600.000	33,952		
109696-10-4	BRINKS COMPANY		09/29/2011	ITG	700.000	16,694		
110122-10-8	BRISTOL MYERS SQUIBB CO		11/30/2011	Various	52,100.000	1,646,551		
110394-10-3	BRISTOW GROUP INC		09/29/2011	Various	1,920.000	83,970		
111320-10-7	BROADCOM CORP		09/29/2011	Various	13,460.000	476,542		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		09/29/2011	LOOP CAPITAL	2,400.000	48,815		

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11133B-40-9	BROADSOFT INC		09/29/2011	Various	2,880.000	91,167		
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		11/30/2011	Various	16,800.000	80,536		
112463-10-4	BROOKDALE SENIOR LIVING INC		11/30/2011	Various	5,980.000	85,793		
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	04/01/2011	ITG, INC CANADA	4,700.000	153,432		
112900-10-5	BROOKFIELD OFFICE PROPERTIES INC	C	04/01/2011	ITG, INC CANADA	2,800.000	50,520		
11373M-10-7	BROOKLINE BANCORP INC		09/29/2011	ITG	800.000	6,237		
114340-10-2	BROOKS AUTOMATION INC		09/29/2011	ITG	1,100.000	9,015		
115236-10-1	BROWN & BROWN		11/30/2011	Various	4,880.000	94,574		
115736-10-0	BROWN SHOE COMPANY		11/30/2011	Various	6,020.000	48,679		
116794-10-8	BRUKER CORP		09/29/2011	Various	1,520.000	21,326		
117043-10-9	BRUNSWICK CORP.		09/29/2011	ITG	1,800.000	26,022		
117665-10-9	BRYN MAWR BANK CORP		09/29/2011	ITG	100.000	1,613		
118255-10-8	BUCKEYE TECHNOLOGIES INC		09/29/2011	Various	1,360.000	34,797		
118440-10-6	BUCKLE INC		12/19/2011	Various	1,360.000	53,310		
119848-10-9	BUFFALO WILD WINGS INC		09/29/2011	Various	480.000	29,973		
12008R-10-7	BUILDERS FIRSTSOURCE		09/29/2011	ITG	500.000	691		
G16962-10-5	BUNGE LTD		11/30/2011	Various	9,680.000	618,610		
H12013-10-0	BURCKHARDT COMPRESSION HOLDING AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	59.000	18,646		
125071-10-0	C D I CORP		09/29/2011	ITG	300.000	3,224		
126501-10-5	C T S CORP.		09/29/2011	ITG	600.000	4,904		
12467B-30-4	C&J ENERGY SERVICES INC		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	5,320.000	104,647		
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		11/30/2011	Various	5,040.000	343,821		
12673P-10-5	CA INC		09/29/2011	LOOP CAPITAL	7,900.000	159,071		
126804-30-1	CABELAS INC		09/29/2011	Various	1,800.000	39,894		
12686C-10-9	CABLEVISION SYSTEMS		11/30/2011	Various	5,480.000	89,460		
127055-10-1	CABOT CORP.		09/29/2011	ITG	1,200.000	30,754		
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		09/29/2011	ITG	500.000	17,467		
127097-10-3	CABOT OIL + GAS CORP COM		11/30/2011	Various	4,840.000	332,357		
127190-30-4	CACI INTERNATIONAL SERVICES		09/29/2011	ITG	500.000	25,213		
127387-10-8	CADENCE DESIGN SYSTEMS INC		09/29/2011	LOOP CAPITAL	5,300.000	50,303		
12738T-10-0	CADENCE PHARMACEUTICALS INC		11/30/2011	Various	8,160.000	36,373		
G1744V-10-3	CAFE DE CORAL HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	12,000.000	27,947		
12477X-10-6	CAI INTERNATIONAL INC		09/29/2011	ITG	100.000	1,160		
12802T-10-1	CAL DIVE INTL INC		11/30/2011	Various	19,920.000	44,107		
128030-20-2	CAL MAINE FOODS		09/29/2011	ITG	800.000	25,096		
12811R-10-4	CALAMOS ASSET MANAGEMENT CL A		09/29/2011	ITG	400.000	4,116		
128246-10-5	CALAVO GROWERS INC		09/29/2011	ITG	1,000.000	20,545		
129584-10-8	CALFRAC WELL SERVICES LTD	C	04/01/2011	ITG, INC CANADA	1,200.000	38,814		
129603-10-6	CALGON CARBON CORP.		09/29/2011	ITG	800.000	11,988		
130788-10-2	CALIFORNIA WATER SERVICE GRP		09/29/2011	ITG	700.000	12,331		
13100M-50-9	CALIX INC		09/29/2011	ITG	500.000	4,069		
131193-10-4	CALLOWAY GOLF COMPANY		09/29/2011	ITG	1,000.000	5,283		
131347-30-4	CALPINE CORP		11/30/2011	Various	17,940.000	271,695		
Q19884-10-7	CALTEX AUSTRALIA ORD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,735.000	28,225		
132011-10-7	CAMBREX CORP.		09/29/2011	ITG	400.000	1,983		
Y1082Q-12-0	CAMBRIDGE INDUSTRIAL RIGHTS	D	06/08/2010	DISTRIBUTION	43,000.000	1,627		
133034-10-8	CAMDEN NATIONAL CORP		09/29/2011	ITG	100.000	2,738		
133131-10-2	CAMDEN PROP		11/30/2011	Various	3,260.000	184,529		
13321L-10-8	CAMECO CORP COM	C	04/01/2011	ITG, INC CANADA	6,200.000	190,183		
13342B-10-5	CAMERON INTERNATIONAL		11/30/2011	Various	6,280.000	285,553		
Q20240-10-9	CAMPBELL BROTHERS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,094.000	101,616		
134429-10-9	CAMPBELL SOUP CO		09/29/2011	LOOP CAPITAL	5,400.000	174,036		
13466Y-10-5	CAMPUS CREST COMMUNITIES INC		09/29/2011	Various	5,660.000	63,718		
136069-10-1	CANADIAN IMP BANK COM NPV	C	04/01/2011	ITG, INC CANADA	4,200.000	368,599		
13643E-10-5	CANADIAN OIL SANDS LTD	C	04/01/2011	ITG, INC CANADA	25,100.000	858,257		
136681-20-2	CANADIAN TIRE LTD CL A	C	04/01/2011	ITG, INC CANADA	1,700.000	115,433		
136717-83-2	CANADIAN UTILITIES LTD A	C	04/01/2011	ITG, INC CANADA	1,600.000	87,235		
137576-10-4	CANFOR CORP	C	04/01/2011	ITG, INC CANADA	2,300.000	36,271		
J05124-14-4	CANON	D	04/01/2011	INSTINET	2,500.000	108,620		
J05082-10-2	CANON ELECTRONICS INC	D	04/01/2011	INSTINET	2,100.000	56,538		
138098-10-8	CANTEL MEDICAL CORP		09/29/2011	ITG	300.000	6,448		
J05187-10-9	CAPCOM CO LTD	D	04/01/2011	INSTINET	2,300.000	43,541		
139594-10-5	CAPELLA EDUCATION CO		09/29/2011	ITG	300.000	8,983		
139674-10-5	CAPITAL CITY BANK GROUP INC		09/29/2011	ITG	100.000	1,034		

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14040H-10-5	CAPITAL ONE FINL CORP		12/14/2011	Various	59,482.000	2,661,844		
14042M-10-2	CAPITAL POWER CORP	C	04/01/2011	ITG, INC CANADA	1,700.000	45,603		
Y10923-10-3	CAPITALAND SGD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,000.000	21,018		
14055X-10-2	CAPITALSOURCE INC		09/29/2011	Various	13,080.000	87,629		
Y1100L-16-0	CAPITAMALL TRUST	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	16,000.000	24,060		
Y1122V-10-5	CAPITAMALLS ASIA LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	77,000.000	107,809		
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		09/29/2011	Various	10,660.000	113,894		
140288-10-1	CAPLEASE INC		09/29/2011	ITG	800.000	2,902		
14067E-50-6	CAPSTEAD MORTGAGE CORP		09/29/2011	ITG	1,200.000	14,082		
14067D-10-2	CAPSTONE TURBINE CORP		09/29/2011	Various	47,060.000	48,406		
140781-10-5	CARBO CERAMICS INC		09/29/2011	Various	894.000	113,302		
14149F-10-9	CARDINAL FINANCIAL CORP		09/29/2011	ITG	400.000	3,579		
14149Y-10-8	CARDINAL HEALTH INC		09/29/2011	Various	24,800.000	1,046,405		
14161H-10-8	CARDTRONICS INC		09/29/2011	ITG	700.000	16,594		
141665-10-9	CAREER EDUCATION CORP.		09/29/2011	Various	1,220.000	17,694		
14170T-10-1	CAREFUSION CORP		09/29/2011	Various	5,420.000	135,356		
142339-10-0	CARLISLE CORP.		09/29/2011	LOOP CAPITAL	1,200.000	39,125		
143130-10-2	CARMAX INC		11/30/2011	Various	9,880.000	281,951		
143658-30-0	CARNIVAL CORP		11/30/2011	Various	18,900.000	656,004		
144285-10-3	CARPENTER TECHNOLOGY CORP.		09/29/2011	LOOP CAPITAL	900.000	41,254		
144577-10-3	CARRIZO OIL GAS INC		09/29/2011	ITG	700.000	15,648		
146229-10-9	CARTER'S INC		09/29/2011	LOOP CAPITAL	1,200.000	37,227		
147195-10-1	CASCADE CORP		09/29/2011	Various	680.000	29,363		
147528-10-3	CASEYS GENERAL STORES, INC.		09/29/2011	LOOP CAPITAL	800.000	35,557		
14754D-10-0	CASH AMERICA INTERNATIONAL INC		09/29/2011	ITG	600.000	31,267		
J05250-13-9	CASIO COMPUTER CO	D	04/01/2011	INSTINET	13,000.000	101,596		
14808P-10-9	CASS INFORMATION SYSTEMS INC		12/01/2011	Various	110.000	3,416		
W2084X-10-7	CASTELLUM	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,843.000	70,388		
148411-10-1	CASTLE A M & CO		09/29/2011	ITG	300.000	3,252		
14888B-10-3	CATALYST HEALTH SOLUTIONS INC		09/29/2011	LOOP CAPITAL	900.000	52,462		
149123-10-1	CATERPILLAR INC		11/30/2011	Various	26,420.000	2,430,293		
149150-10-4	CATHAY GENERAL BANCORP		09/29/2011	Various	2,660.000	38,237		
Y11757-10-4	CATHAY PACIFIC	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	13,000.000	31,202		
149205-10-6	CATO CORP NEW		09/29/2011	ITG	500.000	11,442		
149568-10-7	CAVCO INDUSTRIES		09/29/2011	ITG	100.000	3,470		
14964U-10-8	CAVIUM INC		11/30/2011	Various	2,940.000	95,855		
149847-10-5	CBEYOND INC		09/29/2011	Various	800.000	5,836		
124805-10-2	CBIZ INC		09/29/2011	ITG	600.000	3,903		
124830-10-0	CBL AND ASSOCIATES		09/29/2011	LOOP CAPITAL	3,000.000	35,907		
12503M-10-8	CBOE HOLDINGS		11/30/2011	Various	12,860.000	337,907		
12504L-10-9	CBRE GROUP INC		11/30/2011	Various	47,700.000	1,198,990		
124857-20-2	CBS CORP C LASS B		11/30/2011	Various	25,620.000	588,955		
124900-30-9	CCL INDUSTRIES	C	04/01/2011	ITG, INC CANADA	700.000	23,172		
Y1233P-10-4	CDL HOSPITALITY TRUSTS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	44,000.000	70,519		
136375-10-2	CDN NATL RAILWAYS COM NPV	C	04/01/2011	ITG, INC CANADA	1,200.000	91,313		
125137-10-9	CEC ENTERTAINMENT INC		09/29/2011	ITG	300.000	8,681		
150602-20-9	CEDAR REALTY TRUST INC		09/29/2011	ITG	100.000	315		
150838-10-0	CELADON GROUP INC		09/29/2011	ITG	400.000	3,650		
150870-10-3	CELANESE CORP		11/30/2011	Various	9,900.000	421,426		
15101Q-10-8	CELESTICA INC SUB ORD VTG SHS NPV	C	04/01/2011	ITG, INC CANADA	7,200.000	78,277		
151020-10-4	CELGENE CORP.		11/30/2011	Various	11,800.000	739,853		
150934-60-2	CELL THERAPEUTICS INC		09/29/2011	Various	2,200.000	2,330		
15118Q-10-9	CELTIC EXPLORATION LTD	C	04/01/2011	ITG, INC CANADA	5,100.000	111,150		
15135U-10-9	CENOVUS ENERGY INC	C	04/01/2011	ITG, INC CANADA	2,600.000	104,719		
15135B-10-1	CENTENE CORP		09/29/2011	ITG	1,000.000	29,026		
15189T-10-7	CENTERPOINT ENERGY INC		11/30/2011	Various	11,420.000	226,344		
15201P-10-9	CENTERSTATE BANKS INC		09/29/2011	ITG	200.000	1,042		
153527-10-6	CENTRAL GARDEN & PET CO		09/29/2011	ITG	1,400.000	9,939		
153527-20-5	CENTRAL GARDEN & PET SERIES A		09/29/2011	ITG	2,200.000	16,286		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	04/01/2011	INSTINET	26.000	201,980		
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		11/30/2011	CITIGROUP GLOBAL MARKETS INC	4,500.000	59,940		
155771-10-8	CENTRAL VERMONT PUBLIC SERVICE CORP		09/29/2011	Various	2,120.000	74,705		
156431-10-8	CENTURY ALUMINUM COMPANY		09/29/2011	ITG	1,200.000	11,004		
156700-10-6	CENTURYLINK INC		11/30/2011	Various	48,222.300	1,875,745		

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15670S-10-5	CENVEO INC		09/29/2011	ITG	1,200.000	3,750		
15670R-10-7	CEPHEID INC		09/29/2011	Various	2,740.000	91,262		
156710-10-5	CERADYNE		09/29/2011	Various	2,440.000	106,365		
156782-10-4	CERNER CORP		11/30/2011	Various	3,000.000	209,645		
157210-10-5	CEVA INC		09/29/2011	ITG	500.000	11,536		
125269-10-0	CF INDUSTRIES HOLDINGS		09/29/2011	Various	2,878.000	404,213		
Q22625-20-8	CFS RETAIL PROP TRUST	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,416.000	14,232		
39945C-10-9	CGI GROUP INC CLASS A	C	04/01/2011	ITG, INC CANADA	3,900.000	84,840		
12541M-10-2	CH ENERGY GROUP INC.		09/29/2011	ITG	300.000	15,826		
Q22685-10-3	CHALLENGER LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,975.000	35,849		
Y1292D-10-9	CHAMPION REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	80,000.000	46,662		
159864-10-7	CHARLES RIVER LAB		09/29/2011	ITG	700.000	20,214		
808513-10-5	CHARLES SCHWAB		11/30/2011	Various	35,380.000	413,116		
161133-10-3	CHARMING SHOPPES, INC.		09/29/2011	ITG	2,000.000	5,560		
161150-30-8	CHART INDUSTRIES INC		09/29/2011	Various	680.000	31,112		
Q2308A-13-8	CHARTER HALL GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,341.000	18,735		
Q2308C-12-6	CHARTER HALL OFFICE REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	9,549.000	32,922		
Q2308D-10-8	CHARTER HALL RETAIL REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,295.000	33,120		
162825-10-3	CHECKPOINT SYSTEMS, INC.		09/29/2011	ITG	600.000	8,145		
163072-10-1	CHEESECAKE FACTORY INC		09/29/2011	ITG	1,000.000	25,444		
163428-10-5	CHELSEA THERAPEUTICS INTERNATIONAL INC		09/29/2011	ITG	700.000	2,629		
16359R-10-3	CHEMED CORP		12/19/2011	Various	2,920.000	153,660		
163731-10-2	CHEMICAL FINANCIAL CORP		09/29/2011	ITG	300.000	4,549		
163893-20-9	CHEMTURA CORP		09/29/2011	Various	13,600.000	146,108		
16411R-20-8	CHENIERE ENERGY INC		09/29/2011	Various	12,040.000	62,495		
16444H-10-2	CHEROKEE INC		09/29/2011	ITG	200.000	2,583		
165167-10-7	CHESAPEAKE ENERGY CORP		11/30/2011	Various	19,820.000	574,336		
165240-10-2	CHESAPEAKE LODGING TRUST		09/29/2011	Various	5,820.000	70,380		
165303-10-8	CHESAPEAKE UTILITIES CORP		09/29/2011	Various	3,040.000	119,063		
Y13213-10-6	CHEUNG KONG	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,000.000	48,926		
166764-10-0	CHEVRON CORP		11/30/2011	Various	66,440.000	6,521,334		
J05670-10-4	CHIBA BANK	D	04/01/2011	INSTINET	8,000.000	45,130		
168615-10-2	CHICO FAS INC		09/29/2011	LOOP CAPITAL	3,400.000	39,783		
168905-10-7	CHILDREN'S PLACE		12/19/2011	Various	1,460.000	71,292		
169340-10-9	CHIMERA INVESTMENT CORP		09/29/2011	ITG	8,100.000	23,276		
169467-10-7	CHINDEX INTERNATIONAL INC		09/29/2011	ITG	200.000	1,763		
169656-10-5	CHIPOTLE MEXICAN GRILL		09/29/2011	Various	652.000	201,271		
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.		09/29/2011	ITG	2,600.000	22,868		
J06237-10-1	CHIYODA CORP	D	04/01/2011	INSTINET	3,000.000	27,403		
169905-10-6	CHOICE HOTELS INTL INC		09/29/2011	ITG	500.000	15,187		
Q6634X-10-0	CHORUS LTD NPV	D	11/23/2011	DISTRIBUTION	49,487.000	104,052		
171046-10-5	CHRISTOPHER AND BANKS CORP		09/29/2011	ITG	500.000	1,726		
171232-10-1	CHUBB CORP		11/30/2011	Various	7,200.000	441,245		
J06510-10-1	CHUBU ELECTRIC POWER CO	D	04/01/2011	INSTINET	1,400.000	29,903		
J07098-10-6	CHUGOKU ELECTRIC POWER	D	04/01/2011	INSTINET	4,100.000	73,672		
171340-10-2	CHURCH & DWIGHT CO.		11/30/2011	Various	5,680.000	252,166		
171484-10-8	CHURCHILL DOWNS INC		09/29/2011	ITG	100.000	3,829		
125491-10-0	CI FINANCIAL CORP	C	04/01/2011	ITG, INC CANADA	600.000	14,304		
17163B-10-2	CIBER INC		11/30/2011	Various	13,320.000	54,183		
H25662-15-8	CIE FINANCIERE CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,610.000	265,718		
171779-30-9	CIENA CORP		09/29/2011	Various	3,500.000	40,356		
125509-10-9	CIGNA CORP		11/30/2011	Various	15,340.000	666,821		
171798-10-1	CIMAREX ENERGY CO		09/29/2011	Various	4,780.000	457,981		
171871-10-6	CINCINNATI BELL INC		09/29/2011	ITG	4,600.000	14,536		
172062-10-1	CINCINNATI FINL CORP		11/30/2011	Various	11,280.000	344,135		
17243V-10-2	CINEMARK HOLDINGS INC		09/29/2011	Various	8,040.000	157,521		
172908-10-5	CINTAS COR P COM		09/29/2011	LOOP CAPITAL	2,600.000	75,004		
17273K-10-9	CIRCOR INTERNATIONAL INC		09/29/2011	ITG	300.000	8,741		
172755-10-0	CIRRUS LOGIC INC		09/29/2011	Various	2,400.000	37,506		
17275R-10-2	CISCO SYS INC		11/30/2011	Various	151,720.000	2,523,622		
125581-80-1	CIT GROUP INC		09/29/2011	LOOP CAPITAL	3,700.000	117,190		
17306X-10-2	CITI TRENDS INC		11/30/2011	Various	6,120.000	54,901		
172967-42-4	CITIGROUP INC		11/30/2011	Various	270,020.000	2,947,544		
174740-10-0	CITIZENS INC		09/29/2011	ITG	800.000	4,980		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
174420-30-7	CITIZENS REPUBLIC BANCORP INC		09/29/2011	Various	7,500.000	55,039		
177376-10-0	CITRIX SYS INC		11/30/2011	Various	6,520.000	409,331		
V23130-11-1	CITY DEVELOPMENTS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,000.000	55,060		
177835-10-5	CITY HOLDING CO		09/29/2011	ITG	200.000	5,547		
178566-10-5	CITY NATIONAL CORP.		11/30/2011	Various	2,200.000	89,987		
J08022-11-3	CKD CORP	D	04/01/2011	INSTINET	7,100.000	69,739		
179895-10-7	CLARCOR INCORPORATED		09/29/2011	Various	1,080.000	44,988		
H14843-16-5	CLARIANT AG-REG CHF4	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,944.000	88,027		
969490-10-1	CLAYTON WILLIAMS ENERGY INC		09/29/2011	Various	380.000	28,495		
184499-10-1	CLEAN ENERGY FUELS CORP		09/29/2011	ITG	1,000.000	11,370		
184496-10-7	CLEAN HARBORS		09/29/2011	Various	1,200.000	61,518		
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		09/29/2011	Various	980.000	10,023		
18538R-10-3	CLEARWATER PAPER CORP		09/29/2011	Various	500.000	21,798		
185380-10-5	CLEARWIRE CORP		11/30/2011	CITIGROUP GLOBAL MARKETS INC	17,700.000	31,506		
12561W-10-5	CLECO CORP. HOLDING CO		09/29/2011	LOOP CAPITAL	1,200.000	41,462		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		11/30/2011	Various	4,460.000	260,954		
18712Q-10-3	CLIFTON SAVINGS BANCORP INC		09/29/2011	ITG	100.000	930		
189054-10-9	CLOROX CO		09/29/2011	ITG	3,000.000	201,369		
18911Q-10-2	CLOUD PEAK ENERGY INC		09/29/2011	Various	8,620.000	184,367		
12572Q-10-5	CME GROUP INC.		11/30/2011	Various	1,904.000	479,916		
125896-10-0	CMS ENERGY CORP		09/29/2011	Various	9,340.000	184,888		
12621E-10-3	CNO FINANCIAL GROUP INC		09/29/2011	ITG	4,600.000	25,360		
189754-10-4	COACH INC		11/30/2011	Various	9,080.000	511,229		
19075F-10-6	COBALT INTERNATIONAL ENERGY		09/29/2011	ITG	1,800.000	14,061		
190897-10-8	COBIZ FINL INC		09/29/2011	ITG	500.000	2,362		
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		11/30/2011	Various	120,100.000	3,164,550		
191098-10-2	COCA COLA BOTTLING COMPANY		11/30/2011	Various	1,340.000	81,358		
191216-10-0	COCA COLA CO.		09/29/2011	Various	123,780.000	8,399,044		
Q25953-10-2	COCHLEAR	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	722.000	61,953		
192005-10-6	CODEXIS INC		09/29/2011	ITG	200.000	949		
192108-50-4	COEUR D'ALENE MINES		09/29/2011	LOOP CAPITAL	1,800.000	39,168		
19238U-10-7	COGDELL SPENCER INC		09/29/2011	ITG	500.000	1,857		
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		09/29/2011	Various	1,820.000	25,753		
192422-10-3	COGNEX CORP		09/29/2011	ITG	700.000	19,138		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		11/30/2011	Various	9,980.000	696,162		
19247A-10-0	COHEN STEERS INC		09/29/2011	ITG	500.000	15,378		
192479-10-3	COHERENT, INC.		09/29/2011	Various	2,400.000	132,077		
192576-10-6	COHU INC		09/29/2011	ITG	400.000	3,958		
19259P-30-0	COINSTAR INC		09/29/2011	Various	820.000	35,267		
193068-10-3	COLDWATER CREEK INC		09/29/2011	ITG	200.000	251		
194014-10-6	COLFAX CORP		09/29/2011	Various	780.000	16,863		
194162-10-3	COLGATE PALMOLIVE CO		12/19/2011	Various	15,500.000	1,393,053		
19421W-10-0	COLLECTIVE BRANDS		09/29/2011	ITG	1,100.000	14,354		
195872-10-6	COLONIAL PROPERTY TRUST		09/29/2011	Various	3,980.000	74,008		
19624R-10-6	COLONY FINANCIAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,680.000	61,689		
197236-10-2	COLUMBIA BKG SYS INC		09/29/2011	ITG	700.000	10,315		
198516-10-6	COLUMBIA SPORTSWEAR CO		09/29/2011	ITG	300.000	14,283		
199333-10-5	COLUMBUS MCKINNON CORP		11/30/2011	Various	4,960.000	61,757		
20030N-10-1	COMCAST CORP NEW CL A		11/30/2011	Various	91,180.000	2,125,960		
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		11/30/2011	Various	40,440.000	916,536		
200340-10-7	COMERICA INC		09/29/2011	Various	25,700.000	896,285		
199908-10-4	COMFORT SYSTEMS USA INC		09/29/2011	ITG	600.000	5,250		
Y1690R-10-6	COMFORTDELGRO	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	48,000.000	59,923		
200525-10-3	COMMERCE BANCSHARES, INC.		11/30/2011	Various	2,353.050	84,528		
201723-10-3	COMMERCIAL METALS CO.		09/29/2011	ITG	2,200.000	21,336		
202608-10-5	COMMERCIAL VEHICLE GROUP INC		11/30/2011	Various	5,560.000	59,905		
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,983.000	327,088		
203233-10-1	COMMONWEALTH REIT		09/29/2011	ITG	1,200.000	23,364		
203607-10-6	COMMUNITY BANK SYSTEMS INC		09/29/2011	Various	1,860.000	42,865		
203668-10-8	COMMUNITY HEALTH SYSTEMS		09/29/2011	ITG	1,800.000	30,659		
204149-10-8	COMMUNITY TRUST BANCORP INC		09/29/2011	ITG	200.000	4,668		
204166-10-2	COMMVAULT SYSTEMS INC		09/29/2011	Various	1,500.000	58,262		
20454K-10-4	COMPLETE GENOMICS INC		09/29/2011	ITG	200.000	1,148		
20453E-10-9	COMPLETE PRODUCTION SERVICES INC		09/29/2011	Various	2,100.000	44,843		

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205306-10-3	COMPUTER PROGRAMS SYSTEMS		09/29/2011	ITG	200.000	13,355		
205363-10-4	COMPUTER S CIENCES CORP COM		09/29/2011	LOOP CAPITAL	2,900.000	80,759		
G2721E-10-5	COMPUTERSHARE	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	9,987.000	96,140		
205638-10-9	COMPUWARE CORP COM		11/30/2011	Various	10,100.000	82,204		
20564W-10-5	COMSCORE INC		09/29/2011	Various	1,080.000	25,912		
205768-20-3	COMSTOCK RESOURCES INC		11/30/2011	Various	3,540.000	58,958		
205826-20-9	COMTECH TELECOMM CORP		11/30/2011	Various	1,520.000	44,872		
205887-10-2	CONAGRA INC		09/29/2011	ITG	10,600.000	257,608		
W2406H-10-3	CONCENTRIC AB	D	06/08/2010	DISTRIBUTION	7,926.000	31,103		
206016-10-7	CONCEPTUS INC		09/29/2011	ITG	500.000	5,133		
20605P-10-1	CONCHO RESOURCES INC		11/30/2011	Various	4,880.000	449,647		
206708-10-9	CONCUR TECHNOLOGIES		09/29/2011	LOOP CAPITAL	900.000	34,388		
207410-10-1	CONMED CORP		09/29/2011	ITG	600.000	13,657		
207797-10-1	CONNECTICUT WATER SVC INC		09/29/2011	ITG	100.000	2,511		
208242-10-7	CONN'S INC		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	3,840.000	43,307		
20825C-10-4	CONOCOPHILLIPS		11/30/2011	Various	34,140.000	2,290,496		
20854P-10-9	CONSOL ENERGY INC.		11/30/2011	Various	5,400.000	192,380		
209034-10-7	CONSOLIDATED COMMUNICATIONS		09/29/2011	ITG	600.000	11,021		
209115-10-4	CONSOLIDATED EDISON INC		11/30/2011	Various	9,780.000	568,119		
209341-10-6	CONSOLIDATED GRAPHICS		09/29/2011	Various	1,840.000	67,186		
G23773-10-7	CONSOLIDATED WATER CO-ORD SH	R	09/29/2011	ITG	200.000	1,654		
210313-10-2	CONSTANT CONTACT INC		09/29/2011	ITG	500.000	8,862		
210371-10-0	CONSTELLATION ENERG		11/30/2011	Various	8,380.000	303,339		
21075N-20-4	CONTANGO OIL GAS		09/29/2011	ITG	200.000	11,096		
212015-10-1	CONTINENTAL RESOURCES INC OK		11/30/2011	Various	7,780.000	427,194		
212485-10-6	CONVERGYS CORP COM		09/29/2011	ITG	2,300.000	21,986		
205944-10-1	CON-WAY INC		09/29/2011	Various	1,020.000	25,472		
216648-40-2	COOPER COMPANIES INC		09/29/2011	Various	2,920.000	212,639		
G24140-10-8	COOPER INDUSTRIES LTD SHS A		11/30/2011	Various	9,200.000	506,694		
216831-10-7	COOPER TIRE & RUBBER CO.		09/29/2011	Various	4,640.000	48,285		
217204-10-6	COPART INC		12/19/2011	Various	1,700.000	70,057		
N22717-10-7	CORE LABORATORIES		12/19/2011	Various	2,580.000	265,829		
218681-10-4	CORE MARK HOLDING CO INC		09/29/2011	ITG	100.000	3,105		
21871D-10-3	CORELOGIC INC		09/29/2011	ITG	1,500.000	16,543		
218700-10-5	CORESITE RLTY CORP		09/29/2011	Various	4,700.000	69,358		
218868-10-7	CORINTHIAN COLLEGES INC		09/29/2011	Various	800.000	1,310		
219023-10-8	CORN PRODUCTS INTL INC		09/29/2011	LOOP CAPITAL	2,500.000	99,437		
21925Y-10-3	CORNERSTONE ONDEMAND INC		11/30/2011	CITIGROUP GLOBAL MARKETS INC	4,360.000	70,283		
219350-10-5	CORNING IN C COM		11/30/2011	Various	56,160.000	774,641		
21988R-10-2	CORPORATE EXECUTIVE BOARD		09/29/2011	Various	1,160.000	38,656		
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		11/30/2011	Various	6,840.000	144,504		
22025Y-40-7	CORRECTIONS CORP OF AMERICA		09/29/2011	LOOP CAPITAL	2,100.000	48,540		
221006-10-9	CORVEL CORP		09/29/2011	Various	280.000	12,961		
22160N-10-9	COSTAR GROUP INC		09/29/2011	Various	580.000	29,742		
22160K-10-5	COSTCO WHS L CORP NEW COM		11/30/2011	Various	23,780.000	1,884,222		
22163N-10-6	COTT CORP	C	04/01/2011	ITG, INC CANADA	4,200.000	36,391		
222660-10-2	COURIER CORP.		09/29/2011	ITG	100.000	719		
222795-10-6	COUSINS PROPERTY		09/29/2011	ITG	1,600.000	9,588		
222816-10-0	COVANCE INC		09/29/2011	LOOP CAPITAL	1,200.000	55,409		
22282E-10-2	COVANTA HLDG CORP		09/29/2011	LOOP CAPITAL	2,700.000	41,127		
222862-10-4	COVENTRY HEALTH CARE INC		11/30/2011	Various	8,620.000	266,660		
G2554F-11-3	COVIDIEN PLC		11/30/2011	Various	15,160.000	693,594		
223622-10-1	COWEN GROUP INC-CLASS A		09/29/2011	ITG	1,100.000	2,922		
12618T-10-5	CRA INTL INC		09/29/2011	ITG	200.000	4,085		
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		09/29/2011	Various	740.000	30,358		
X1676B-17-5	CRAMO OYJ RIGHTS	D	06/08/2010	DISTRIBUTION	3,833.000	5,966		
224399-10-5	CRANE CO.		09/29/2011	ITG	900.000	32,770		
225223-30-4	CRAY INC		09/29/2011	ITG	500.000	2,684		
225310-10-1	CREAD ACCEPTANCE CORP		09/29/2011	Various	1,060.000	76,094		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,535.000	107,463		
225447-10-1	CREE INC		09/29/2011	LOOP CAPITAL	2,100.000	57,477		
22576C-10-1	CRESCENT POINT ENERGY	C	04/01/2011	ITG, INC CANADA	600.000	29,633		
226533-10-7	CREW ENERGY INC	C	04/01/2011	ITG, INC CANADA	1,900.000	34,746		
227046-10-9	CROCS INC		09/29/2011	LOOP CAPITAL	1,800.000	45,453		

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227483-10-4	CROSS COUNTRY HEALTHCARE INC		09/29/2011	ITG	400.000	1,583		
22765Y-10-4	CROSSTEX ENERGY INC		09/29/2011	ITG	900.000	12,510		
Q3014T-10-6	CROWN	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,537.000	55,283		
228227-10-4	CROWN CASTLE INTL		11/30/2011	Various	8,200.000	337,793		
228368-10-6	CROWN HOLDINGS INC		09/29/2011	Various	9,320.000	336,988		
228903-10-0	CRYOLIFE INC		09/29/2011	ITG	400.000	1,794		
126349-10-9	CSG SYSTEMS INTERNATION		11/30/2011	Various	4,800.000	70,652		
Q30297-11-5	CSR LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	15,300.000	52,319		
12640Y-20-5	CSR PLC ADR		09/01/2011	MERGER	1,057.260	15,542		
125906-10-7	CSS INDUSTRIES INC		09/29/2011	ITG	200.000	3,285		
126408-10-3	CSX CORP		11/30/2011	Various	34,020.000	909,479		
229663-10-9	CUBESMART		09/29/2011	ITG	1,800.000	15,758		
229669-10-6	CUBIC CORP.		09/29/2011	ITG	300.000	11,751		
229678-10-7	CUBIST PHARMACEUTICALS INC		09/29/2011	LOOP CAPITAL	1,200.000	41,944		
229899-10-9	CULLEN FROST BANKERS, INC.		11/30/2011	Various	2,980.000	145,759		
231021-10-6	CUMMINS IN C COM		11/30/2011	Various	4,900.000	434,659		
231269-10-1	CURIS INC		09/29/2011	ITG	1,400.000	4,310		
231561-10-1	CURTIS WRIGHT CORP		09/29/2011	ITG	600.000	17,312		
126600-10-5	CVB FINANCIAL CORP		09/29/2011	ITG	1,300.000	10,255		
12662P-10-8	CVR ENERGY INC		09/29/2011	Various	11,980.000	259,911		
126650-10-0	CVS CAREMARK CORP		11/30/2011	Various	34,500.000	1,208,006		
J1046G-10-8	CYBERAGENT INC	D	04/01/2011	INSTINET	42.000	148,118		
23251P-10-2	CYBERONICS INC		09/29/2011	Various	840.000	23,372		
232572-10-7	CYMER, INC		09/29/2011	ITG	600.000	22,799		
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		11/30/2011	Various	6,600.000	115,025		
12673A-10-8	CYS INVESTMENTS INC		09/29/2011	Various	8,800.000	106,244		
232820-10-0	CYTEC INDUSTRIES INC		09/29/2011	ITG	900.000	31,727		
23283K-10-5	CYTORI THERAPEUTICS INC		09/29/2011	ITG	800.000	2,411		
23331A-10-9	D R HORTON INC COM		09/29/2011	Various	8,680.000	87,667		
J08778-11-0	DAIDO STEEL CO	D	04/01/2011	INSTINET	35,000.000	194,783		
J08946-19-6	DAIEI INC/THE	D	04/01/2011	INSTINET	5,550.000	20,369		
J09114-10-9	DAIHEN CORP	D	04/01/2011	INSTINET	14,000.000	57,343		
J11257-10-2	DAIICHI SANKYO CO NPV	D	04/01/2011	INSTINET	700.000	13,272		
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	04/01/2011	INSTINET	500.000	15,518		
J10626-10-9	DAINIPPON SCREEN MANUFACTURING CO LTD	D	04/01/2011	INSTINET	14,000.000	142,041		
J10542-11-6	DAINIPPON SUMITOMO PHARM	D	04/01/2011	INSTINET	2,400.000	21,877		
J11151-10-7	DAITO TRUST CONST JPY50	D	04/01/2011	INSTINET	1,800.000	125,962		
J11508-12-4	DAIWA HOUSE INDS JPY50	D	04/01/2011	INSTINET	3,000.000	36,379		
J11718-11-1	DAIWA SECURITIES	D	04/01/2011	INSTINET	7,000.000	31,493		
234264-10-9	DAKTRONICS INC		09/29/2011	ITG	600.000	5,287		
235825-20-5	DANA HOLDING CORP		09/29/2011	Various	6,020.000	66,221		
235851-10-2	DANAHER CO RP COM		11/30/2011	Various	25,460.000	1,221,904		
K22272-11-4	DANSKE BANK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11,640.000	262,096		
K2229L-47-4	DANSKE BANK RIGHTS	D	11/16/2009	DISTRIBUTION	43,071.000	77,438		
237194-10-5	DARDEN RESTAURANTS INC		09/29/2011	LOOP CAPITAL	2,600.000	112,657		
237266-10-1	DARLING INTERNATIONAL INC		09/29/2011	Various	7,620.000	108,718		
Q31227-10-3	DAVID JONES LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,229.000	70,120		
239057-10-2	DAVIS & HENDERSON INCOME CORP	C	04/01/2011	ITG, INC CANADA	1,400.000	29,562		
23918K-10-8	DAVITA INC.		09/29/2011	Various	3,060.000	220,481		
239359-10-2	DAWSON GEOPHYSICAL CO		11/30/2011	Various	1,620.000	53,573		
233153-10-5	DCT INDUSTRIAL TR INC		09/29/2011	ITG	3,600.000	16,422		
23317H-10-2	DDR CORP		09/29/2011	LOOP CAPITAL	4,600.000	51,655		
242309-10-2	DEALERTRACK HOLDINGS		09/29/2011	ITG	500.000	8,138		
242370-10-4	DEAN FOODS CO		09/29/2011	Various	4,940.000	45,544		
243537-10-7	DECKERS OUTDOOR CORP		09/29/2011	Various	1,720.000	156,190		
244199-10-5	DEERE & CO.		11/30/2011	Various	14,820.000	1,165,870		
24661P-10-4	DELCATH SYSTEMS INC		09/29/2011	ITG	1,000.000	3,456		
246647-10-1	DELEK US HOLDINGS INC	R	09/29/2011	ITG	300.000	3,555		
24702R-10-1	DELL INC		11/30/2011	Various	37,960.000	572,159		
247131-10-5	DELPHI FINANCIAL GROUP		09/29/2011	ITG	1,100.000	24,045		
247361-70-2	DELTA AIR LINES, INC.		09/29/2011	LOOP CAPITAL	4,300.000	34,421		
247907-30-6	DELTA PETROLEUM CORP		09/29/2011	ITG	100.000	237		
24784L-10-5	DELTEK INC		09/29/2011	ITG	300.000	1,937		
247850-10-0	DELTIC TIMBER CORP		09/29/2011	ITG	200.000	11,046		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
248019-10-1	DELUXE CORP.		09/29/2011	Various	1,440.000	31,947		
24802R-50-6	DEMANDTEC INC		11/30/2011	Various	7,700.000	57,407		
J1257N-10-7	DENA CO	D	04/01/2011	INSTINET	2,500.000	89,312		
247916-20-8	DENBURY RESOURCES INC		11/30/2011	Various	10,160.000	139,707		
248230-10-7	DENDREON CORP		09/29/2011	ITG	2,800.000	25,374		
J12936-13-4	DENKI KAGAKU KOGYO K.K	D	04/01/2011	INSTINET	17,000.000	84,046		
24869P-10-4	DENNYS CORP		09/29/2011	Various	3,560.000	13,705		
J12075-10-7	DENSO CORP	D	04/01/2011	INSTINET	2,100.000	67,189		
249030-10-7	DENTSPLY I NTL INC NEW		11/30/2011	Various	6,500.000	222,672		
249908-10-4	DEPOMED INC		09/29/2011	Various	8,900.000	49,163		
25179M-10-3	DEVON ENERGY CORP.		09/29/2011	Various	10,740.000	713,480		
251893-10-3	DEVRY INC		09/29/2011	LOOP CAPITAL	1,200.000	46,024		
25212W-10-0	DEX ONE CORP		09/29/2011	ITG	700.000	481		
252131-10-7	DEXCOM INC		09/29/2011	ITG	1,300.000	16,240		
G3190P-10-0	DEXUS PROPERTY GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	18,210.000	16,220		
23324T-10-7	DFC GLOBAL CORP		09/29/2011	Various	1,800.000	38,479		
252603-10-5	DIAMOND FOODS INC		09/29/2011	Various	760.000	60,806		
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		09/29/2011	LOOP CAPITAL	1,400.000	78,988		
252784-30-1	DIAMONDROCK HOSPITALITY CO		09/29/2011	ITG	3,100.000	21,840		
D2837E-18-3	DIC ASSET AG RIGHTS	D	06/08/2010	DISTRIBUTION	6,456.000	759		
J1280G-10-3	DIC CORP	D	04/01/2011	INSTINET	21,000.000	49,007		
253017-10-7	DICE HOLDINGS INC		09/29/2011	Various	8,160.000	67,593		
253393-10-2	DICKS SPORTING GOODS		09/29/2011	LOOP CAPITAL	1,800.000	63,117		
253651-10-3	DIEBOLD, INC.		09/29/2011	LOOP CAPITAL	1,300.000	36,495		
253798-10-2	DIGI INTERNATIONAL INC		09/29/2011	ITG	500.000	5,770		
25400B-10-8	DIGITAL GENERATION INC		09/29/2011	Various	580.000	11,420		
253868-10-3	DIGITAL REALTY TRUST INC		09/29/2011	Various	2,540.000	138,930		
25388B-10-4	DIGITAL RIVER INC		09/29/2011	Various	1,280.000	28,415		
25389M-87-7	DIGITALGLOBE INC		09/29/2011	ITG	600.000	12,099		
254067-10-1	DILLARDS I NC CL A		09/29/2011	Various	1,860.000	79,143		
253922-10-8	DIME COMMUNITY BANCSHARES		09/29/2011	ITG	300.000	3,112		
254423-10-6	DINEEQUITY INC		09/29/2011	Various	460.000	20,392		
254543-10-1	DIODES INC		09/29/2011	ITG	700.000	13,251		
25490A-10-1	DIRECTV		11/30/2011	Various	23,980.000	1,075,482		
J12327-10-2	DISCO CORP	D	04/01/2011	INSTINET	600.000	40,861		
254709-10-8	DISCOVER FINL SVCS		11/30/2011	Various	44,140.000	1,060,687		
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		09/29/2011	LOOP CAPITAL	2,700.000	97,623		
25470F-10-4	DISCOVERY COMMUNICATIONS INC		11/30/2011	Various	3,600.000	142,289		
25470M-10-9	DISH NETWORK CORP		11/30/2011	Various	9,080.000	231,714		
254687-10-6	DISNEY WALT CO		11/30/2011	Various	62,220.000	2,186,975		
E3685C-10-4	DISTRIBUIDORA INTERNACIONAL	D	04/01/2011	DISTRIBUTION	55,647.000	350,874		
R60003-10-1	DNO INTERNATIONAL ASA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	19,509.000	32,263		
25659T-10-7	DOLBY LABORATORIES CL A		09/29/2011	ITG	1,100.000	31,134		
256603-10-1	DOLE FOOD CO INC		09/29/2011	Various	7,820.000	80,523		
256677-10-5	DOLLAR GENERAL CORP		09/29/2011	LOOP CAPITAL	2,600.000	96,474		
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP		09/29/2011	Various	1,240.000	76,260		
256746-10-8	DOLLAR TREE INC		11/30/2011	Various	3,700.000	286,486		
25675T-10-7	DOLLARAM INC	C	04/01/2011	ITG, INC CANADA	2,500.000	76,390		
25746U-10-9	DOMINION RES INC VA		11/30/2011	Various	18,200.000	918,122		
25754A-20-1	DOMINIOS PIZZA INC		09/29/2011	Various	6,620.000	130,979		
257559-20-3	DOMTAR CORP		09/29/2011	Various	2,060.000	172,104		
J1235L-10-8	DON QUIJOTE CO LTD COMMON STOCK	D	04/01/2011	INSTINET	600.000	18,692		
257651-10-9	DONALDSON CO.		09/29/2011	LOOP CAPITAL	1,400.000	77,417		
257701-20-1	DONEGAL GROUP INC CL A		09/29/2011	ITG	100.000	1,324		
257867-10-1	DONNELLEY R R + SONS CO COM		09/29/2011	Various	5,840.000	92,172		
25822C-20-5	DOREL INDUSTRIES INC	C	04/01/2011	ITG, INC CANADA	700.000	22,783		
258278-10-0	DORMAN PRODUCTS INC		09/29/2011	Various	2,300.000	75,500		
25960R-10-5	DOUGLAS DYNAMICS INC		09/29/2011	ITG	200.000	2,615		
25960P-10-9	DOUGLAS EMMETT INC		09/29/2011	LOOP CAPITAL	2,300.000	40,436		
260003-10-8	DOVER CORP COM		09/29/2011	LOOP CAPITAL	3,600.000	170,438		
260543-10-3	DOW CHEM CO		11/30/2011	Various	38,900.000	1,049,762		
J12432-12-6	DOWA HOLDINGS CO	D	04/01/2011	INSTINET	8,000.000	49,635		
Q32623-15-1	DOWNER EDI LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,429.000	84,334		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		11/30/2011	Various	60,720.000	2,273,791		

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26153C-10-3	DREAMWORKS ANIMATION SKG INC		09/29/2011	ITG	1,400.000	26,961		
261608-10-3	DRESSER RAND GROUP INC		09/29/2011	LOOP CAPITAL	1,600.000	68,411		
26168L-20-5	DREW INDUSTRIES		09/29/2011	ITG	200.000	4,017		
262037-10-4	DRIL QUIP		09/29/2011	ITG	600.000	32,967		
23332B-10-6	DSP GROUP		09/29/2011	ITG	400.000	2,420		
233326-10-7	DST SYSTEMS INC		11/30/2011	Various	1,760.000	81,375		
23334L-10-2	DSW INC CL A		09/29/2011	Various	3,276.400	149,547		
233331-10-7	DTE ENERGY CO		09/29/2011	LOOP CAPITAL	3,400.000	167,965		
23335C-10-1	DTS INC		11/30/2011	Various	1,540.000	44,229		
263534-10-9	DU PONT (E.I.) DE NEMOURS		11/30/2011	Various	19,340.000	803,885		
264147-10-9	DUCOMMUN INC		09/29/2011	ITG	100.000	1,463		
Q32878-10-2	DUET GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	23,566.000	40,553		
26433B-10-7	DUFF PHELPS CORP CL A		09/29/2011	Various	960.000	12,226		
26441C-10-5	DUKE ENERGY HLDG CORP		11/30/2011	Various	49,020.000	997,720		
264411-50-5	DUKE REALTY CORPORATION		11/30/2011	Various	5,600.000	59,794		
26483E-10-0	DUN AND BRADSTREET CORP		11/30/2011	Various	2,300.000	152,411		
264901-10-9	DUNDEE CORP	C	04/01/2011	ITG, INC CANADA	8,000.000	209,804		
265504-10-0	DUNKIN' BRANDS GROUP INC		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	7,120.000	180,538		
26613Q-10-6	DUPONT FABROS TECHNOLOGY		09/29/2011	ITG	1,100.000	22,498		
266605-10-4	DURECT CORPORATIONS		09/29/2011	ITG	900.000	1,354		
233377-40-7	DXP ENTERPRISES INC		11/30/2011	Various	2,020.000	59,079		
26746E-10-3	DYAX CORP		09/29/2011	Various	1,200.000	1,569		
267475-10-1	DYCOM INDUSTRIES INC		09/29/2011	ITG	500.000	7,953		
267888-10-5	DYNAMIC MATERIALS CORP		09/29/2011	ITG	200.000	3,149		
268158-10-2	DYNAVAX TECHNOLOGIES CORPORATION		09/29/2011	ITG	1,800.000	3,386		
26817G-30-0	DYNEGY INC DEL CL A		09/29/2011	Various	3,880.000	20,207		
26817Q-50-6	DYNEX CAPITAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,060.000	65,982		
269246-40-1	E TRADE FINANCIAL CORP		11/30/2011	Various	13,660.000	126,187		
Y2187A-10-1	EAGLE BULK SHIPPING INC		09/29/2011	ITG	700.000	1,173		
26969P-10-8	EAGLE MATERIALS INC		09/29/2011	ITG	800.000	13,568		
270321-10-2	EARTHLINK INC		11/30/2011	Various	7,940.000	50,334		
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	04/01/2011	INSTINET	500.000	27,189		
27579R-10-4	EAST WEST BANCORP INC		09/29/2011	Various	10,700.000	216,627		
276855-10-3	EASTERN PLATINUM	C	04/01/2011	ITG, INC CANADA	13,700.000	18,490		
277276-10-1	EASTGROUP PROPERTY		09/29/2011	ITG	500.000	19,473		
277432-10-0	EASTMAN CH EM CO COM		09/29/2011	Various	3,140.000	272,886		
277461-10-9	EASTMAN KO DAK CO COM		09/29/2011	Various	9,640.000	15,984		
278058-10-2	EATON CORP		09/29/2011	Various	11,940.000	547,541		
278265-10-3	EATON VANCE CORP		09/29/2011	LOOP CAPITAL	2,500.000	56,070		
278642-10-3	EBAY INC		11/30/2011	Various	43,960.000	1,357,677		
278715-20-6	EBIX INC		09/29/2011	ITG	700.000	10,487		
27874N-10-5	ECHELON CORP		09/29/2011	ITG	600.000	4,357		
Q3383N-10-2	ECHO ENTERTAINMENT GROUP LTD	D	12/23/2009	DISTRIBUTION	64,005.000	241,640		
27875T-10-1	ECHO GLOBAL LOGISTICS INC		09/29/2011	ITG	100.000	1,290		
278768-10-6	ECHOSTAR CORP		09/29/2011	Various	1,820.000	59,418		
278865-10-0	ECOLAB INC		12/19/2011	Various	9,140.000	486,486		
281020-10-7	EDISON INTL		09/29/2011	ITG	6,000.000	228,761		
28140M-10-3	EDUCATION MANAGEMENT CORP		09/29/2011	ITG	500.000	7,414		
28140H-10-4	EDUCATION REALTY TRUST INC		09/29/2011	ITG	1,400.000	12,305		
28176E-10-8	EDWARDS LIFESCIENCES CORP		11/30/2011	Various	7,340.000	586,661		
28238P-10-9	EHEALTH INC		09/29/2011	ITG	500.000	6,926		
J12852-11-7	EISAI CO JPY50	D	04/01/2011	INSTINET	1,000.000	35,358		
28336L-10-9	EL PASO CORP		11/30/2011	Various	33,860.000	633,821		
283677-85-4	EL PASO ELECTRIC		09/29/2011	Various	4,960.000	153,312		
M3760D-10-1	ELBIT SYSTEMS LTD.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	264.000	14,732		
285218-10-3	ELECTRO RENT CORP.		09/29/2011	ITG	300.000	4,101		
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		09/29/2011	ITG	600.000	7,072		
285512-10-9	ELECTRONIC ARTS INC		11/30/2011	Various	12,080.000	249,953		
286082-10-2	ELECTRONICS FOR IMAGING, INC.		09/29/2011	ITG	1,000.000	14,063		
532457-10-8	ELI LILLY & CO		11/30/2011	Various	22,160.000	829,477		
28660G-10-6	ELIZABETH ARDEN INC		09/29/2011	Various	2,760.000	83,748		
J1354L-10-3	ELPIDA MEMORY INC CMN STK	D	04/01/2011	INSTINET	2,700.000	35,910		
268648-10-2	EMC CORP		11/30/2011	Various	87,700.000	2,090,192		
29084Q-10-0	EMCOR GROUP INC		11/30/2011	Various	2,200.000	50,779		

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29089Q-10-5	EMERGENT BIO SOLUTIONS INC		09/29/2011	Various	4,680.000	72,745		
291005-10-6	EMERITUS CORP		09/29/2011	ITG	600.000	8,666		
291011-10-4	EMERSON ELEC CO		11/30/2011	Various	18,540.000	839,672		
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		09/29/2011	ITG	700.000	13,670		
292218-10-4	EMPLOYERS HOLDINGS INC		09/29/2011	ITG	500.000	6,471		
H22206-19-9	EMS-CHEMIE HOLDING AG-REG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,317.000	242,723		
292475-20-9	EMULEX CORP		09/29/2011	Various	5,180.000	33,908		
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		11/02/2011	Various	650.800	18,234		
29250N-10-5	ENBRIDGE INC	C	04/01/2011	ITG, INC CANADA	3,100.000	194,114		
292505-10-4	ENCANA CORP COM NPV	C	04/01/2011	ITG, INC CANADA	2,300.000	80,162		
292554-10-2	ENCORE CAPITAL GROUP INC		09/29/2011	Various	1,340.000	30,091		
292562-10-5	ENCORE WIRE CORP		09/29/2011	ITG	300.000	6,258		
29259G-20-0	ENDEAVOUR INTERNATIONAL CORP		09/29/2011	Various	6,500.000	53,021		
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		09/29/2011	Various	3,220.000	101,846		
29269A-10-2	ENDOCYTE INC		09/29/2011	ITG	300.000	3,066		
29266S-10-6	ENDOLOGIX INC		09/29/2011	Various	6,680.000	70,601		
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		11/30/2011	Various	3,360.000	117,155		
29269R-10-5	ENERFLEX LTD	C	04/01/2011	DISTRIBUTION	6,800.000	65,808		
29265N-10-8	ENERGEN CORP.		11/30/2011	Various	12,720.000	576,170		
29266R-10-8	ENERGIZER HOLDINGS INC		11/30/2011	Various	3,900.000	275,790		
29270U-30-3	ENERGY PARTNERS LTD		09/29/2011	Various	4,820.000	54,313		
29270J-10-0	ENERGY RECOVERY INC		09/29/2011	ITG	500.000	1,524		
Q35254-11-1	ENERGY RESOURCES OF AUST	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,014.000	24,377		
G10082-14-0	ENERGY XII BERMUDA LTD		09/29/2011	Various	1,560.000	38,109		
292756-20-2	ENERGYSOLUTIONS		09/29/2011	ITG	1,400.000	5,076		
292764-10-7	ENERNOC		09/29/2011	Various	400.000	4,311		
292766-10-2	ENERPLUS CORP	C	04/01/2011	ITG, INC CANADA	2,900.000	92,564		
29275Y-10-2	ENERSYS		09/29/2011	Various	1,840.000	39,752		
293389-10-2	ENNIS BUSINESS FORMS, INC.		09/29/2011	ITG	500.000	6,583		
29355X-10-7	ENPRO INDUSTRIES INC		09/29/2011	Various	3,140.000	94,685		
29358P-10-1	ENSIGN GROUP INC		09/29/2011	Various	960.000	28,326		
G3075P-10-1	ENSTAR GROUP LTD		09/29/2011	ITG	200.000	18,704		
29362U-10-4	ENTEGRIS INC		09/29/2011	ITG	2,800.000	18,474		
293639-10-0	ENTERCOM COMMUNICATIONS CORP		09/29/2011	ITG	400.000	2,228		
29364G-10-3	ENTERGY CORP		11/30/2011	Various	3,760.000	252,249		
29380T-10-5	ENTERTAINMENT PROPERTIES TR		11/30/2011	Various	2,180.000	92,281		
29382R-10-7	ENTRAVISION COMMUNICATIONS CORP		09/29/2011	ITG	1,100.000	1,265		
29384R-10-5	ENTROPIC COMMUNICATIONS INC		09/29/2011	ITG	1,500.000	6,524		
29404K-10-6	ENVESTNET INC		09/29/2011	ITG	300.000	3,022		
294100-10-2	ENZO BIOCHEM, INC.		09/29/2011	ITG	400.000	931		
293904-10-8	ENZON PHARMACEUTICALS INC		09/29/2011	Various	1,200.000	10,605		
26875P-10-1	EOG RESOUR CES INC COM		11/30/2011	Various	8,600.000	735,517		
26882D-10-9	EPIQ SYSTEMS INC		09/29/2011	ITG	400.000	5,014		
29428R-10-3	EPOCH HOLDING CORP		09/29/2011	ITG	300.000	4,157		
29429D-10-3	EPOCRATES INC		09/29/2011	ITG	200.000	1,805		
26884L-10-9	EQT CORPORATION		11/30/2011	Various	4,400.000	250,656		
294429-10-5	EQUIFAX IN C COM		11/30/2011	Various	8,240.000	291,340		
29444U-50-2	EQUINIX INC		09/29/2011	LOOP CAPITAL	900.000	78,847		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		11/30/2011	Various	1,820.000	113,272		
294752-10-0	EQUITY ONE INC		11/30/2011	Various	3,880.000	64,143		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/29/2011	ITG	6,100.000	324,705		
29481V-10-8	ERESEARCH TECHNOLOGY INC		09/29/2011	ITG	700.000	3,241		
W26049-11-9	ERICSSON LM-B SHS COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,996.000	141,273		
29530P-10-2	ERIE IDEMNITY CO CL A		09/29/2011	Various	2,640.000	188,521		
296315-10-4	ESCO TECHNOLOGIES INC		09/29/2011	ITG	400.000	10,525		
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	13,100.000	59,713		
297178-10-5	ESSEX PROPERTY		09/29/2011	Various	1,481.000	181,308		
518439-10-4	ESTEE LAUDER COS.		11/30/2011	Various	8,960.000	867,962		
297425-10-0	ESTERLINE CORP.		09/29/2011	ITG	600.000	31,961		
297602-10-4	ETHAN ALLEN INTERIORS		09/29/2011	ITG	600.000	8,337		
298736-10-9	EURONET WORLDWIDE INC		09/29/2011	ITG	900.000	14,404		
298774-10-0	EUROPEAN GOLDFIELDS LTD	C	04/01/2011	ITG, INC CANADA	2,300.000	28,460		
29977A-10-5	EVERCORE PARTNETS INC C-A		09/29/2011	ITG	500.000	11,610		
G3223R-10-8	EVEREST RE GROUP LTD		09/29/2011	LOOP CAPITAL	1,100.000	86,394		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
811054-40-2	EW SCRIPPS CLASS A		09/29/2011	ITG	700.000	4,947		
30063P-10-5	EXACT SCIENCES CORP		09/29/2011	Various	10,380.000	68,539		
30064E-10-9	EXACTECH INC		09/29/2011	ITG	100.000	1,407		
30066A-10-5	EXAMWORKS GROUP INC		09/29/2011	Various	5,020.000	51,561		
300645-10-8	EXAR CORPORATION		09/29/2011	ITG	600.000	3,489		
269279-40-2	EXCO RESOURCES INC		09/29/2011	ITG	2,500.000	28,274		
J1326T-10-1	EXEDY CORP	D	04/01/2011	INSTINET	1,200.000	34,594		
30162A-10-8	EXELIS INC		11/30/2011	Various	41,180.000	443,004		
30161Q-10-4	EXELIXIS INC		09/29/2011	Various	6,800.000	63,864		
30161N-10-1	EXELON CORP COM		09/29/2011	ITG	13,900.000	599,347		
302051-20-6	EXIDE TECHNOLOGIES		09/29/2011	ITG	900.000	3,702		
302081-10-4	EXLSERVICE HLDGS INC		09/29/2011	Various	3,520.000	78,009		
30212P-30-3	EXPEDIA IN C DEL COM		11/30/2011	Various	6,480.000	177,709		
302130-10-9	EXPEDITORS INTL WA INC COM		11/30/2011	Various	6,100.000	257,659		
30214U-10-2	EXPONENT INC		09/29/2011	ITG	300.000	12,394		
30219E-10-3	EXPRESS INC		09/29/2011	Various	7,980.000	165,373		
302182-10-0	EXPRESS SCRIPTS INC		09/29/2011	Various	12,240.000	511,264		
30225X-10-3	EXTERRAN HOLDINGS INC		09/29/2011	ITG	1,100.000	10,606		
30225T-10-2	EXTRA SPACE STORAGE INC		09/29/2011	Various	11,260.000	227,372		
30226D-10-6	EXTREME NETWORKS		09/29/2011	ITG	1,400.000	3,683		
30231G-10-2	EXXON MOBIL CORP		11/30/2011	Various	174,180.000	13,537,364		
302301-10-6	EZCORP INC CL A		09/29/2011	Various	3,220.000	98,698		
Y2401G-10-8	EZRA HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	31,000.000	43,969		
302491-30-3	F M C CORP.		11/30/2011	Various	3,520.000	276,935		
315616-10-2	F5 NETWORKS INC		11/30/2011	Various	3,460.000	327,335		
G3323L-10-0	FABRINET		09/29/2011	Various	3,120.000	61,039		
303075-10-5	FACTSET RESEARCH SYSTEMS		09/29/2011	Various	1,420.000	136,445		
303250-10-4	FAIR ISAAC INC		09/29/2011	ITG	700.000	15,732		
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		09/29/2011	Various	3,300.000	42,135		
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	C	04/01/2011	ITG, INC CANADA	200.000	76,786		
305560-30-2	FAIRPOINT COMMUNICATION		09/29/2011	ITG	600.000	2,676		
306137-10-0	FALCONSTOR SOFTWARE INC		09/29/2011	ITG	500.000	1,452		
307000-10-9	FAMILY DOLLAR STORE		09/29/2011	Various	2,420.000	123,494		
J13398-10-2	FAMILYMART	D	04/01/2011	INSTINET	400.000	14,525		
J1341M-10-7	FANCL CORP	D	04/01/2011	INSTINET	1,800.000	24,346		
J13440-10-2	FANUC LTD JPY50	D	04/01/2011	INSTINET	3,700.000	546,867		
307675-10-8	FARMER BROS CO		09/29/2011	ITG	1,400.000	7,335		
311642-10-2	FARO TECHNOLOGIES INC		09/29/2011	Various	2,000.000	72,090		
311900-10-4	FASTENAL CO		11/30/2011	Various	10,620.000	401,339		
30239F-10-6	FBL FINANCIAL GROUP INC CL A		09/29/2011	ITG	300.000	7,975		
30247C-30-1	FBR & CO		09/29/2011	ITG	300.000	737		
313549-40-4	FEDERAL MOGUL CORP		09/29/2011	ITG	300.000	4,633		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		11/30/2011	Various	2,180.000	185,108		
313855-10-8	FEDERAL SIGNAL CORP.		09/29/2011	ITG	700.000	3,148		
314211-10-3	FEDERATED INVESTORS		11/30/2011	Various	5,660.000	92,916		
31428X-10-6	FEDEX CORP		11/30/2011	Various	10,160.000	764,367		
30241L-10-9	FEI COMPANY		09/29/2011	ITG	800.000	23,927		
31430F-10-1	FELCOR LODGING TRUST INC		09/29/2011	ITG	2,500.000	5,775		
315405-10-0	FERRO CORP.		09/29/2011	ITG	1,600.000	10,100		
T42136-10-0	FIAT INDUSTRIAL SPA	D	04/01/2011	Various	65,934.000	603,793		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/29/2011	LOOP CAPITAL	4,700.000	116,466		
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		09/29/2011	LOOP CAPITAL	4,300.000	65,683		
31678A-10-3	FIFTH STREET FINANCE CORP		09/29/2011	ITG	1,400.000	13,143		
316773-10-0	FIFTH THIRD BANCORP		09/29/2011	Various	35,480.000	430,648		
317485-10-0	FINANCIAL ENGINES INC		09/29/2011	Various	5,520.000	146,833		
31787A-50-7	FINISAR CORP		09/29/2011	Various	5,120.000	92,886		
317923-10-0	FINISH LINE INC		09/29/2011	Various	1,100.000	22,510		
318071-40-4	FINNING INTERNATIONAL INC	C	04/01/2011	ITG, INC CANADA	8,300.000	244,435		
31847R-10-2	FIRST AMERICAN FINANCIAL		09/29/2011	ITG	1,500.000	19,683		
318910-10-6	FIRST BANCORP NC		09/29/2011	ITG	100.000	975		
319383-10-5	FIRST BUSEY CORP		09/29/2011	Various	12,320.000	54,074		
31943B-10-0	FIRST CAPITAL REALTY	C	04/01/2011	ITG, INC CANADA	4,400.000	73,644		
31942D-10-7	FIRST CASH FINL SVCS INC		09/29/2011	Various	2,620.000	103,422		
31946M-10-3	FIRST CITIZENS BCSH CL A		09/29/2011	ITG	86.000	12,666		

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319829-10-7	FIRST COMMONWEALTH FINL CORP		09/29/2011	ITG	1,500.000	5,646		
31983A-10-3	FIRST COMMUNITY BANCSHARES		09/29/2011	ITG	100.000	1,035		
320218-10-0	FIRST FINANCIAL CORP INDIANA		09/29/2011	ITG	200.000	5,506		
320209-10-9	FIRST FINL BANCORP		09/29/2011	ITG	800.000	11,214		
32020R-10-9	FIRST FINL BANKSHARES INC		09/29/2011	ITG	400.000	10,479		
320517-10-5	FIRST HORIZON NATL CORP		11/30/2011	Various	11,240.000	78,777		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		09/29/2011	Various	3,180.000	31,752		
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		09/29/2011	ITG	100.000	1,085		
320771-10-8	FIRST MARBLEHEAD CORP		09/29/2011	ITG	400.000	418		
320817-10-9	FIRST MERCHANTS CORP		09/29/2011	ITG	200.000	1,438		
320867-10-4	FIRST MIDWEST BANCORP		09/29/2011	ITG	1,300.000	10,047		
33582V-10-8	FIRST NIAGARA FINL GRP INC		09/29/2011	Various	16,669.600	162,956		
G34804-10-7	FIRST PACIFIC CO	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	24,000.000	20,828		
33610F-10-9	FIRST POTOMAC REALTY TRUST		09/29/2011	ITG	800.000	10,383		
335934-10-5	FIRST QUANTUM MINERALS LTD	C	04/01/2011	ITG, INC CANADA	2,200.000	293,677		
336433-10-7	FIRST SOLAR		11/30/2011	Various	1,580.000	115,731		
337932-10-7	FIRSTENERGY CORP		09/29/2011	Various	21,795.840	883,820		
337915-10-2	FIRSTMERIT CORP		11/30/2011	Various	6,320.000	84,801		
337738-10-8	FISERV INC COM		09/29/2011	Various	3,880.000	196,913		
337756-20-9	FISHER COMMUNICATIONS INC		09/29/2011	ITG	100.000	2,240		
Q3911L-12-3	FKP PROPERTY GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	23,901.000	21,104		
337930-50-7	FLAGSTAR BANCORP INC.		09/29/2011	ITG	2,400.000	1,243		
L3466T-10-4	FLAGSTONE REINSURANCE HOLDINGS SA		09/29/2011	ITG	800.000	5,933		
339041-10-5	FLEETCOR TECHNOLOGIES I		09/29/2011	Various	4,420.000	116,338		
Q3915B-10-5	FLETCHER BUILDING LTD	D	04/11/2011	MERGER	15,298.000	111,692		
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	09/29/2011	LOOP CAPITAL	15,300.000	88,535		
Q39175-10-6	FLIGHT CENTRE LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,464.000	58,170		
302445-10-1	FLIR SYSTEMS INC		11/30/2011	Various	5,000.000	131,669		
343389-10-2	FLOTEK INDUSTRIES INC		09/29/2011	Various	7,260.000	36,913		
343468-10-4	FLOW INTERNATIONAL CORP		09/29/2011	ITG	700.000	1,604		
343498-10-1	FLOWERS INDUSTRIES, INC.		09/29/2011	LOOP CAPITAL	3,400.000	66,234		
34354P-10-5	FLOWSERVE CORPORATION		11/30/2011	Various	1,900.000	172,897		
34385P-10-8	FLUIDIGM CORP DEL		09/29/2011	ITG	300.000	4,384		
343412-10-2	FLUOR CORP		09/29/2011	LOOP CAPITAL	3,400.000	168,016		
343873-10-5	FLUSHING FINANCIAL CORP		09/29/2011	ITG	400.000	4,278		
30249U-10-1	FMC TECHNLOGIES INC		11/30/2011	Various	11,120.000	508,762		
302520-10-1	FNB CORP		09/29/2011	Various	9,520.000	86,526		
344849-10-4	FOOT LOCKER INC		12/19/2011	Various	4,600.000	101,051		
345370-86-0	FORD MTR C O DEL COM PAR U		11/30/2011	Various	115,060.000	1,246,941		
345550-10-7	FOREST CITY ENTERPRISES INC		09/29/2011	ITG	2,100.000	23,129		
345838-10-6	FOREST LABORATORIES CVR RIGHTS		07/06/2011	DIRECT	2,860.000			
345838-10-6	FOREST LABS INC		09/29/2011	Various	11,880.000	379,599		
346091-70-5	FOREST OIL CORP.		11/30/2011	Various	5,280.000	81,489		
346233-10-9	FORESTAR GROUP INC		09/29/2011	ITG	600.000	6,707		
346375-10-8	FORMFACTOR INC		09/29/2011	ITG	1,000.000	6,333		
346563-10-9	FORRESTER RESEARCH INC		09/29/2011	ITG	300.000	9,856		
Q39360-10-4	FORTESCUE NPV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,154.000	27,792		
34959E-10-9	FORTINET INC		09/29/2011	Various	1,900.000	34,262		
349553-10-7	FORTIS INC COM	C	04/01/2011	ITG, INC CANADA	500.000	17,157		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		11/30/2011	CITIGROUP GLOBAL MARKETS INC	17,100.000	285,228		
349853-10-1	FORWARD AIR CORP		09/29/2011	ITG	600.000	15,337		
349882-10-0	FOSSIL INC		11/30/2011	Various	8,160.000	715,892		
J13650-10-6	FOSTER ELECTRIC CO LTD	D	04/01/2011	INSTINET	1,500.000	34,031		
350060-10-9	FOSTER LB CO CL A		11/30/2011	Various	2,220.000	61,017		
H27178-10-4	FOSTER WHEELER AG	R	09/29/2011	Various	2,900.000	64,077		
G36550-10-4	FOXCONN INTERNATIONAL	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	74,000.000	43,478		
351858-10-5	FRANCO NEVADA CORP	C	04/01/2011	ITG, INC CANADA	700.000	25,902		
353514-10-2	FRANKLIN ELECTRIC, INC.		09/29/2011	ITG	400.000	14,694		
354613-10-1	FRANKLIN RES INC		11/30/2011	Various	3,660.000	364,488		
35471R-10-6	FRANKLIN STREET PROPERTIES		09/29/2011	ITG	1,000.000	11,560		
Y2642C-15-5	FRASER AND NEAVE	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,000.000	38,376		
356108-10-0	FRED'S INC		09/29/2011	ITG	500.000	5,402		
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		11/30/2011	Various	31,980.000	1,248,715		
G3727Q-10-1	FREESCALE SEMICONDUCTOR HOLDINGS I LTD		11/30/2011	CITIGROUP GLOBAL MARKETS INC	6,860.000	86,916		

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357023-10-0	FREIGHTCAR AMERICA INC		11/30/2011	Various	2,560.000	56,174		
G36738-10-5	FRESH DEL MONTE PRODUCE INC		09/29/2011	LOOP CAPITAL	1,800.000	42,595		
35804H-10-6	FRESH MKT INC		09/29/2011	Various	4,200.000	162,763		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		11/30/2011	Various	23,060.000	141,276		
J1516D-10-6	FRONTIER REAL ESTATE INVESTMENT CORP	D	04/01/2011	INSTINET	6.000	53,430		
G3682E-12-7	FRONTLINE LTD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	808.000	20,207		
302941-10-9	FTI CONSULTING INC		09/29/2011	ITG	800.000	29,871		
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		09/29/2011	ITG	300.000	5,951		
359523-10-7	FUEL TECH INC		09/29/2011	ITG	400.000	2,376		
35952H-10-6	FUELCELL ENERGY INC		09/29/2011	ITG	1,900.000	1,648		
J14112-10-6	FUJI ELECTRICS HLDGS	D	04/01/2011	INSTINET	17,000.000	53,477		
J14208-10-2	FUJI FILM HLDGS CO NPV	D	04/01/2011	INSTINET	700.000	21,349		
J14406-13-6	FUJI HEAVY INDUSTRIES	D	04/01/2011	INSTINET	12,000.000	77,738		
J14910-10-3	FUJI MACHINE MANUFACTURING CO LTD	D	04/01/2011	INSTINET	900.000	20,257		
J14784-12-8	FUJIKURA LTD	D	04/01/2011	INSTINET	11,000.000	51,793		
J15624-10-9	FUJITSU GENERAL LTD	D	04/01/2011	INSTINET	13,000.000	64,623		
J15960-10-7	FUKUI BANK LTD/THE	D	04/01/2011	INSTINET	5,000.000	15,450		
J17129-10-7	FUKUOKA FINANCIAL GROUP	D	04/01/2011	INSTINET	7,000.000	28,754		
359694-10-6	FULLER (H.B.) CO.		09/29/2011	ITG	800.000	14,698		
360271-10-0	FULTON FINANCIAL CORP		09/29/2011	ITG	3,700.000	29,625		
J16307-10-0	FUNAI ELECTRIC CO JPY50	D	04/01/2011	INSTINET	1,200.000	35,989		
361086-10-1	FURMANITE CORP		09/29/2011	ITG	400.000	2,156		
360921-10-0	FURNITURE BRANDS		09/29/2011	ITG	1,000.000	2,073		
J16464-11-7	FURUKAWA ELECTRIC CO LTD JPY50	D	04/01/2011	INSTINET	11,000.000	43,209		
36112J-10-7	FUSION-IO INC		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	3,300.000	114,286		
302695-10-1	FX ENERGY INC		09/29/2011	ITG	900.000	3,812		
361268-10-5	G & K SERVICES		09/29/2011	Various	3,040.000	81,318		
361970-10-6	GABRIEL RESOURCES LTD	C	04/01/2011	ITG, INC CANADA	3,400.000	25,549		
H28455-17-0	GALENICA HOLDING AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	38.000	22,842		
361438-10-4	GAMCO INVESTORS INC		09/29/2011	ITG	100.000	3,919		
36467W-10-9	GAMESTOP C ORP NEW CL A		09/29/2011	LOOP CAPITAL	2,700.000	64,273		
364730-10-1	GANNETT IN C COM		09/29/2011	LOOP CAPITAL	4,800.000	46,780		
364760-10-8	GAP INC		09/29/2011	LOOP CAPITAL	7,900.000	131,926		
365558-10-5	GARDNER DENVER INC		09/29/2011	LOOP CAPITAL	1,000.000	65,401		
H2906T-10-9	GARMIN LTD		09/29/2011	LOOP CAPITAL	2,400.000	75,620		
366651-10-7	GARTNER GROUP INC NEW		09/29/2011	Various	4,780.000	189,543		
367299-20-3	GASTAR EXPLORATION LTD		09/29/2011	ITG	800.000	2,584		
361448-10-3	GATX CORP.		09/29/2011	ITG	700.000	22,114		
367905-10-6	GAYLORD ENTERTAINMENT CO NEW		09/29/2011	Various	2,440.000	48,248		
H2942E-12-4	GEBERIT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	445.000	97,686		
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED		09/29/2011	Various	1,760.000	13,721		
368682-10-0	GENCORP, INC.		09/29/2011	ITG	500.000	2,025		
368736-10-4	GENERAC HOLDINGS INC		09/29/2011	Various	3,940.000	70,638		
369300-10-8	GENERAL CABLE CORP		09/29/2011	ITG	900.000	21,635		
369385-10-9	GENERAL COMMUNICATION - CL A		09/29/2011	Various	7,200.000	60,122		
369550-10-8	GENERAL DYNAMICS CORP		09/29/2011	Various	6,820.000	407,953		
369604-10-3	GENERAL EL EC CO COM		11/30/2011	Various	375,000.000	6,433,643		
370023-10-3	GENERAL GROWTH PROPERTIES		09/29/2011	Various	8,700.000	109,677		
370334-10-4	GENERAL MLS INC		12/19/2011	Various	15,100.000	586,972		
370373-10-2	GENERAL MOLY INC		09/29/2011	ITG	1,300.000	3,714		
37045V-10-0	GENERAL MOTORS CO		11/30/2011	Various	44,989.000	947,206		
37045V-11-8	GENERAL MOTORS WARRANT A		10/28/2011	DIRECT	62.000			
37045V-12-6	GENERAL MOTORS WARRANT B		10/28/2011	DIRECT	62.000			
371532-10-2	GENESCO, INC.		09/29/2011	Various	600.000	29,385		
371559-10-5	GENESE WYOMING INC CL A		09/29/2011	Various	1,220.000	62,062		
372284-20-8	GENIE ENERGY LTD B SHARES		10/31/2011	DISTRIBUTION	3,000.000	27,341		
37244C-10-1	GENOMIC HEALTH		09/29/2011	Various	2,720.000	53,467		
37244E-10-7	GENON ENERGY INC		09/29/2011	LOOP CAPITAL	15,000.000	43,038		
36866T-10-3	GEN-PROBE INC		09/29/2011	LOOP CAPITAL	1,000.000	59,500		
371901-10-9	GENTEX CORP		09/29/2011	LOOP CAPITAL	2,700.000	66,673		
G3825Q-10-2	GENTING SINGAPORE PLC	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	28,000.000	45,727		
37247A-10-2	GENTIVA HEALTH SERVICES INC		09/29/2011	ITG	400.000	2,370		
372460-10-5	GENUINE PARTS CO		11/30/2011	Various	7,280.000	405,374		
37247D-10-6	GENWORTH FINL INC		11/30/2011	Various	14,900.000	91,124		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36159R-10-3	GEO GROUP INC		11/30/2011	Various	3,000.000	54,599		
37250W-10-8	GEOEYE INC		09/29/2011	ITG	300.000	8,246		
372476-10-1	GEORESOURCES INC		09/29/2011	Various	3,080.000	56,436		
H26091-14-2	GEORG FISCHER AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	126.000	70,630		
373200-30-2	GEORGIA GULF CORP		09/29/2011	ITG	700.000	9,973		
374163-10-3	GERON CORP		09/29/2011	Various	5,260.000	21,859		
374297-10-9	GETTY REALTY CORP		09/29/2011	ITG	300.000	4,577		
374396-10-9	GEVO INC		09/29/2011	ITG	100.000	609		
361652-20-9	GFI GROUP INC		09/29/2011	ITG	1,100.000	4,550		
374689-10-7	GIBRALTAR INDS INC		09/29/2011	ITG	500.000	4,175		
36237H-10-1	G-III APPAREL GROUP LTD		09/29/2011	Various	460.000	11,789		
D2825P-19-0	GILDEMEISTER AG RIGHTS	D	06/08/2010	DISTRIBUTION	5,772.000	1,719		
375558-10-3	GILEAD SCIENCES INC		11/30/2011	Various	21,200.000	834,876		
H3238Q-10-2	GIVAUDAN SA REG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	210.000	211,032		
376370-10-5	GLACIER BANCORP INC		09/29/2011	ITG	1,100.000	10,525		
376535-10-0	GLADSTONE CAPITAL CORP		09/29/2011	ITG	400.000	2,885		
377316-10-4	GLATFELTER		09/29/2011	ITG	700.000	9,320		
377341-10-2	GLEACHER & CO INC		09/29/2011	ITG	900.000	1,125		
379302-10-2	GLIMCHER REALTY TRUST		09/29/2011	Various	7,680.000	66,340		
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		11/30/2011	Various	9,320.000	39,356		
37946S-10-7	GLOBAL GEOPHYSICAL SERVICES		09/29/2011	ITG	400.000	3,278		
G39319-10-1	GLOBAL INDEMNITY PLC		09/29/2011	ITG	300.000	5,168		
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	69,000.000	104,731		
37940X-10-2	GLOBAL PAYMENTS INC.		09/29/2011	LOOP CAPITAL	1,600.000	64,412		
378973-40-8	GLOBALSTAR INC		09/29/2011	ITG	1,300.000	496		
37954N-20-6	GLOBE SPECIALTY METALS		09/29/2011	Various	1,840.000	32,913		
38011M-10-8	GMX RESOURCES INC		09/29/2011	ITG	800.000	1,644		
36191G-10-7	GNC HOLDINGS INC CLASS A		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	13,160.000	359,810		
38068T-10-5	GOLD RESOURCE CORP		09/29/2011	Various	4,880.000	123,793		
380956-40-9	GOLDCORP INC	C	04/01/2011	ITG, INC CANADA	1,600.000	79,051		
V39076-13-4	GOLDEN AGRI RESOURCES	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	252,000.000	141,368		
381119-10-6	GOLDEN MINERALS CO		09/29/2011	ITG	500.000	3,905		
38141G-10-4	GOLDMAN SA CHS GROUP INC		11/30/2011	Various	11,860.000	1,162,462		
38173M-10-2	GOLUB CAPITAL BDC INC		09/29/2011	ITG	200.000	2,966		
382388-10-6	GOODRICH CORPORATION		11/30/2011	Various	3,781.000	459,025		
382410-40-5	GOODRICH PETROLEUM CORP		09/29/2011	ITG	500.000	6,344		
382550-10-1	GOODYEAR T IRE AND RUBBER COM		11/30/2011	Various	13,100.000	167,337		
38259P-50-8	GOOGLE INC.		11/30/2011	Various	9,157.000	5,116,549		
38269P-10-0	GORDMANS STORES INC		09/29/2011	ITG	100.000	1,222		
383082-10-4	GORMAN RUPP CO		09/29/2011	ITG	400.000	10,187		
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		09/29/2011	ITG	500.000	10,856		
384109-10-4	GRACO, INC.		09/29/2011	LOOP CAPITAL	1,200.000	41,796		
384313-10-2	GRAFTECH INTERNATIONAL LTD		09/29/2011	ITG	1,800.000	24,152		
384802-10-4	GRAINGER W W INC		11/30/2011	Various	2,656.000	452,252		
38526M-10-6	GRAND CANYON EDUCATION INC		11/30/2011	Various	4,220.000	65,817		
387328-10-7	GRANITE CONSTRUCTION INC		09/29/2011	ITG	600.000	11,684		
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		09/29/2011	Various	17,500.000	64,067		
390124-10-5	GREAT BASIN GOLD LTD	C	04/01/2011	ITG, INC CANADA	10,900.000	28,524		
G4069C-14-8	GREAT EAGLE HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,000.000	23,383		
390607-10-9	GREAT LAKES DREDGE DOCK CO		09/29/2011	Various	1,460.000	9,509		
391164-10-0	GREAT PLAINS ENERGY INC		09/29/2011	LOOP CAPITAL	2,600.000	51,111		
39153L-10-6	GREATBATCH INC		09/29/2011	ITG	400.000	8,234		
39304D-10-2	GREEN DOT CORP-CLASS A		09/29/2011	Various	3,340.000	107,513		
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		11/30/2011	Various	18,169.000	1,674,616		
393222-10-4	GREEN PLAINS RENEWABLE ENERG		11/30/2011	Various	5,300.000	55,446		
393657-10-1	GREENBRIER COMPANIES INC		09/29/2011	Various	3,880.000	103,671		
395259-10-4	GREENHILL CO		09/29/2011	ITG	500.000	14,654		
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		09/29/2011	ITG	500.000	10,393		
397624-10-7	GREIF INC.		11/30/2011	Various	1,260.000	56,930		
398433-10-2	GRIFFON CORP		09/29/2011	ITG	900.000	7,381		
398905-10-9	GROUP 1 AUTOMOTIVE		09/29/2011	ITG	400.000	14,513		
399453-10-9	GROUPE AEROPLAN INC	C	04/01/2011	ITG, INC CANADA	5,500.000	75,398		
36191U-10-6	GT ADVANCED TECHNOLOGIES INC		11/30/2011	Various	8,560.000	64,688		
401617-10-5	GUESS INC		09/29/2011	LOOP CAPITAL	1,200.000	34,633		

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402307-10-2	GULF ISLAND FABRICATION		09/29/2011	ITG	300.000	6,245		
402629-20-8	GULFMARK OFFSHORE INC CLASS A		09/29/2011	ITG	100.000	3,518		
402635-30-4	GULFPORT ENERGY CORP		09/29/2011	Various	3,120.000	95,098		
J17850-12-4	GUNZE LTD	D	04/01/2011	INSTINET	12,000.000	42,213		
404030-10-8	H E EQUIPMENT SERVICES		11/30/2011	Various	5,020.000	61,595		
093671-10-5	H&R BLOCK INC		09/29/2011	LOOP CAPITAL	5,900.000	80,704		
J2358J-10-2	H2O RETAILING CORP	D	04/01/2011	INSTINET	2,000.000	13,328		
405024-10-0	HAEMONETICS CORP		09/29/2011	ITG	500.000	29,189		
405217-10-0	HAIN CELESTIAL GROUP INC		09/29/2011	Various	2,060.000	64,199		
W3924P-15-5	HALDEX AB REDEMPTION SHARES	D	06/08/2010	DISTRIBUTION	7,926.000	18,260		
406216-10-1	HALLIBURTON CO		11/30/2011	Various	23,800.000	835,916		
40637H-10-9	HALOZYME THERAPEUTICS INC		09/29/2011	Various	2,960.000	19,594		
J18270-10-8	HAMAMATSU PHOTONICS KK	D	04/01/2011	INSTINET	1,300.000	50,590		
409321-50-2	HAMPTON ROADS BANKSHARES INC		09/29/2011	ITG	100.000	504		
410120-10-9	HANCOCK HLDG CO		09/29/2011	Various	6,958.760	215,293		
410345-10-2	HANESBRANDS, INC		09/29/2011	LOOP CAPITAL	2,000.000	49,934		
Y30148-11-1	HANG LUNG GROUP HKD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,000.000	37,806		
Y30166-10-5	HANG LUNG PROP HKD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,000.000	30,473		
Y30327-10-3	HANG SENG BANK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,300.000	20,685		
41043F-20-8	HANGER ORTHOPEDIC GROUP		09/29/2011	Various	1,880.000	44,684		
410867-10-5	HANOVER INS GROUP INC CO		11/30/2011	Various	3,020.000	108,394		
411310-10-5	HANSEN NATURAL CORP.		11/30/2011	Various	14,820.000	1,053,720		
J18774-16-6	HANWA CO LTD	D	04/01/2011	INSTINET	16,000.000	70,054		
412822-10-8	HARLEY DAVIDSON INC		09/29/2011	LOOP CAPITAL	4,600.000	162,828		
412824-10-4	HARLEYSVILLE GROUP INC		09/29/2011	ITG	200.000	11,706		
413086-10-9	HARMAN INTERNATIONAL		09/29/2011	LOOP CAPITAL	1,400.000	42,760		
413160-10-2	HARMONIC LIGHTWAVES INC.		09/29/2011	Various	4,580.000	31,227		
413833-10-4	HARRIS AND HARRIS GROUP INC		09/29/2011	ITG	400.000	1,425		
413875-10-5	HARRIS CORP.		09/29/2011	LOOP CAPITAL	2,500.000	88,058		
415864-10-7	HARSCO CORP.		09/29/2011	ITG	1,300.000	25,483		
416196-10-3	HARTE HANKS COMMUNICATIONS		09/29/2011	Various	1,900.000	20,307		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		09/29/2011	LOOP CAPITAL	9,100.000	151,842		
41754V-10-3	HARVEST NATURAL RESOURCES IN		09/29/2011	ITG	600.000	5,487		
Q4525E-11-7	HARVEY NORMAN HOLDINGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	26,326.000	81,830		
418056-10-7	HASBRO INC COM		09/29/2011	LOOP CAPITAL	2,500.000	84,394		
J18984-10-4	HASEKO CORP	D	04/01/2011	INSTINET	17,500.000	13,512		
41902R-10-3	HATTERAS FINANCIAL CORP		09/29/2011	Various	5,820.000	160,768		
419596-10-1	HAVERTY FURNITURE		09/29/2011	ITG	200.000	1,916		
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		09/29/2011	LOOP CAPITAL	1,900.000	46,039		
419879-10-1	HAWAIIAN HOLDINGS INC		09/29/2011	ITG	200.000	864		
420261-10-9	HAWKINS INC		09/29/2011	Various	2,100.000	69,859		
420877-20-1	HAYN INTERNATIONAL		09/29/2011	ITG	300.000	13,715		
40412C-10-1	HCA HOLDINGS INC		11/30/2011	Various	24,480.000	709,240		
404132-10-2	HCC INSURANCE HOLDINGS INC		09/29/2011	LOOP CAPITAL	2,300.000	63,320		
40414L-10-9	HCP INC		11/30/2011	Various	16,140.000	592,506		
42210P-10-2	HEADWATERS INC		09/29/2011	ITG	700.000	1,126		
42217K-10-6	HEALTH CARE REIT INC		11/30/2011	Various	10,560.000	519,316		
421933-10-2	HEALTH MANAGEMENT A		09/29/2011	LOOP CAPITAL	5,200.000	35,881		
42222G-10-8	HEALTH NET INC		09/29/2011	LOOP CAPITAL	1,800.000	43,093		
421946-10-4	HEALTHCARE REALTY TRUST INC		11/30/2011	Various	4,520.000	78,768		
421906-10-8	HEALTHCARE SERVICES GROUP INC		09/29/2011	ITG	1,000.000	15,851		
421924-30-9	HEALTHSOUTH CORP		09/29/2011	ITG	2,000.000	29,852		
42224N-10-1	HEALTHSPRING INC		09/29/2011	Various	5,860.000	223,495		
42222N-10-3	HEALTHSTREAM INC		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	2,740.000	46,582		
422245-10-0	HEALTHWAYS INC		09/29/2011	ITG	700.000	7,197		
422347-10-4	HEARTLAND EXPRESS INC		09/29/2011	ITG	1,100.000	14,985		
42234Q-10-2	HEARTLAND FINANCIAL USA INC		09/29/2011	ITG	100.000	1,385		
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		09/29/2011	ITG	700.000	13,866		
422368-10-0	HEARTWARE INTERNATIONAL INC		09/29/2011	Various	1,620.000	105,550		
422680-10-8	HECKMANN CORP		09/29/2011	ITG	3,800.000	20,550		
422704-10-6	HECLA MINING CO.		09/29/2011	ITG	5,600.000	31,062		
422806-10-9	HEICO CORP		09/29/2011	Various	640.000	31,545		
422806-20-8	HEICO CORP CL A		09/29/2011	Various	780.000	26,388		
422819-10-2	HEIDRICK & STRUGGLES		09/29/2011	ITG	300.000	5,026		

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G4388N-10-6	HELEN OF TROY LTD		09/29/2011	ITG	600.000	15,192		
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		09/29/2011	ITG	1,700.000	22,702		
423452-10-1	HELMERICH & PAYNE, INC.		11/30/2011	Various	8,320.000	461,892		
426281-10-1	HENRY JACK & ASSOCIATES		09/29/2011	LOOP CAPITAL	1,600.000	46,173		
G4412G-10-1	HERBALIFE LTD		09/29/2011	Various	6,380.000	369,066		
427093-10-9	HERCULES OFFSHORE INC		09/29/2011	ITG	2,400.000	7,660		
427096-50-8	HERCULES TECHNOLOGY GROWTH		09/29/2011	ITG	800.000	7,114		
427825-10-4	HERSHA HOSPITALITY TRUST		09/29/2011	Various	4,760.000	21,763		
427866-10-8	HERSHEY COMPANY		12/19/2011	Various	4,500.000	266,192		
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		11/30/2011	Various	45,500.000	435,655		
42809H-10-7	HESS CORP		09/29/2011	Various	11,300.000	791,653		
428236-10-3	HEWLETT-PACKARD CO		11/30/2011	Various	46,580.000	1,127,382		
428291-10-8	HEXCEL CORP.		09/29/2011	LOOP CAPITAL	1,900.000	41,120		
40418F-10-8	HFF INC-CLASS A		09/29/2011	Various	5,420.000	46,173		
42833L-10-8	HHGREGG INC		11/30/2011	Various	3,560.000	54,625		
428567-10-1	HIBBETT SPORTS INC		09/29/2011	Various	580.000	19,658		
42983D-10-4	HIGHER ONE HOLDINGS INC		09/29/2011	Various	4,940.000	81,247		
431284-10-8	HIGHWOODS PROPERTIES		09/29/2011	Various	2,160.000	61,391		
J1949F-10-8	HIKARI TSUSHIN	D	04/01/2011	INSTINET	1,100.000	21,530		
431466-10-1	HILL INTERNATIONAL INC		09/29/2011	ITG	600.000	2,884		
431475-10-2	HILL ROM HOLDINGS INC		09/29/2011	Various	1,520.000	48,054		
431571-10-8	HILLENBRAND INC		09/29/2011	ITG	800.000	14,788		
432748-10-1	HILLTOP HOLDINGS INC		09/29/2011	ITG	500.000	3,616		
433406-10-5	HINO MOTORS	D	04/01/2011	INSTINET	14,000.000	66,260		
J20454-12-0	HITACHI	D	04/01/2011	INSTINET	177,000.000	902,342		
J20118-10-5	HITACHI CABLE LTD	D	04/01/2011	INSTINET	5,000.000	12,676		
J20416-10-3	HITACHI HIGH-TECH	D	04/01/2011	INSTINET	1,900.000	37,089		
J20423-10-9	HITACHI KOKUSAI ELECTRIC INC	D	04/01/2011	INSTINET	4,000.000	31,138		
42840B-10-1	HI-TECH PHARMACAL CO INC		09/29/2011	Various	1,500.000	49,672		
43365Y-10-4	HITTITE MICROWAVE CORP		11/30/2011	Various	2,480.000	129,080		
423074-10-3	HJ HEINZ CO		12/19/2011	Various	8,400.000	434,301		
40425J-10-1	HMS HLDGS CORP		09/29/2011	Various	2,840.000	136,643		
404251-10-0	HNI CORP		09/29/2011	ITG	600.000	11,511		
J21378-10-4	HOKKAIDO ELECTRIC POWER	D	04/01/2011	INSTINET	7,700.000	141,683		
J21630-10-8	HOKKOKU BANK LTD/THE	D	04/01/2011	INSTINET	8,000.000	26,703		
J21882-10-5	HOKUETSU KISHU PAPER CO LTD	D	04/01/2011	INSTINET	10,500.000	56,003		
J22050-10-8	HOKURIKU ELECTRIC POWER	D	04/01/2011	INSTINET	3,600.000	76,581		
H36940-13-0	HOLCIM	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,315.000	173,938		
436106-10-8	HOLLYFRONTIER CORP		09/29/2011	Various	29,940.000	765,832		
436440-10-1	HOLOGIC, INC.		11/30/2011	Various	16,740.000	320,784		
436893-20-0	HOME BANCSHARES INC		09/29/2011	ITG	400.000	8,525		
436913-10-7	HOME CAPITAL GROUP INC	C	04/01/2011	ITG, INC CANADA	1,100.000	64,631		
437076-10-2	HOME DEPOT INC		11/30/2011	Various	76,540.000	2,777,537		
43710G-10-5	HOME FEDERAL BANCORP INC/MD		09/29/2011	ITG	100.000	810		
437306-10-3	HOME PROPERTIES INC		09/29/2011	Various	3,220.000	183,786		
J22302-11-1	HONDA MOTOR CO., LTD.	D	04/01/2011	INSTINET	34,000.000	1,242,752		
438516-10-6	HONEYWELL INTERNATIONAL INC		11/30/2011	Various	44,820.000	2,432,001		
Y33370-10-0	HONG KONG AND CHINA GAS	D	05/23/2011	Various	112,980.000	263,506		
Y3506N-13-9	HONG KONG EXCHANGE CMN STK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,200.000	48,191		
Y35518-11-0	HONGKONG & SHANGHAI HOTELS/THE	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	18,500.000	33,473		
Y37129-16-3	HOPEWELL HOLDINGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	27,500.000	83,078		
440327-10-4	HORACE MANN EDUCATORS		09/29/2011	ITG	500.000	5,646		
J22428-10-6	HORIBA LTD	D	04/01/2011	INSTINET	1,200.000	34,950		
440452-10-0	HORMEL FOODS CORP		09/29/2011	LOOP CAPITAL	4,600.000	124,952		
440543-10-6	HORNBECK OFFSHORE SERVICES INC		11/30/2011	Various	1,380.000	42,829		
440694-30-5	HORSEHEAD HOLDING CORP		09/29/2011	ITG	900.000	6,729		
441060-10-0	HOSPIRA INC.		11/30/2011	Various	4,180.000	148,152		
44106M-10-2	HOSPITALITY PROPERTY TRUST		09/29/2011	LOOP CAPITAL	2,400.000	52,008		
44107P-10-4	HOST HOTELS & RESORTS INC		11/30/2011	Various	42,340.000	603,228		
441339-10-8	HOT TOPIC		09/29/2011	ITG	700.000	5,366		
44183U-10-0	HOUSTON AMERICAN ENERGY CORP		09/29/2011	Various	3,260.000	44,803		
44244K-10-9	HOUSTON WIRE AND CABLE CO		09/29/2011	ITG	300.000	3,605		
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		09/29/2011	Various	1,600.000	2,071		
44267D-10-7	HOWARD HUGHES CORP		09/29/2011	Various	4,170.000	236,835		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
W3917K-16-3	HQ AB	D	06/08/2010	DISTRIBUTION	676,860	338		
404303-10-9	HSN INC DE L COM		09/29/2011	Various	1,120.000	38,208		
443320-10-6	HUB GROUP INC		09/29/2011	ITG	800.000	22,868		
443510-20-1	HUBBELL, INC. CLASS B		09/29/2011	LOOP CAPITAL	1,000.000	51,310		
443683-10-7	HUDSON CITY BANCORP		09/29/2011	LOOP CAPITAL	8,700.000	50,156		
444903-10-8	HUMAN GENOME SCIENCES INC		09/29/2011	LOOP CAPITAL	3,700.000	49,943		
444859-10-2	HUMANA INC COM		11/30/2011	Various	5,820.000	455,365		
445658-10-7	HUNT TRANSPORT SVC		11/30/2011	Various	7,640.000	313,240		
446150-10-4	HUNTINGTON BANCSHARES INC		09/29/2011	Various	37,300.000	222,423		
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		09/29/2011	Various	11,669.980	323,959		
447011-10-7	HUNTSMAN		09/29/2011	LOOP CAPITAL	3,900.000	38,816		
447324-10-4	HURCO CO.		09/29/2011	ITG	100.000	2,122		
447462-10-2	HURON CONSULTING GR INC		09/29/2011	ITG	400.000	12,295		
Y38024-10-8	HUTCHISON WHAMPOA	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,000.000	71,017		
J22932-10-7	HYAKUJUSHI BANK LTD/THE	D	04/01/2011	INSTINET	7,000.000	25,683		
448954-10-7	HYPERDYNAMICS CORPORATION		11/30/2011	CITIGROUP GLOBAL MARKETS INC	19,580.000	72,054		
Y38203-12-4	HYSAN DEVELOPMENT CO	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	15,000.000	61,421		
44919P-50-8	IAC/INTERACTIVE CORP		09/29/2011	LOOP CAPITAL	1,700.000	67,893		
450828-10-8	IBERIABANK CORP		09/29/2011	Various	700.000	32,971		
J23059-11-6	IBIDEN CO	D	04/01/2011	INSTINET	500.000	15,521		
44925C-10-3	ICF INTERNATIONAL INC		09/29/2011	ITG	300.000	5,639		
44928D-10-8	ICG GROUP INC		09/29/2011	Various	1,320.000	14,696		
451055-10-7	ICONIX BRAND GROUP INC		09/29/2011	ITG	1,400.000	22,981		
44930G-10-7	ICU MEDICAL		09/29/2011	ITG	200.000	7,398		
451107-10-6	IDACORP INC		09/29/2011	Various	6,420.000	244,448		
J2388K-10-3	IDEMITSU KOSAN CO	D	04/01/2011	INSTINET	600.000	72,188		
45166R-20-4	IDENIX PHARMACEUTICALS INC		09/29/2011	Various	10,800.000	54,448		
45167R-10-4	IDEX CORP		11/30/2011	Various	2,840.000	97,031		
45168D-10-4	IDEXX LABS CORP		09/29/2011	LOOP CAPITAL	1,200.000	85,584		
448947-50-7	IDT CORP CL B		09/29/2011	Various	3,000.000	62,401		
45169U-10-5	IGATE CORP		09/29/2011	Various	1,100.000	16,521		
449586-10-6	IGM FINANCIAL INC	C	04/01/2011	ITG, INC CANADA	1,100.000	55,816		
451734-10-7	IHS INC CL A		11/30/2011	Various	4,320.000	360,494		
902104-10-8	II VI INC		09/29/2011	ITG	1,000.000	18,297		
452308-10-9	ILLINOIS TOOL WKS INC		11/30/2011	Various	17,160.000	815,344		
452327-10-9	ILLUMINA INC		09/29/2011	Various	4,600.000	254,007		
Q4875J-10-4	ILUKA RESOURCES LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	17,327.000	233,927		
45245A-10-7	IMATION CORP		09/29/2011	ITG	500.000	3,668		
45253H-10-1	IMMUNOGEN INC		09/29/2011	Various	5,900.000	56,170		
452907-10-8	IMMUNOMEDICS INC		09/29/2011	ITG	1,000.000	3,255		
45256B-10-1	IMPAX LABORATORIES		09/29/2011	ITG	1,200.000	22,521		
453038-40-8	IMPERIAL OIL LTD	C	04/01/2011	ITG, INC CANADA	1,200.000	62,947		
45337C-10-2	INCYTE CORPORATION		09/29/2011	Various	6,000.000	91,068		
453836-10-8	INDEPENDENT BANK CORP MA		09/29/2011	ITG	300.000	6,482		
455871-10-3	INDUSTRIAL ALLIANCE INSURANC	C	04/01/2011	ITG, INC CANADA	1,800.000	77,721		
45667G-10-3	INFINERA CORP		09/29/2011	Various	3,040.000	24,434		
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		09/29/2011	ITG	200.000	10,371		
45666Q-10-2	INFORMATICA CORP		11/30/2011	Various	5,380.000	246,166		
45678T-30-0	INFOSPACE INC		09/29/2011	ITG	600.000	5,051		
G47791-10-1	INGERSOLL-RAND PLC		11/30/2011	Various	8,980.000	297,485		
457030-10-4	INGLES MARKETS INC CL A		09/29/2011	ITG	300.000	4,303		
457153-10-4	INGRAM MICRO		11/30/2011	Various	8,000.000	135,875		
45719T-10-3	INHIBITEX INC		11/30/2011	Various	8,680.000	109,276		
457461-20-0	INLAND REAL ESTATE CORP		09/29/2011	ITG	1,000.000	7,432		
45790B-10-4	INNERGEX RENEWABLE ENERGY INC	C	04/01/2011	ITG, INC CANADA	1,600.000	15,972		
45773Y-10-5	INNERWORKINGS INC		09/29/2011	ITG	500.000	3,818		
45774N-10-8	INNOPHOS HOLDINGS INC		09/29/2011	Various	640.000	25,095		
45768S-10-5	INNOSPEC INC		09/29/2011	ITG	400.000	9,788		
J2467E-10-1	INPEX CORP	D	04/01/2011	INSTINET	17.000	132,460		
45772F-10-7	INPHI CORP		09/29/2011	ITG	400.000	3,446		
45765U-10-3	INSIGHT ENTERPRISES INC		09/29/2011	ITG	800.000	12,476		
45778Q-10-7	INSPERITY INC		11/30/2011	Various	2,140.000	52,285		
45774W-10-8	INSTEEL INDS INC		09/29/2011	ITG	300.000	2,989		
45784P-10-1	INSULET CORP		09/29/2011	Various	1,740.000	27,740		

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Q49361-10-0	INSURANCE AUSTRALIA GRP.	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,863.000	55,839		
45823T-10-6	INTACT FINACIAL GROUP	C	04/01/2011	ITG, INC CANADA	2,400.000	124,538		
457985-20-8	INTEGRA LIFE SCIENCES		09/29/2011	Various	1,720.000	64,549		
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		09/29/2011	ITG	2,900.000	15,251		
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		09/29/2011	LOOP CAPITAL	1,600.000	78,375		
458140-10-0	INTEL CORP		11/30/2011	Various	153,240.000	3,522,486		
458334-10-9	INTER PARFUMS INC		09/29/2011	Various	3,420.000	52,768		
45841N-10-7	INTERACTIVE BKRS GRP A		09/29/2011	ITG	800.000	11,304		
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP		09/29/2011	Various	2,240.000	63,403		
45865V-10-0	INTERCONTINENTALEXC		11/30/2011	Various	5,101.000	614,082		
45867G-10-1	INTERDIGITAL INC		09/29/2011	Various	1,380.000	70,774		
458665-10-6	INTERFACE INC		09/29/2011	Various	4,500.000	59,326		
458743-10-1	INTERLINE BRANDS INC		09/29/2011	ITG	500.000	6,684		
458786-10-0	INTERMEC INC		09/29/2011	ITG	800.000	5,141		
45884X-10-3	INTERMUNE INC		09/29/2011	Various	2,260.000	79,697		
45885A-30-0	INTERNAP NETWORK SERVICES		09/29/2011	Various	2,460.000	15,323		
459902-10-2	INTERNATIO NAL GAME TECHNOLOGY COM		09/29/2011	LOOP CAPITAL	5,800.000	86,606		
459044-10-3	INTERNATIONAL BANCSHARES CRP		09/29/2011	ITG	800.000	10,831		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		12/19/2011	Various	47,433.000	8,317,610		
460146-10-3	INTERNATIONAL PAPER CO		11/30/2011	Various	11,740.000	300,209		
460254-10-5	INTERNATIONAL RECTIFIER CORP		09/29/2011	ITG	1,200.000	22,771		
460335-20-1	INTERNATIONAL SPEEDWAY		09/29/2011	ITG	400.000	9,180		
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/29/2011	LOOP CAPITAL	9,700.000	72,014		
46069S-10-9	INTERSIL CORP		09/29/2011	ITG	2,400.000	25,251		
46113M-10-8	INTERVAL LEISURE GROUP		09/29/2011	ITG	400.000	5,329		
461148-10-8	INTEVAC INC		09/29/2011	ITG	500.000	3,403		
46116V-10-5	INTL FCSTONE INC		09/29/2011	Various	2,720.000	57,864		
46118H-10-4	INTRALINKS HOLDINGS INC		09/29/2011	ITG	700.000	5,614		
Q4968A-10-1	INTREPID MINES LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	24,111.000	52,566		
46121Y-10-2	INTREPID POTASH INC		09/29/2011	Various	1,340.000	37,848		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		11/30/2011	Various	2,000.000	113,227		
461202-10-3	INTUIT INC.		09/29/2011	Various	11,700.000	599,401		
46120E-60-2	INTUITIVE SURGICAL INC		11/30/2011	Various	1,784.000	675,938		
461203-10-1	INVACARE CORP		09/29/2011	ITG	600.000	13,898		
G491BT-10-8	INVESCO LTD		09/29/2011	LOOP CAPITAL	9,200.000	149,296		
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		09/29/2011	Various	13,620.000	254,313		
Q49560-10-7	INVESTA OFFICE FUND	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	39,838.000	25,631		
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	10/03/2011	Various	6,008,743.610	104,627,298		
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		11/30/2011	Various	5,060.000	52,618		
46146P-10-2	INVESTORS BANCORP INC		09/29/2011	ITG	800.000	10,109		
461730-10-3	INVESTORS REAL ESTATE TRUST		09/29/2011	ITG	800.000	5,876		
Q4976L-10-7	INVOCARE LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,725.000	34,612		
462044-10-8	ION GEOPHYSICAL CORP		09/29/2011	Various	5,840.000	39,597		
Q49809-10-8	IOOF HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,115.000	76,920		
44984A-10-5	IPC THE HOSPITALIST CO		09/29/2011	ITG	400.000	15,025		
44980X-10-9	IPG PHOTONICS CORP		09/29/2011	ITG	600.000	28,308		
Q49822-10-1	IRESS MARKET TECHNOLOGY LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	11,195.000	108,692		
46269C-10-2	IRIDIUM COMMUNICATIONS INC		09/29/2011	ITG	800.000	5,035		
46270W-10-5	IRIS INTERNATIONAL INC		09/29/2011	ITG	300.000	2,715		
462726-10-0	IROBOT		09/29/2011	Various	2,440.000	60,443		
462846-10-6	IRON MTN INC PA		11/30/2011	Various	4,940.000	157,303		
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		09/29/2011	Various	7,640.000	82,557		
464286-50-9	ISHARES MSCI CANADA ETF	I	12/30/2011	Various	370,234.000	11,394,337		
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	12/30/2011	Various	2,028,031.000	116,427,486		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		12/29/2011	Various	74,797.000	5,241,655		
464330-10-9	ISIS PHARMACEUTICALS INC		09/29/2011	Various	2,820.000	21,597		
464592-10-4	ISLE OF CAPRI CASINOS		09/29/2011	ITG	200.000	990		
M5920A-10-9	ISRAEL CHEMICALS ILS1	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	6,381.000	110,083		
45031X-20-4	ISTA PHARMACEUTICALS INC		09/29/2011	ITG	600.000	2,223		
45031U-10-1	ISTAR FINANCIAL		09/29/2011	Various	4,500.000	35,845		
J24994-10-5	ISUZU MOTORS JPY50	D	04/01/2011	INSTINET	15,000.000	57,046		
465685-10-5	ITC HOLDINGS		09/29/2011	LOOP CAPITAL	1,100.000	82,371		
465741-10-6	ITRON INC		11/30/2011	Various	1,820.000	61,754		
450911-20-1	ITT CORP		11/30/2011	Various	14,260.000	367,219		

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45068B-10-9	ITT EDUCATIONAL SVCS INC		12/19/2011	Various	1,300.000	70,712		
46579N-10-3	IVANHOE MINES LTD	C	04/01/2011	ITG, INC CANADA	8,100.000	222,370		
46579N-13-7	IVANHOE MINES LTD RIGHTS	C	12/15/2010	DISTRIBUTION	24,600.000	20,069		
46600W-10-6	IXYS CORPORATION		09/29/2011	Various	4,520.000	50,778		
466032-10-9	J & J SNACK FOODS CORP.		09/29/2011	ITG	400.000	19,453		
J28711-10-9	J FRONT RETAILING	D	04/01/2011	INSTINET	7,000.000	29,229		
708160-10-6	J.C. PENNEY CO. INC.		09/29/2011	LOOP CAPITAL	3,100.000	85,240		
48123V-10-2	J2 GLOBAL INC		09/29/2011	ITG	900.000	25,103		
466313-10-3	JABIL CIRC UIT INC COM		09/29/2011	Various	4,440.000	82,774		
466367-10-9	JACK IN THE BOX INC		09/29/2011	ITG	700.000	14,216		
469814-10-7	JACOBS ENGINEERING GROUP INC		09/29/2011	LOOP CAPITAL	2,500.000	85,609		
J25832-10-6	JAFCO CO LTD	D	04/01/2011	INSTINET	2,800.000	72,276		
47012E-10-6	JAKKS PACIFIC		09/29/2011	ITG	500.000	9,624		
470355-20-7	JAMES RIVER COAL CO		11/30/2011	Various	5,400.000	60,377		
47102X-10-5	JANUS CAP GROUP INC		09/29/2011	ITG	3,800.000	23,994		
J2620N-10-5	JAPAN AIRPORT TERMINAL CO LTD	D	04/01/2011	INSTINET	1,300.000	15,989		
J2739K-10-9	JAPAN EXCELLENT INC	D	04/01/2011	INSTINET	9.000	48,693		
J2785A-10-4	JAPAN LOGISTICS FUND INC	D	04/01/2011	INSTINET	5.000	39,794		
J2741H-10-2	JAPAN PRIME REALTY INVT	D	04/01/2011	INSTINET	17.000	45,377		
J27544-10-5	JAPAN RETAIL FUND INVT	D	04/01/2011	INSTINET	45.000	69,952		
J27743-10-3	JAPAN STEEL WORKS	D	04/01/2011	INSTINET	3,000.000	23,015		
471109-10-8	JARDEN CORP		11/30/2011	Various	3,160.000	94,420		
472147-10-7	JAZZ PHARMACEUTICALS INC		09/29/2011	Various	3,300.000	108,949		
46612K-10-8	JDA SOFTWARE GROUP INC		09/29/2011	ITG	800.000	18,722		
46612J-50-7	JDS UNIPHA SE CORP COM PAR O		09/29/2011	Various	8,740.000	127,766		
472319-10-2	JEFFERIES GROUP INC NEW		09/29/2011	Various	3,240.000	42,279		
J2817M-10-0	JFE HOLDINGS INC NPV	D	04/01/2011	INSTINET	1,800.000	51,095		
J2870F-10-9	JFE SHOJI HOLDINGS INC	D	04/01/2011	INSTINET	9,000.000	39,047		
W4939T-10-9	JM AB	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	838.000	22,345		
477839-10-4	JOHN BEAN TECH		09/29/2011	ITG	500.000	7,172		
G9745T-11-8	JOHN WOOD GROUP REDEMPTION B SHARES	D	04/01/2011	DISTRIBUTION	21,032.000	38,893		
478160-10-4	JOHNSON & JOHNSON		11/30/2011	Various	69,760.000	4,447,927		
478366-10-7	JOHNSON CONTROLS INC		11/30/2011	Various	32,180.000	1,110,304		
G5150J-14-0	JOHNSON ELECTRIC HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	54,500.000	32,162		
480200-10-7	JONES LANG LASALLE INC.		09/29/2011	LOOP CAPITAL	800.000	44,018		
480838-10-1	JOS A BANK CLOTHIERS INC		09/29/2011	Various	940.000	45,448		
481130-10-2	JOURNAL COMMUNICATIONS INC CL A		09/29/2011	ITG	600.000	1,841		
481165-10-8	JOY GLOBAL INC		11/30/2011	Various	3,480.000	271,572		
J28541-10-0	JOYO BANK	D	04/01/2011	INSTINET	12,000.000	46,861		
46625H-10-0	JP MORGAN CHASE & CO		11/30/2011	Various	136,040.000	4,829,679		
J2946V-10-4	JTEKT CORP	D	04/01/2011	INSTINET	3,600.000	44,913		
48203R-10-4	JUNIPER NETWORKS INC		11/30/2011	Various	21,580.000	638,684		
48213W-10-1	JUST ENERGY GROUP INC	C	04/01/2011	ITG, INC CANADA	8,200.000	133,125		
48273U-10-2	K12		09/29/2011	Various	1,480.000	39,048		
48282T-10-4	KADANT INC		11/30/2011	Various	3,000.000	59,807		
483007-70-4	KAISER ALUMINUM CORP		09/29/2011	ITG	300.000	13,709		
J29258-10-0	KAKAKU.COM INC	D	04/01/2011	INSTINET	3.000	16,393		
483548-10-3	KAMAN CORP		09/29/2011	ITG	400.000	11,275		
J30169-10-6	KANSAI ELECTRIC POWER CO	D	04/01/2011	INSTINET	3,300.000	69,758		
484836-10-1	KANSAS CITY LIFE INSURANCE CO.		09/29/2011	ITG	100.000	3,047		
485170-30-2	KANSAS CITY SOUTHERN		09/29/2011	LOOP CAPITAL	2,200.000	113,327		
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		09/29/2011	ITG	800.000	11,317		
48238T-10-9	KAR AUCTION SERVICES INC		09/29/2011	ITG	900.000	11,025		
M6244J-10-7	KARDEN YAZAMUT	D	10/05/2011	DISTRIBUTION	7,285.000	2,127		
Q5210P-10-1	KAROON GAS AUSTRALIA LIMITED	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,921.000	57,888		
486587-10-8	KAYDON CORPORATION		09/29/2011	ITG	500.000	14,633		
48666K-10-9	KB HOME COM		11/30/2011	Various	8,820.000	62,940		
48242W-10-6	KBR INC		09/29/2011	Various	4,360.000	128,740		
J31843-10-5	KDDI CORP JPY5000	D	04/01/2011	INSTINET	39.000	236,889		
487169-10-4	KEARNY FINANCIAL CORP		09/29/2011	ITG	200.000	1,766		
J32233-10-8	KEISEI ELECTRIC RAILWAY	D	04/01/2011	INSTINET	4,000.000	22,328		
J05754-10-6	KEIYO BANK LTD/THE	D	04/01/2011	INSTINET	6,000.000	29,739		
487836-10-8	KELLOGG CO.		12/19/2011	Various	8,100.000	428,771		
488152-20-8	KELLY SERVICES INC. CLASS A		11/30/2011	Various	4,560.000	64,272		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
488360-20-7	KEMET CORP		09/29/2011	Various	7,980.000	59,722		
488401-10-0	KEMPER CORP		09/29/2011	ITG	1,000.000	24,454		
488879-10-7	KENEXA CORP		09/29/2011	ITG	500.000	8,275		
489170-10-0	KENNAMETAL, INC.		09/29/2011	Various	2,200.000	76,388		
193294-10-5	KENNETH COLE PRODUCTIONS A		09/29/2011	ITG	200.000	2,098		
490057-10-6	KENSEY NASH CORP		09/29/2011	ITG	200.000	4,934		
Y4722Z-12-0	KEPPEL CORP	D	04/26/2011	Various	13,400.000	87,116		
G52440-10-7	KERRY PROPERTIES L HKD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,500.000	32,465		
492515-10-1	KERYX BIOPHARMACEUTICAL COMMON STOCK		09/29/2011	ITG	1,300.000	3,927		
492914-10-6	KEY ENERGY SERVICES INC		09/29/2011	ITG	2,600.000	24,402		
493267-10-8	KEYCORP NEW COM		11/30/2011	Various	29,360.000	209,178		
493271-10-0	KEYERA CORP	C	04/01/2011	ITG, INC CANADA	5,400.000	221,539		
493308-10-0	KEYNOTE SYSTEMS INC		09/29/2011	Various	2,480.000	53,367		
493723-10-0	KEYW HOLDING CORP		09/29/2011	ITG	100.000	687		
493732-10-1	KFORCE INC		09/29/2011	Various	900.000	10,619		
49427F-10-8	KILROY REALTY CORPORATION		09/29/2011	Various	1,540.000	49,098		
494274-10-3	KIMBALL INTERNATIONAL INC CL B		09/29/2011	ITG	300.000	1,441		
494368-10-3	KIMBERLY-CLARK CORP		11/30/2011	Various	15,660.000	1,113,288		
49446R-10-9	KIMCO REALTY CORP		09/29/2011	LOOP CAPITAL	8,400.000	131,062		
J33093-10-5	KINDEN CORP	D	04/01/2011	INSTINET	3,000.000	27,106		
49456B-10-1	KINDER MORGAN INC DEL		09/29/2011	LOOP CAPITAL	2,200.000	57,942		
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		10/27/2011	Various	1,729.890	102,602		
494580-10-3	KINDRED HEALTHCARE INC		09/29/2011	Various	2,052.860	38,661		
Q5318K-10-3	KINGSGATE CONSOLIDATED LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,368.000	39,893		
497266-10-6	KIRBY CORP		09/29/2011	LOOP CAPITAL	1,000.000	53,461		
49740P-10-6	KIRKLAND LAKE GOLD INC	C	04/01/2011	ITG, INC CANADA	900.000	12,453		
497498-10-5	KIRKLAND'S INC		09/29/2011	ITG	200.000	1,901		
482470-20-0	KIT DIGITAL INC		09/29/2011	Various	7,400.000	64,638		
49803T-10-2	KITE REALTY GROUP TRUST		09/29/2011	ITG	600.000	2,203		
Q53422-10-3	KIWI INCOME PROPERTY TRUST	D	04/01/2011	INSTINET HONG KONG	50,754.000	38,946		
482480-10-0	KLA TENCOR CORP		11/30/2011	Various	11,840.000	519,171		
499005-10-6	KNIGHT CAPITAL GROUP INC		09/29/2011	Various	3,100.000	39,036		
499064-10-3	KNIGHT TRANSPORTATION INC		09/29/2011	ITG	1,300.000	17,558		
498904-20-0	KNOLL INC		09/29/2011	Various	1,560.000	28,017		
499183-80-4	KNOLOGY INC		09/29/2011	ITG	700.000	9,428		
500150-10-0	KODIAK OIL AND GAS GROUP		09/29/2011	ITG	4,000.000	21,456		
500255-10-4	KOHLS CORP		09/29/2011	Various	7,580.000	382,572		
J34899-10-4	KOITO MANUFACTURING CO LTD	D	04/01/2011	INSTINET	2,000.000	31,470		
J35544-10-5	KOKUYO CO LTD	D	04/01/2011	INSTINET	5,400.000	39,994		
500600-10-1	KOPIN CORP		09/29/2011	ITG	1,200.000	4,126		
50060P-10-6	KOPPERS CO.		09/29/2011	ITG	400.000	10,415		
500643-20-0	KORN/FERRY INTERNATIONAL		11/30/2011	Various	3,560.000	56,507		
50075N-10-4	KRAFT FOOD S INC CL A		11/30/2011	Various	48,240.000	1,681,130		
50077C-10-6	KRATON PERFORMANCE POLYMERS		11/30/2011	Various	6,340.000	187,123		
50077B-20-7	KRATOS DEFENSE & SECURITY		11/30/2011	Various	9,720.000	49,555		
501014-10-4	KRISPY KREME DOUGHNUTS INC		09/29/2011	Various	10,020.000	72,224		
501044-10-1	KROGER CO		11/30/2011	Various	14,300.000	318,793		
50105F-10-5	KRONOS WORLDWIDE INC		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	3,900.000	75,909		
J36615-10-2	KS HOLDINGS CORP	D	04/01/2011	INSTINET	2,200.000	62,475		
482686-10-2	K-SWISS INC		09/29/2011	ITG	400.000	1,712		
J36662-13-8	KUBOTA CORP	D	04/01/2011	INSTINET	2,000.000	18,533		
H4673L-14-5	KUEHNE & NAGEL INTL	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	607.000	85,260		
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		09/29/2011	ITG	1,400.000	10,648		
R38879-24-4	KVAERNER ASA	D	12/15/2010	DISTRIBUTION	17,973.000	31,052		
482423-10-0	KWB INC		09/29/2011	ITG	700.000	9,835		
J37479-11-0	KYOCERA CORP JPY50	D	04/01/2011	INSTINET	500.000	49,991		
J37996-11-3	KYORIN CO LTD	D	04/01/2011	INSTINET	2,000.000	33,580		
502424-10-4	L-3 COMMUNICATIONS		09/29/2011	Various	5,580.000	411,248		
50540R-40-9	LABORATORY CORP AMER HLDGS		11/30/2011	Various	3,000.000	247,046		
505597-10-4	LACLEDE GROUP INC		09/29/2011	ITG	300.000	11,585		
511637-10-0	LAKELAND BANCORP INC		09/29/2011	Various	300.000	2,336		
511656-10-0	LAKELAND FINANCIAL CORP		09/29/2011	Various	2,860.000	59,955		
512807-10-8	LAM RESEARCH CORP.		09/29/2011	LOOP CAPITAL	2,500.000	95,488		
512815-10-1	LAMAR ADVERTISING CO		09/29/2011	ITG	1,300.000	23,059		

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513847-10-3	LANCASTER COLONY CORP.		09/29/2011	LOOP CAPITAL	800.000	48,331		
51476K-10-3	LANDAUER INC		09/29/2011	ITG	200.000	9,857		
514766-10-4	LANDEC CORP		09/29/2011	ITG	300.000	1,650		
515098-10-1	LANDSTAR SYSTEMS INC		09/29/2011	LOOP CAPITAL	1,000.000	39,927		
517834-10-7	LAS VEGAS SANDS CORP		11/30/2011	Various	14,180.000	610,121		
517942-10-8	LASALLE HOTELS		09/29/2011	ITG	1,700.000	33,432		
518415-10-4	LATTICE SEMICONDUCTOR		09/29/2011	Various	6,420.000	37,262		
521050-10-4	LAYNE CHRISTENSEN CO		09/29/2011	ITG	300.000	7,042		
505336-10-7	LA-Z-BOY CHAIR CO.		09/29/2011	ITG	1,100.000	8,345		
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		09/29/2011	Various	1,660.000	14,056		
52186N-10-6	LEAPFROG ENTERPRISES INC		11/30/2011	Various	8,580.000	44,628		
521865-20-4	LEAR CORP		09/29/2011	Various	6,580.000	313,883		
524901-10-5	LEGG MASON INC COM		09/29/2011	LOOP CAPITAL	2,800.000	74,073		
524660-10-7	LEGGETT & PLATT INC		09/29/2011	LOOP CAPITAL	2,900.000	59,308		
Q55190-10-4	LEIGHTON HOLDINGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,186.000	97,571		
52602E-10-2	LENDER PROCESSING SERVICES		09/29/2011	Various	13,120.000	192,236		
526057-10-4	LENNAR COR P CL A		09/29/2011	LOOP CAPITAL	3,200.000	44,390		
526057-30-2	LENNAR CORP CLASS B		09/29/2011	ITG	300.000	3,137		
526107-10-7	LENNOX INTERNATIONAL INC		11/30/2011	Various	1,820.000	57,141		
527288-10-4	LEUCADIA NATIONAL C		09/29/2011	Various	18,040.000	625,510		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		11/30/2011	Various	128,200.000	525,616		
528872-10-4	LEXICON PHARMACEUTICALS INC		09/29/2011	ITG	3,200.000	2,987		
528872-99-7	LEXICON RIGHTS		11/17/2011	DIRECT	3,200.000			
529043-10-1	LEXINGTON REALTY TRUST		09/29/2011	Various	8,540.000	73,315		
529771-10-7	LEXMARK IN TL INC CL A		09/29/2011	LOOP CAPITAL	1,600.000	45,088		
50187A-10-7	LHC GROUP INC		11/30/2011	Various	2,200.000	31,412		
G5485F-16-9	LI & FUNG LTD CMN STK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	52,000.000	264,773		
529898-10-8	LIBBEY INC		11/30/2011	Various	4,000.000	47,585		
530555-10-1	LIBERTY GLOBAL INC	R	09/29/2011	Various	16,200.000	649,255		
530555-30-9	LIBERTY GLOBAL INC	R	09/29/2011	Various	9,860.000	385,392		
53071M-10-4	LIBERTY INTERACTIVE CORP		11/30/2011	Various	30,700.000	489,449		
530322-10-6	LIBERTY MEDIA CORP LIBERTY CAPITAL		11/28/2011	Various	8,060.900	599,179		
531172-10-4	LIBERTY PROPERTY TRUST		09/29/2011	LOOP CAPITAL	2,300.000	67,546		
53215T-10-6	LIFE PARTNERS HLDGS INC		09/29/2011	ITG	100.000	607		
53217V-10-9	LIFE TECHNOLOGIES CORP		09/29/2011	LOOP CAPITAL	3,400.000	130,563		
53217R-20-7	LIFE TIME FITNESS INC		09/29/2011	Various	1,160.000	43,549		
53219L-10-9	LIFEPOINT HOSPITALS INC		09/29/2011	LOOP CAPITAL	1,000.000	36,330		
G54856-12-8	LIFESTYLE INTL HLDGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	12,500.000	30,055		
53220K-50-4	LIGAND PHARMACEUTICALS		09/29/2011	Various	3,240.000	44,701		
53261M-10-4	LIMELIGHT NETWORKS INC		09/29/2011	ITG	1,100.000	2,679		
532716-10-7	LIMITED BRANDS INC		09/29/2011	Various	11,580.000	417,991		
532774-10-6	LIN TV CORP CL A		09/29/2011	ITG	600.000	1,315		
Q5562Z-10-3	LINC ENERGY LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,463.000	31,821		
532791-10-0	LINCARE HOLDINGS INC		09/29/2011	LOOP CAPITAL	1,900.000	42,238		
533535-10-0	LINCOLN EDUCATIONAL SERVICES		09/29/2011	ITG	200.000	1,663		
533900-10-6	LINCOLN ELEC HLDGS		09/29/2011	LOOP CAPITAL	1,600.000	48,255		
534187-10-9	LINCOLN NA TL CORP IN COM		11/30/2011	Various	9,160.000	166,004		
535555-10-6	LINDSAY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	12,523		
H49983-17-6	LINDT & SPRUENGLI NAMEN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1.000	32,793		
H49983-18-4	LINDT & SPRUENGLI PART	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	16.000	47,064		
535678-10-6	LINEAR TEC HNOLOGY CORP COM		09/29/2011	LOOP CAPITAL	4,500.000	128,567		
Y5281M-11-1	LINK REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	129,000.000	404,458		
53578A-10-8	LINKEDIN CORP		11/30/2011	CITIGROUP GLOBAL MARKETS INC	2,280.000	150,320		
J13776-10-9	LINTEC CORP	D	04/01/2011	INSTINET	1,900.000	53,781		
J38933-10-7	LION CORP	D	04/01/2011	INSTINET	4,000.000	19,885		
536252-10-9	LIONBRIDGE TECHNOLOGIES INC		09/29/2011	ITG	700.000	1,681		
535919-20-3	LIONS GATE ENTERTAINMENT		09/29/2011	ITG	1,100.000	7,471		
53635B-10-7	LIQUIDITY SERVICES INC		09/29/2011	Various	2,620.000	86,948		
536797-10-3	LITHIA MTRS INC		09/29/2011	Various	3,860.000	55,651		
537008-10-4	LITTLEFUSE INC		09/29/2011	Various	2,100.000	86,249		
538034-10-9	LIVE NATION ENTERTAINMENT INC		09/29/2011	Various	5,800.000	47,744		
538146-10-1	LIVEPERSON INC		09/29/2011	Various	7,500.000	78,884		
539320-10-1	LIZ CLAIBO RNE INC COM		09/29/2011	ITG	1,800.000	9,503		
501889-20-8	LKQ CORP		09/29/2011	Various	4,820.000	118,443		

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539830-10-9	LOCKHEED MARTIN CORP		11/30/2011	Various	7,380.000	543,095		
540424-10-8	LOEWS CORP		11/30/2011	Various	14,060.000	541,668		
H50430-23-2	LOGITECH INTERNATIONAL	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,790.000	55,961		
54142L-10-9	LOGMELN INC		09/29/2011	ITG	300.000	9,786		
54222A-10-6	LONE PINE RESOURCES INC		11/30/2011	Various	15,324.030	155,405		
H50524-13-3	LONZA GROUP	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,349.000	196,310		
543524-30-0	LOOPNET INC		09/29/2011	ITG	500.000	8,650		
543881-10-6	LORAL SPACE AND COMMUNICATIONS		09/29/2011	Various	460.000	30,383		
546347-10-5	LOUISIANA-PACIFIC CORP.		09/29/2011	Various	4,140.000	31,031		
548661-10-7	LOWES COS INC USD0.50		11/30/2011	Various	45,720.000	1,015,034		
50213H-10-0	LPL INVESTMENT HOLDINGS INC		09/29/2011	Various	4,120.000	105,483		
502160-10-4	LSB INDUSTRIES INC		09/29/2011	ITG	400.000	12,480		
502161-10-2	LSI CORP		09/29/2011	LOOP CAPITAL	12,100.000	64,677		
502175-10-2	LTC PROPERTIES INC		09/29/2011	ITG	500.000	12,728		
502403-20-7	LTX-CREDENCE CORP		09/29/2011	Various	8,280.000	45,156		
549764-10-8	LUFKIN INDUSTRIES INC		09/29/2011	Various	1,760.000	141,333		
550021-10-9	LULULEMON ATHLETICA INC	I	11/30/2011	Various	13,480.000	695,845		
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		09/29/2011	ITG	400.000	6,237		
55027E-10-2	LUMINEX CORP		09/29/2011	ITG	700.000	15,879		
550283-10-5	LUMOS NETWORKS CORP		11/01/2011	DISTRIBUTION	2,430.000	24,614		
W54114-10-8	LUNDBERGS AB-B SHS	D	05/11/2011	BONUS ISSUE	1,530.000	57,564		
550372-10-6	LUNDIN MINING CORP COM NPV	C	04/01/2011	ITG, INC CANADA	23,400.000	198,403		
Q5683J-10-3	LYNAS CORP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	82,003.000	192,213		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		11/30/2011	Various	43,780.000	1,670,406		
55261F-10-4	M & T BANK CORP		11/30/2011	Various	4,800.000	345,599		
552690-10-9	M D U RESOURCES GROUP, INC.		11/30/2011	Various	9,640.000	198,121		
553777-10-3	M T S SYSTEMS		09/29/2011	ITG	300.000	9,318		
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		11/30/2011	Various	6,820.000	60,542		
554282-10-3	MACDONALD DETTWILER & ASSOCIATES LTD	C	04/01/2011	ITG, INC CANADA	900.000	49,570		
554382-10-1	MACERICH COMPANY		11/30/2011	Various	5,180.000	241,158		
554489-10-4	MACK-CALI REALTY CORP		11/30/2011	Various	3,400.000	89,045		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,567.000	97,222		
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	R	09/29/2011	Various	1,020.000	23,302		
55616P-10-4	MACYS INC		11/30/2011	Various	10,940.000	308,049		
559079-20-7	MAGELLAN HEALTH SERVICES INC		09/29/2011	Various	3,920.000	192,564		
559181-10-2	MAGMA DESIGN AUTOMATION INC		09/29/2011	Various	9,600.000	45,249		
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	04/01/2011	ITG, INC CANADA	700.000	33,976		
55973B-10-2	MAGNUM HUNTER RESOURCES CORP		09/29/2011	Various	16,900.000	63,612		
G5753U-11-2	MAIDEN HOLDINGS LTD		09/29/2011	ITG	700.000	5,331		
560305-10-4	MAIDENFORM BRANDS INC		09/29/2011	ITG	500.000	11,332		
56035L-10-4	MAIN STREET CAPITAL CORP		11/30/2011	Various	5,780.000	108,074		
56062Y-10-2	MAINSOURCE FINANCIAL GROUP 1		09/29/2011	ITG	300.000	2,648		
560879-10-8	MAKO SURGICAL CORP		09/29/2011	Various	4,200.000	149,816		
J39659-10-7	MANDOM CORP	D	04/01/2011	INSTINET	1,100.000	26,455		
562750-10-9	MANHATTAN ASSOCIATES		09/29/2011	ITG	400.000	13,449		
563571-10-8	MANITOWOC INC COM		09/29/2011	ITG	2,500.000	18,444		
56400P-20-1	MANNKIND CORP		09/29/2011	Various	4,840.000	18,144		
56418H-10-0	MANPOWERGROUP		09/29/2011	LOOP CAPITAL	1,600.000	55,343		
564563-10-4	MANTECH INTL CORP		09/29/2011	ITG	400.000	12,731		
56509R-10-8	MAP PHARMACEUTICALS		09/29/2011	Various	3,020.000	44,110		
565849-10-6	MARATHON OIL CORP		11/30/2011	Various	34,040.000	1,125,339		
56585A-10-2	MARATHON PETROLEUM CORP		11/30/2011	Various	52,900.000	1,479,300		
56624R-10-8	MARCHEX INC CL B		09/29/2011	ITG	500.000	4,388		
566330-10-6	MARCUS CORP		09/29/2011	ITG	200.000	2,024		
M6803V-12-9	MARFIN POPULAR BANK PUBLIC RIGHTS	D	01/24/2011	Various	54,933.960	3,263		
567908-10-8	MARINEMAX INC		09/29/2011	ITG	300.000	1,991		
570535-10-4	MARKEL CORP		09/29/2011	LOOP CAPITAL	190.000	69,099		
57060D-10-8	MARKETAXESS HOLDINGS INC		09/29/2011	ITG	600.000	15,906		
571903-20-2	MARRIOTT I NTL INC NEW CL A		11/30/2011	Various	17,040.000	507,653		
57164Y-10-7	MARRIOTT VACATIONS WORLD		11/22/2011	DISTRIBUTION	3,728.100	76,350		
571748-10-2	MARSH + MCLENNAN COS INC		11/30/2011	Various	30,280.000	872,439		
573075-10-8	MARTEN TRANSPORT LTD		09/29/2011	ITG	300.000	5,273		
573083-10-2	MARTHA STEWART OMNIMEDIA INC		09/29/2011	ITG	600.000	1,961		
573284-10-6	MARTIN MARIETTA MATERIALS		11/30/2011	Various	2,480.000	182,884		

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J4001N-10-0	MARUHA NICHIRO HOLDINGS INC	D	04/01/2011	INSTINET	44,000.000	62,821		
J40089-10-4	MARUI CO	D	04/01/2011	INSTINET	5,200.000	33,367		
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		09/29/2011	Various	11,340.000	169,487		
574599-10-6	MASCO CORP		09/29/2011	Various	13,660.000	145,649		
574795-10-0	MASIMO CORP		09/29/2011	ITG	1,100.000	24,052		
576323-10-9	MASTEC INC.		09/29/2011	Various	2,400.000	44,056		
57636Q-10-4	MASTERCARD INC CLASS A		12/01/2011	Various	2,979.000	1,016,348		
576690-10-1	MATERION CORP		09/29/2011	ITG	400.000	9,041		
576853-10-5	MATRIX SERVICE COMPANY		09/29/2011	ITG	500.000	4,342		
J4086C-10-2	MATSUI SECURITIES CO	D	04/01/2011	INSTINET	11,600.000	62,041		
J41208-10-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD	D	04/01/2011	INSTINET	1,000.000	19,188		
577081-10-2	MATTEL INC COM		09/29/2011	LOOP CAPITAL	7,000.000	185,313		
577128-10-1	MATTHEWS INTL CORP		09/29/2011	ITG	500.000	15,352		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		11/30/2011	Various	13,980.000	347,141		
577933-10-4	MAXIMUS INC		09/29/2011	Various	2,200.000	77,276		
57776J-10-0	MAXLINEAR INC-CLASS A		09/29/2011	ITG	200.000	1,268		
577767-10-6	MAXWELL TECHNOLOGIES INC		09/29/2011	ITG	600.000	11,221		
J41551-10-2	MAZDA MOTOR CORP	D	04/01/2011	INSTINET	16,000.000	34,505		
55264U-10-8	MB FINANCIAL INC		09/29/2011	ITG	1,000.000	14,774		
55262C-10-0	MBIA INC		09/29/2011	ITG	2,800.000	20,762		
G5922D-11-6	MCBRIDE ORD B SHARES	D	04/01/2011	DISTRIBUTION	1,793,840.000	3,602		
G5922D-13-2	MCBRIDE PLC B SHARES	D	10/31/2011	DISTRIBUTION	4,305,216.000	6,599		
579489-10-5	MCCLATCHY CO CL A		09/29/2011	Various	700.000	900		
579780-20-6	MCCORMICK & CO.		12/19/2011	Various	4,820.000	225,001		
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		09/29/2011	LOOP CAPITAL	4,600.000	55,735		
580135-10-1	MCDONALDS CORP		11/30/2011	Various	31,300.000	2,842,293		
58047P-10-7	MCG CAPITAL CORP		09/29/2011	ITG	1,100.000	4,496		
580589-10-9	MCGRATH RENTCORP.		09/29/2011	ITG	300.000	7,100		
580645-10-9	MCGRAW HILL COS INC		11/30/2011	Various	15,920.000	652,892		
58155Q-10-3	MCKESSON CORP		12/14/2011	Various	28,660.000	2,196,926		
582411-10-4	MCMORAN EXPLORATION COMPANY		09/29/2011	Various	4,960.000	75,119		
552676-10-8	MDC HOLDINGS INC		09/29/2011	ITG	800.000	14,158		
582839-10-6	MEAD JOHNSON NUTRITION CO A		11/30/2011	Various	8,500.000	624,001		
58319P-10-8	MEADOWBROOK INSURANCE GRP		09/29/2011	ITG	700.000	6,214		
583334-10-7	MEADWESTVA CO CORP COM		11/30/2011	Various	12,580.000	358,246		
583421-10-2	MEASUREMENT SPECIALTIES INC		09/29/2011	Various	2,300.000	60,103		
584045-10-8	MEDASSETS INC		09/29/2011	ITG	900.000	8,970		
58404W-10-9	MEDCATH CORP		09/29/2011	ITG	400.000	5,458		
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		09/29/2011	ITG	7,900.000	381,360		
58463J-30-4	MEDICAL PPTYS TRUST INC		09/29/2011	ITG	1,900.000	17,531		
584688-10-5	MEDICINES COMPANY		09/29/2011	Various	3,100.000	48,964		
584690-30-9	MEDICIS PHARMACEUTICAL CORP		09/29/2011	Various	1,460.000	52,029		
58471A-10-5	MEDIDATA SOLUTIONS INC		09/29/2011	Various	4,080.000	67,900		
58470H-10-1	MEDIFAST INC		09/29/2011	ITG	600.000	9,970		
58501N-10-1	MEDIVATION INC		09/29/2011	Various	1,960.000	34,837		
58502B-10-6	MEDNAX INC		09/29/2011	LOOP CAPITAL	1,000.000	64,063		
58506K-10-2	MEDQUIST HLDGS INC		09/29/2011	ITG	400.000	3,081		
585055-10-6	MEDTRONIC INC.		11/30/2011	Various	34,060.000	1,208,411		
Q59444-10-1	MEDUSA MINING LIMITED	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,131.000	15,703		
552704-10-8	MEG ENERGY	C	04/01/2011	ITG, INC CANADA	400.000	20,342		
J4225X-10-8	MELCO HOLDINGS INC	D	04/01/2011	INSTINET	1,200.000	36,161		
M51363-11-3	MELLANIOX TECHNOLOGIES LTD	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	1,079.000	26,936		
G5973B-18-3	MELROSE PREFERRED C SHARES	D	08/09/2011	DISTRIBUTION	50,862.000	33,032		
552715-10-4	MEMC ELECT R MATLS INC COM		09/29/2011	Various	35,140.000	202,045		
587118-10-0	MENS WEARHOUSE		09/29/2011	Various	1,500.000	40,856		
587200-10-6	MENTOR GRAPHICS CORP.		09/29/2011	ITG	1,800.000	17,810		
58733R-10-2	MERCADOLIBRE INC	R	09/29/2011	Various	1,240.000	69,491		
588056-10-1	MERCER INTERNATIONAL INC		09/29/2011	Various	11,280.000	80,463		
58933Y-10-5	MERCK & CO. INC.		11/30/2011	Various	82,940.000	2,773,158		
589378-10-8	MERCURY COMPUTER SYSTEMS		09/29/2011	Various	920.000	13,815		
589400-10-0	MERCURY GENERAL CORP		09/29/2011	ITG	600.000	23,016		
589433-10-1	MEREDITH C ORP COM		09/29/2011	ITG	700.000	16,041		
589499-10-2	MERGE HEALTHCARE INC		11/30/2011	Various	9,140.000	58,949		
58964Q-10-4	MERIDAN INTERSTATE BANCORP		09/29/2011	ITG	100.000	1,076		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
589584-10-1	MERIDIAN BIOSCIENCE INC		09/29/2011	ITG	800.000	12,946		
589889-10-4	MERIT MEDICAL SYSTEMS INC		09/29/2011	ITG	800.000	10,799		
59001A-10-2	MERITAGE HOMES CORP		11/30/2011	Various	2,460.000	49,343		
59001K-10-0	MERITOR INC		09/29/2011	Various	3,300.000	38,502		
590470-10-3	MERU NETWORKS INC		09/29/2011	ITG	200.000	1,605		
591018-80-9	METABOLIX INC		09/29/2011	Various	500.000	2,261		
591176-10-2	METALICO INC		09/29/2011	ITG	900.000	3,457		
59132A-10-4	METALS USA HOLDINGS CORP		09/29/2011	ITG	200.000	1,818		
59151K-10-8	METHANEX CORP	C	04/01/2011	ITG, INC CANADA	3,000.000	94,883		
591520-20-0	METHODE ELECTRONICS CLASS A		09/29/2011	ITG	600.000	4,565		
59156R-10-8	METLIFE INC COM		11/30/2011	Various	49,400.000	1,810,581		
592142-10-3	METRO HEALTH NETWORKS INC		10/04/2011	MERGER	24.840	113		
V62616-12-9	METRO HOLDINGS LTD	D	06/29/2011	BONUS ISSUE	32,800.000	14,609		
591708-10-2	METROPCS COMMUNICATIONS		09/29/2011	Various	13,740.000	186,817		
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/29/2011	LOOP CAPITAL	622.000	87,984		
H5498Z-12-8	MEYER BURGER TECHNOLOGY AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	549.000	25,388		
55277J-10-8	MF GLOBAL HOLDINGS LTD		09/29/2011	ITG	3,100.000	13,291		
55272X-10-2	MFA FINANCIAL INC		09/29/2011	Various	19,240.000	151,833		
55277P-10-4	MGE ENERGY INC		09/29/2011	ITG	400.000	16,340		
552848-10-3	MGIC INVT CORP WIS		09/29/2011	ITG	3,300.000	6,355		
552953-10-1	MGM RESORTS INTERNATIONAL		09/29/2011	Various	7,620.000	79,114		
057149-10-6	MICHAEL BAKER CORP		09/29/2011	ITG	100.000	1,946		
594793-10-1	MICREL INC		11/30/2011	Various	6,860.000	70,623		
594901-10-0	MICRO SYSTEMS INC		09/29/2011	LOOP CAPITAL	1,600.000	72,019		
595017-10-4	MICROCHIP TECHNOLOGY INC		11/30/2011	Various	3,980.000	129,255		
59509C-10-5	MICROMET INC		09/29/2011	ITG	1,300.000	6,138		
595112-10-3	MICRON TEC HNOLOGY INC COM		11/30/2011	Various	42,800.000	354,648		
595137-10-0	MICROSEMI CORP.		09/29/2011	ITG	1,400.000	23,316		
594918-10-4	MICROSOFT CORP		11/30/2011	Various	191,960.000	4,908,896		
594972-40-8	MICROSTRATEGY INC CL A		09/29/2011	Various	277.000	32,008		
594960-10-6	MICROVISION INC		09/29/2011	ITG	1,500.000	1,103		
59522J-10-3	MID AMERICA APT		11/30/2011	Various	3,080.000	187,521		
596278-10-1	MIDDLEBY CORP		09/29/2011	Various	480.000	35,131		
596680-10-8	MIDDLESEX WATER CO		09/29/2011	ITG	200.000	3,382		
G4491W-10-0	MIDLAND HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	70,000.000	54,212		
J42669-10-1	MIKUNI COCA-COLA BOTTLING CO LTD	D	04/01/2011	INSTINET	1,600.000	14,024		
600544-10-0	MILLER HERMAN, INC.		11/30/2011	Various	5,100.000	105,730		
602682-20-5	MINDSPEED TECHNOLOGIES INC		09/29/2011	ITG	700.000	3,737		
602720-10-4	MINE SAFETY APPLIANCES CO		09/29/2011	ITG	600.000	16,392		
602900-10-2	MINEFINDERS CORP	C	04/01/2011	ITG, INC CANADA	1,400.000	18,277		
603158-10-6	MINERAL TECH INC		09/29/2011	ITG	400.000	20,231		
604567-10-7	MIPS TECHNOLOGIES INC		09/29/2011	Various	9,440.000	47,858		
60649T-10-7	MISTRAS GROUP INC		09/29/2011	Various	2,400.000	43,316		
J43293-10-9	MISUMI GROUP INC	D	04/01/2011	INSTINET	1,400.000	33,966		
G61572-21-3	MISYS PLC B SHARES	D	06/08/2010	DISTRIBUTION	41,445.000	16,038		
606710-10-4	MITEL NETWORKS CORP		09/29/2011	ITG	300.000	736		
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	04/01/2011	INSTINET	43,000.000	269,953		
J43830-11-6	MITSUBISHI CORPORATION	D	04/01/2011	INSTINET	38,000.000	1,048,592		
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	04/01/2011	INSTINET	38,000.000	436,094		
J43916-11-3	MITSUBISHI ESTATE CO	D	04/01/2011	INSTINET	9,000.000	154,242		
J44561-10-8	MITSUBISHI LOGISTICS	D	04/01/2011	INSTINET	2,000.000	21,936		
J44024-10-7	MITSUBISHI MATERIALS	D	04/01/2011	INSTINET	31,000.000	105,033		
J44131-10-0	MITSUBISHI MOTORS CORP	D	04/01/2011	INSTINET	29,000.000	35,738		
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	04/01/2011	INSTINET	37,300.000	174,428		
J44690-13-9	MITSUI & CO NPV	D	04/01/2011	INSTINET	2,000.000	35,744		
J44776-12-8	MITSUI ENGINEERING&SHIP.	D	04/01/2011	INSTINET	27,000.000	63,924		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	04/01/2011	INSTINET	1,000.000	16,624		
J44948-10-7	MITSUI MINING & SMELTING	D	04/01/2011	INSTINET	15,000.000	51,307		
J45464-12-0	MITSUMI ELECTRIC CO	D	04/01/2011	INSTINET	3,000.000	39,325		
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	09/01/2011	Various	260,780.000	400,397		
55306N-10-4	MKS INSTRUMENTS		09/29/2011	ITG	1,000.000	21,925		
60740F-10-5	MOBILE MINI INC		09/29/2011	ITG	600.000	9,783		
J46152-10-4	MOCHIDA PHARMACEUTICAL CO LTD	D	04/01/2011	INSTINET	4,000.000	46,280		
607828-10-0	MODINE MANUFACTURING CO.		09/29/2011	ITG	700.000	6,565		

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60786L-10-7	MODUSLINK GLOBAL SOLUTIONS		09/29/2011	ITG	400.000	1,387		
608190-10-4	MOHAWK INDUSTRIES INC		09/29/2011	LOOP CAPITAL	1,200.000	53,770		
608554-10-1	MOLEX INC COM		09/29/2011	ITG	1,300.000	28,096		
608554-20-0	MOLEX INC CL A		09/29/2011	ITG	1,200.000	21,316		
60855R-10-0	MOLINA HEALTHCARE INC		09/29/2011	Various	920.000	25,102		
608753-10-9	MOLYCORP INC		11/30/2011	Various	4,820.000	207,567		
60877T-10-0	MOMENTA PHARMACEUTICALS INC		09/29/2011	Various	2,280.000	32,437		
Q62925-10-4	MONADELPHOUS GROUP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,904.000	42,858		
609027-10-7	MONARCH CASINO & RESORT INC		09/29/2011	ITG	100.000	949		
60935Y-20-8	MONEYGRAM INTERNATIONAL INC		09/29/2011	ITG	1,500.000	3,465		
G6260K-12-6	MONGOLIA ENERGY CO	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	186,000.000	37,278		
609720-10-7	MONMOUTH REIT-CLASS A		09/29/2011	ITG	200.000	1,577		
609839-10-5	MONOLITHIC POWER SYSTEMS		09/29/2011	ITG	600.000	6,348		
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		09/29/2011	Various	5,280.000	63,990		
610236-10-1	MONRO MUFFLER BRAKE INC		09/29/2011	Various	1,180.000	39,410		
61166W-10-1	MONSANTO CO		11/30/2011	Various	15,760.000	1,044,353		
611742-10-7	MONSTER WORLDWIDE INC		09/29/2011	ITG	2,400.000	18,630		
G62185-10-6	MONTPELIER RE HOLDINGS		09/29/2011	ITG	1,200.000	20,640		
615369-10-5	MOODYS CORP		11/30/2011	Various	12,900.000	424,764		
615394-20-2	MOOG, INC. CLASS A		09/29/2011	Various	4,220.000	149,542		
617446-44-8	MORGAN STANLEY		11/30/2011	Various	54,920.000	930,129		
61748W-10-8	MORGANS HOTEL GROUP CO		09/29/2011	ITG	300.000	1,838		
J46496-12-1	MORI SEIKI CO LTD	D	04/01/2011	INSTINET	2,700.000	31,785		
J4664Q-10-1	MORI TRUST SOGO REIT	D	04/01/2011	INSTINET	4.000	38,608		
617700-10-9	MORNINGSTAR INC		09/29/2011	ITG	500.000	27,847		
61945C-10-3	MOSAIC COMPANY		11/30/2011	Various	24,500.000	1,424,402		
J46733-10-1	MOSHI MOSHI HOTLINE INC	D	04/01/2011	INSTINET	1,000.000	18,607		
620097-10-5	MOTOROLA MOBILITY HOLDINGS		11/30/2011	Various	61,637.500	1,703,715		
620076-30-7	MOTOROLA SOLUTIONS INC		11/30/2011	Various	10,260.000	451,331		
Q64224-10-0	MOUNT GIBSON IRON LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	17,167.000	35,665		
624580-10-6	MOVADO GROUP, INC		09/29/2011	ITG	400.000	5,213		
62458M-20-7	MOVE INC		11/30/2011	Various	9,540.000	48,803		
J45745-10-6	MS & AD INSURANCE GROUP HOLDING	D	04/01/2011	INSTINET	2,100.000	47,111		
553530-10-6	MSC INDL DIRECT INC		09/29/2011	LOOP CAPITAL	900.000	50,506		
55354G-10-0	MSCI INC A		09/29/2011	LOOP CAPITAL	2,400.000	76,143		
Y6146T-10-1	MTR CORP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,500.000	20,320		
624756-10-2	MUELLER INDUSTRIES INC		09/29/2011	ITG	700.000	27,416		
624758-10-8	MUELLER WATER PRODUCTS INC CL A		09/29/2011	ITG	3,000.000	7,898		
625284-10-4	MULLEN GROUP LTD	C	04/01/2011	ITG, INC CANADA	3,200.000	70,690		
62541B-10-1	MULTI FINELINE ELECTRONIX INC	R	09/29/2011	ITG	200.000	3,945		
625383-10-4	MULTI-COLOR CORP		09/29/2011	Various	2,260.000	52,357		
J46840-10-4	MURATA MFG	D	04/01/2011	INSTINET	700.000	49,386		
626717-10-2	MURPHY OIL CORP		11/30/2011	Various	6,820.000	383,425		
J46948-10-5	MUSASHI SEIMITSU INDUSTRY CO LTD	D	04/01/2011	INSTINET	1,300.000	30,577		
553829-10-2	MVC CAPITAL INC		09/29/2011	ITG	300.000	3,272		
55402X-10-5	MWI VETERINARY SUPPLY INC		09/29/2011	ITG	200.000	14,011		
628464-10-9	MYERS INDS INC		09/29/2011	ITG	600.000	6,089		
628530-10-7	MYLAN INC		11/30/2011	Various	31,480.000	661,643		
55405W-10-4	MYR GROUP INC DELAWARE		09/29/2011	ITG	400.000	6,990		
62855J-10-4	MYRIAD GENETICS INC		09/29/2011	ITG	1,300.000	24,028		
628778-10-2	N B T BANCORP INC		09/29/2011	ITG	600.000	11,076		
629519-10-9	NABI BIOPHARMACEUTICALS		09/29/2011	ITG	200.000	346		
G6359F-10-3	NABORS INDUSTRIES LTD		09/29/2011	Various	10,820.000	231,546		
J4707Q-10-0	NABTESCO CORP	D	04/01/2011	INSTINET	2,200.000	54,391		
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		09/29/2011	ITG	100.000	6,536		
62875E-10-1	NAL ENERGY CORP	C	04/01/2011	ITG, INC CANADA	7,000.000	95,286		
630077-10-5	NANOMETRICS INCORPORATED		09/29/2011	Various	3,840.000	58,380		
631103-10-8	NASDAQ OMX GROUP		11/30/2011	Various	9,640.000	248,435		
631158-10-2	NASH-FINCH CO.		09/29/2011	ITG	300.000	8,432		
635017-10-6	NATIONAL BEVERAGE CORP		11/30/2011	Various	7,200.000	106,166		
635309-10-7	NATIONAL CINEMEDIA		09/29/2011	ITG	1,100.000	16,023		
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		09/29/2011	ITG	1,000.000	11,068		
636180-10-1	NATIONAL FUEL GAS CO.		11/30/2011	Various	2,220.000	118,565		
63633D-10-4	NATIONAL HEALTH INVESTORS		09/29/2011	ITG	400.000	16,950		

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635906-10-0	NATIONAL HEALTHCARE CORP		09/29/2011	Various	1,520.000	49,063		
636518-10-2	NATIONAL INSTRUMENTS CORP		09/29/2011	Various	4,360.000	100,188		
63654U-10-0	NATIONAL INTERSTATE CORP		09/29/2011	ITG	200.000	4,418		
637071-10-1	NATIONAL OILWELL VARCO INC		11/30/2011	Various	24,820.000	1,741,563		
637138-10-8	NATIONAL PENN BANCSHARES INC.		09/29/2011	ITG	1,800.000	12,558		
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		09/29/2011	ITG	100.000	8,862		
637417-10-6	NATIONAL RETAIL PROPERTIES		09/29/2011	Various	2,360.000	63,255		
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,213.000	384,174		
638522-10-2	NATL WESTERN LIFE INS CL A		09/29/2011	ITG	38.000	5,197		
63886Q-10-9	NATURAL GAS SERVICES GROUP INC		09/29/2011	ITG	200.000	2,576		
639050-10-3	NATUS MEDICAL INC		09/29/2011	ITG	600.000	5,804		
640518-10-6	NAVIDEA BIOPHARMACEUTICALS INC		09/29/2011	Various	14,400.000	43,030		
63935N-10-7	NAVIGANT CONSULTING SERVICES		09/29/2011	ITG	700.000	6,573		
638904-10-2	NAVIGATORS GROUP INC		09/29/2011	ITG	300.000	12,983		
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		11/30/2011	Various	2,620.000	92,851		
628852-20-4	NCI BUILDING SYSTEMS INC.		09/29/2011	ITG	300.000	2,297		
62886E-10-8	NCR CORP.		11/30/2011	Various	6,180.000	107,743		
640079-10-9	NEENAH PAPER		09/29/2011	ITG	300.000	4,376		
640268-10-8	NEKTAR THERAPEUTICS		09/29/2011	Various	5,480.000	43,148		
64031N-10-8	NELNET INC CL A		09/29/2011	Various	1,340.000	27,957		
640491-10-6	NEOGEN CORP		09/29/2011	Various	1,200.000	41,194		
V67005-12-0	NEPTUNE ORIENT LINES	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	18,000.000	27,799		
H57312-64-9	NESTLE SA PAR CHF1	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	13,289.000	756,389		
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	R	09/29/2011	ITG	500.000	3,327		
J48894-10-9	NET ONE SYSTEMS CO LTD	D	04/01/2011	INSTINET	15.000	22,181		
64110D-10-4	NETAPP INC		11/30/2011	Various	12,780.000	478,450		
64110L-10-6	NETFLIX INC		11/30/2011	Various	1,376.000	186,103		
641110-10-4	NETGEAR INC		09/29/2011	ITG	700.000	18,468		
64118B-10-0	NETLOGIC MICROSYSTEMS INC		09/29/2011	Various	2,880.000	138,695		
64115T-10-4	NETSCOUT SYSTEMS INC		09/29/2011	Various	1,300.000	26,222		
64118V-10-6	NETSPEND HLDGS INC		11/30/2011	Various	7,920.000	48,955		
641180-10-7	NETSUITE INC		09/29/2011	Various	3,520.000	100,973		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		09/29/2011	Various	10,200.000	59,634		
64126X-20-1	NEUSTAR INC CLASS A		09/29/2011	LOOP CAPITAL	1,400.000	35,241		
64128B-10-8	NEUTRAL TANDEM INC		09/29/2011	Various	720.000	7,196		
64156L-10-1	NEVSUN RESOURCES LTD	C	04/01/2011	ITG, INC CANADA	3,600.000	20,738		
646025-10-6	NEW JERSEY RESOURCES CORP.		09/29/2011	ITG	600.000	25,943		
651587-10-7	NEW MARKET CORP		09/29/2011	LOOP CAPITAL	227.000	34,330		
Y63084-12-6	NEW WORLD DEVEL CO HKD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	53,000.000	92,471		
649295-10-2	NEW YORK CO INC		09/29/2011	ITG	400.000	1,264		
649445-10-3	NEW YORK COMMUNITY BANCORP INC		09/29/2011	LOOP CAPITAL	8,500.000	102,937		
650111-10-7	NEW YORK T IMES CO CL A		09/29/2011	ITG	2,500.000	14,831		
65105M-10-8	NEWCASTLE INVESTMENT CORP		09/29/2011	Various	15,680.000	67,198		
Q6651B-11-4	NEWCREST MINING	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,070.000	44,488		
651229-10-6	NEWELL RUBBERMAID INC		09/29/2011	LOOP CAPITAL	6,000.000	71,893		
651290-10-8	NEWFIELD EXPLORATION CORP		11/30/2011	Various	3,720.000	177,799		
651639-10-6	NEWMONT MINING CORP		11/30/2011	Various	12,520.000	797,621		
651718-50-4	NEWPARK RES INC		09/29/2011	ITG	1,500.000	9,464		
651824-10-4	NEWPORT CORP.		11/30/2011	Various	3,360.000	41,151		
65248E-10-4	NEWS CORP CL A		11/30/2011	Various	80,520.000	1,355,994		
65248E-20-3	NEWS CORPORATION LTD		11/30/2011	Various	44,420.000	737,164		
65251F-10-5	NEWSTAR FINL INC		09/29/2011	ITG	600.000	5,592		
65339F-10-1	NEXTERA ENERGY INC		11/30/2011	Various	11,600.000	635,436		
62912R-10-7	NGP CAPITAL RESOURCES CO		09/29/2011	ITG	300.000	2,051		
62914B-10-0	NIC INC		09/29/2011	ITG	800.000	8,994		
653656-10-8	NICE SYSTEMS LTD		04/01/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	20,892		
J49420-10-2	NICHICON CORP	D	04/01/2011	INSTINET	1,100.000	15,213		
J49614-10-0	NICHI-IKO PHARMACEUTICAL CO LTD	D	04/01/2011	INSTINET	1,500.000	38,338		
J5296N-10-1	NIDEC SANKYO CORP	D	04/01/2011	INSTINET	5,000.000	34,470		
N63218-10-6	NIELSEN HOLDINGS B V		11/30/2011	Various	11,060.000	298,069		
N6325K-21-2	NIEUWE STEEN INVESTMENT WARRANTS	D	10/14/2011	DIRECT	3,106.000			
J26819-10-2	NIHON DEMPA KOGYO CO LTD	D	04/01/2011	INSTINET	2,500.000	38,298		
J50538-11-5	NIHON KOHDEN CORP	D	04/01/2011	INSTINET	800.000	16,922		
62913F-20-1	NII HOLDINGS INC		09/29/2011	LOOP CAPITAL	3,400.000	100,539		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
654106-10-3	NIKE INC CL B		11/30/2011	Various	12,880.000	1,120,954		
J51699-10-6	NINTENDO CO LTD COM STK	D	04/01/2011	INSTINET	200.000	52,955		
J52066-10-7	NIPPON ACCOMODATIONS FUND INC	D	04/01/2011	INSTINET	13.000	91,812		
J54709-10-0	NIPPON LIGHT METAL CO LTD	D	04/01/2011	INSTINET	20,000.000	39,260		
J55655-12-0	NIPPON SHEET GLASS CO	D	04/01/2011	INSTINET	22,000.000	63,971		
J55806-10-3	NIPPON SHOKUBAI CO COMMON STOCK	D	04/01/2011	INSTINET	3,000.000	36,189		
J56042-10-4	NIPPON SUISAN KAISHA LTD	D	04/01/2011	INSTINET	16,500.000	44,760		
J56085-11-1	NIPPON SYNTHETIC CHEMICAL INDUSTRY CO LT	D	04/01/2011	INSTINET	4,000.000	24,450		
J56354-10-3	NIPPON UNIPAC HOLDING	D	04/01/2011	INSTINET	1,600.000	33,343		
65473P-10-5	NISOURCE I NC		11/30/2011	Various	8,120.000	178,397		
J57547-10-1	NISSHA PRINTING CO LTD	D	04/01/2011	INSTINET	1,200.000	24,915		
J57719-12-2	NISSHIN OILLIO GROUP LTD/THE	D	04/01/2011	INSTINET	5,000.000	23,134		
J57333-10-6	NISSHINBO HLDGS	D	04/01/2011	INSTINET	3,000.000	28,482		
J58074-10-5	NISSIN KOGYO CO LTD	D	04/01/2011	INSTINET	1,900.000	31,608		
J58364-11-8	NITTO BOSEKI CO LTD	D	04/01/2011	INSTINET	12,000.000	27,675		
J58699-10-9	NKSJ HOLDINGS INC	D	04/01/2011	INSTINET	6,000.000	38,715		
629337-10-6	NN INC		09/29/2011	ITG	300.000	1,613		
H5833N-10-3	NOBLE CORPORATION		11/30/2011	Various	5,140.000	156,328		
655044-10-5	NOBLE ENER GY INC COM		11/30/2011	Various	7,220.000	619,759		
G6542T-11-9	NOBLE GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	140,000.000	240,304		
J58934-10-0	NOF CORP	D	04/01/2011	INSTINET	3,000.000	13,328		
J54967-10-4	NOK CORP	D	04/01/2011	INSTINET	1,800.000	30,515		
J5900B-10-5	NOMURA OFFICE REIT	D	04/01/2011	INSTINET	4.000	27,237		
J5893B-10-4	NOMURA REAL ESTATE HLD	D	04/01/2011	INSTINET	4,400.000	66,467		
65542W-10-7	NORANDA ALUMINUM HOLDING		09/29/2011	ITG	500.000	4,384		
655663-10-2	NORDSON CORP.		09/29/2011	Various	1,580.000	99,898		
655664-10-0	NORDSTROM INC		09/29/2011	Various	4,000.000	186,437		
655844-10-8	NORFOLK SOUTHERN CORP		11/30/2011	Various	11,740.000	811,384		
664397-10-6	NORTHEAST UTILITIES		11/30/2011	Various	6,880.000	234,508		
665531-10-9	NORTHERN OIL AND GAS INC		09/29/2011	ITG	1,100.000	21,614		
665859-10-4	NORTHERN TRUST CORP		09/29/2011	LOOP CAPITAL	4,300.000	151,658		
66611L-10-5	NORTHFIELD BANCORP INC NJ		09/29/2011	ITG	300.000	3,885		
666511-10-0	NORTHLAND POWER INC	C	04/01/2011	ITG, INC CANADA	1,900.000	31,463		
666807-10-2	NORTHROP GRUMMAN CORP		09/29/2011	Various	6,920.000	383,026		
66704R-10-0	NORTHSTAR REALTY FINANCE COR		09/29/2011	Various	5,620.000	19,865		
667340-10-3	NORTHWEST BANCSHARES INC		09/29/2011	ITG	2,000.000	23,685		
667655-10-4	NORTHWEST NATURAL GAS CO.		09/29/2011	ITG	300.000	13,202		
667746-10-1	NORTHWEST PIPE CO		09/29/2011	ITG	100.000	2,117		
668074-30-5	NORTHWESTERN CORP		09/29/2011	ITG	700.000	22,470		
66987E-20-6	NOVAGOLD RESOURCES INC	C	04/01/2011	ITG, INC CANADA	2,600.000	33,695		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,627.000	570,535		
66987M-60-4	NOVATEL WIRELESS INC		09/29/2011	ITG	600.000	1,894		
670002-10-4	NOVAVAX INC		09/29/2011	ITG	1,300.000	1,991		
670008-10-1	NOVELLUS SYSTEMS INC		09/29/2011	LOOP CAPITAL	1,800.000	50,612		
K73036-12-9	NOVO NORDISK AS DKK2 SER'B'	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,840.000	230,185		
62936P-10-3	NPS PHARMACEUTICALS INC		09/29/2011	ITG	1,600.000	10,327		
629377-50-8	NRG ENERGY INC		09/29/2011	Various	4,600.000	99,409		
J55505-10-1	NSK	D	04/01/2011	INSTINET	2,000.000	16,873		
67019E-10-7	NSTAR		11/30/2011	Various	2,920.000	131,424		
67020Q-30-5	NTELOS HOLDINGS CORP		09/29/2011	Various	2,220.000	40,552		
J59353-11-0	NTN CORP	D	04/01/2011	INSTINET	10,000.000	46,730		
J5940Z-10-4	NTT URBAN DEVT	D	04/01/2011	INSTINET	80.000	65,931		
67018T-10-5	NU SKIN ASIA PAC INC		09/29/2011	Various	1,720.000	71,734		
67020Y-10-0	NUANCE COMMUNICATIONS INC		11/30/2011	Various	6,420.000	138,631		
670346-10-5	NUCOR CORP.		11/30/2011	Various	11,260.000	399,213		
Q7007B-10-5	NUFARM LIMITED	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,882.000	36,697		
67069D-10-8	NUTRISYSTEM INC		09/29/2011	ITG	400.000	4,955		
670704-10-5	NUVASIVE, INC.		09/29/2011	ITG	800.000	14,582		
67073Y-10-6	NV ENERGY INC		09/29/2011	LOOP CAPITAL	4,600.000	67,114		
629445-20-6	NVE CORP		09/29/2011	Various	680.000	42,482		
67066G-10-4	NVIDIA CORP		11/30/2011	Various	28,460.000	437,649		
62944T-10-5	NVR INC		09/29/2011	Various	154.000	94,157		
G66897-11-0	NWS HOLDINGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	37,000.000	56,999		
67072V-10-3	NXSTAGE MEDICAL INC		09/29/2011	Various	3,580.000	76,351		

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B6372M-13-0	NYRSTAR RIGHTS	D	06/08/2010	DISTRIBUTION	9,902.000	15,726		
629491-10-1	NYSE EURONEXT		11/30/2011	Various	8,980.000	234,662		
670823-10-3	O CHARLEYS INC		09/29/2011	ITG	300.000	1,826		
674215-10-8	OASIS PETROLEUM INC		09/29/2011	ITG	1,000.000	23,308		
67423R-10-8	OBAGI MEDICAL PRODUCTS INC		09/29/2011	ITG	300.000	2,822		
J59826-10-7	OBAYASHI CORP	D	04/01/2011	INSTINET	18,000.000	80,168		
674599-10-5	OCCIDENTAL PETROLEUM CORP		11/30/2011	Various	30,200.000	2,651,668		
675222-10-3	OCEANAGOLD CORPORATION	C	04/01/2011	ITG, INC CANADA	5,100.000	13,949		
675232-10-2	OCEANEERING INTERNATIONAL INC		09/29/2011	LOOP CAPITAL	2,200.000	81,080		
67555N-20-6	OCLARO INC		09/29/2011	ITG	1,100.000	4,080		
675746-30-9	OCWEN FINL CORP		11/30/2011	Various	4,260.000	56,219		
67086E-30-3	OCZ TECHNOLOGY GROUP IN		11/30/2011	Various	7,060.000	46,523		
676220-10-6	OFFICE DEPOT INC		09/29/2011	ITG	5,100.000	10,834		
67622P-10-1	OFFICEMAX INC		09/29/2011	ITG	1,500.000	7,905		
670837-10-3	OGE ENERGY CORP		09/29/2011	LOOP CAPITAL	2,000.000	94,141		
678026-10-5	OIL STATES INTL		09/29/2011	LOOP CAPITAL	1,000.000	52,245		
678046-10-3	OILSANDS QUEST INC		09/29/2011	ITG	7,200.000	1,687		
J6031N-10-9	OJI PAPER CO JPY50	D	04/01/2011	INSTINET	13,000.000	59,228		
J60772-10-0	OKI ELECTRIC IND JPY50	D	04/01/2011	INSTINET	39,000.000	31,043		
J60966-11-6	OKUMA CORP	D	04/01/2011	INSTINET	6,000.000	48,450		
679580-10-0	OLD DOMINION FREIGHT LINE INC		09/29/2011	ITG	900.000	26,138		
680033-10-7	OLD NATL BANCORP IND		09/29/2011	ITG	1,700.000	16,137		
680223-10-4	OLD REPUBLIC INTL CORP		09/29/2011	Various	4,800.000	43,063		
680665-20-5	OLIN CORP.		09/29/2011	ITG	1,600.000	29,201		
68162K-10-6	OLYMPIC STEEL INC		09/29/2011	ITG	200.000	3,346		
670872-10-0	OM GROUP INC		09/29/2011	ITG	600.000	15,723		
681936-10-0	OMEGA HEALTHCARE INVESTORS		09/29/2011	Various	4,680.000	77,633		
68210P-10-7	OMEGA PROTEIN CORP		09/29/2011	ITG	1,000.000	9,179		
681904-10-8	OMNICARE INC		11/30/2011	Various	11,760.000	341,219		
68213N-10-9	OMNICELL INC		09/29/2011	ITG	700.000	9,825		
681919-10-6	OMNICOM GROUP		11/30/2011	Various	12,880.000	524,430		
682128-10-3	OMNIVISION TECHNOLOGIES INC		09/29/2011	Various	2,200.000	56,139		
682129-10-1	OMNOVA SOLUTIONS INC		09/29/2011	ITG	800.000	3,031		
682159-10-8	ON ASSIGNMENT INC		09/29/2011	Various	8,360.000	60,059		
682189-10-5	ON SEMICONDUCTOR CORP		09/29/2011	Various	9,500.000	72,203		
G67742-10-9	ONEBEACON INSURANCE GROUP LT		09/29/2011	ITG	500.000	6,507		
682680-10-3	ONEOK INC		11/30/2011	Various	11,280.000	782,849		
Q7134W-11-3	ONESTEEL LIMITED	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	15,162.000	38,584		
68272K-10-3	ONEX CORP	C	04/01/2011	ITG, INC CANADA	3,500.000	123,304		
683399-10-9	ONYX PHARMACEUTICALS INC		09/29/2011	Various	1,280.000	39,759		
68372A-10-4	OPEN TABLE		09/29/2011	Various	1,100.000	98,794		
683715-10-6	OPEN TEXT CORP	C	04/01/2011	ITG, INC CANADA	1,400.000	89,276		
68375Q-40-3	OPLINK COMMUNICATIONS INC		09/29/2011	Various	740.000	13,285		
683757-10-8	OPNET TECHNOLOGIES INC		09/29/2011	Various	2,340.000	85,593		
68375V-10-5	OPNEXT INC		09/29/2011	ITG	700.000	888		
683797-10-4	OPPENHEIMER HOLDINGS INC		09/29/2011	ITG	200.000	3,206		
68401H-10-4	OPTIMER PHARMACEUTICALS INC		09/29/2011	ITG	800.000	11,468		
68389X-10-5	ORACLE COR P COM		11/30/2011	Various	155,320.000	4,876,973		
68554V-10-8	ORASURE TECHNOLOGIES INC		09/29/2011	Various	2,360.000	18,944		
685564-10-6	ORBITAL SCIENCES CORP		09/29/2011	ITG	1,000.000	12,945		
68557K-10-9	ORBITZ WORLDWIDE INC		09/29/2011	ITG	100.000	225		
67103H-10-7	OREILLY AUTOMOTIVE INC		11/30/2011	Various	3,600.000	250,288		
W4794Y-12-8	ORESUND INVESTMENT RIGHTS	D	12/19/2011	DIRECT	4,738.000			
686164-10-4	OREXIGEN THERAPEUTICS INC		09/29/2011	ITG	400.000	770		
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		09/29/2011	ITG	1,500.000	10,949		
G67749-15-3	ORIENT O/SEAS INTL USD0.10	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,000.000	21,240		
68618W-10-0	ORIENTAL FINANCIAL GROUP		09/29/2011	ITG	900.000	8,706		
J6174U-10-0	ORIENTAL LAND CO	D	04/01/2011	INSTINET	800.000	62,453		
Q71610-10-1	ORIGIN ENERGY LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	27,183.000	463,900		
Q71610-17-6	ORIGIN ENERGY LTD RIGHTS	D	12/23/2009	DISTRIBUTION	15,325.600	33,558		
68628V-30-8	ORION MARINE GROUP INC		09/29/2011	ITG	200.000	1,221		
68633D-10-3	ORITANI FINACIAL CORP		09/29/2011	ITG	1,100.000	13,949		
J61933-12-3	ORIX CORP COMMON STOCK	D	04/01/2011	INSTINET	680.000	62,726		
J8996L-10-2	ORIX JREIT INC	D	04/01/2011	INSTINET	7.000	38,140		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
686688-10-2	ORMAT TECHNOLOGIES INC		09/29/2011	ITG	200.000	3,291		
N6748L-10-2	ORTHOFIX INTERNATIONAL NV		09/29/2011	LOOP CAPITAL	1,300.000	45,241		
J6254G-10-4	OSAKA SECURITIES EXCHANGE CO LTD	D	04/01/2011	INSTINET	5.000	25,167		
J7794L-10-8	OSAKA TITANIUM TECH CO	D	04/01/2011	INSTINET	2,800.000	190,241		
M7575A-10-3	OSEM INVESTMENTS LTD.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	1,567.000	26,418		
J63137-10-3	OSG CORP	D	04/01/2011	INSTINET	2,000.000	28,074		
688239-20-1	OSHKOSH CORP		09/29/2011	ITG	1,700.000	27,389		
671044-10-5	OSI SYSTEMS INC		09/29/2011	Various	2,620.000	88,759		
68827R-10-8	OSIRIS THERAPEUTICS INC		09/29/2011	ITG	200.000	1,013		
J6243L-10-7	OTSUKA CORP	D	04/01/2011	INSTINET	200.000	12,498		
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	04/01/2011	INSTINET	20,600.000	501,257		
689648-10-3	OTTER TAIL POWER CO.		09/29/2011	ITG	600.000	11,294		
690027-20-6	OUTDOOR CHANNEL HOLDINGS INC		09/29/2011	ITG	300.000	1,820		
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC.		09/29/2011	ITG	500.000	7,547		
690370-10-1	OVERSTOCKCOM INC		09/29/2011	Various	300.000	2,767		
690732-10-2	OWENS & MINOR, INC.		11/30/2011	Various	3,080.000	92,057		
690742-10-1	OWENS CORNING INC		09/29/2011	LOOP CAPITAL	2,300.000	51,618		
690768-40-3	OWENS-ILLINOIS, INC.		09/29/2011	LOOP CAPITAL	3,300.000	53,287		
691497-30-9	OXFORD INDUSTRIES, INC.		09/29/2011	ITG	300.000	10,483		
671074-10-2	OYO GEOSPACE CORP		09/29/2011	Various	640.000	59,468		
Q7161P-12-2	OZ MINERALS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	230,835.000	381,766		
69331C-10-8	P G & E CORP		11/30/2011	Various	10,680.000	444,702		
693718-10-8	PACCAR INC		11/30/2011	Various	6,780.000	242,263		
69373H-10-6	PACER INTL		09/29/2011	ITG	800.000	2,967		
69404D-10-8	PACIFIC BIOSCIENCES CAL		09/29/2011	ITG	500.000	1,770		
Q7161J-10-0	PACIFIC BRANDS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	25,407.000	22,162		
J63481-10-5	PACIFIC METALS CO LTD	D	04/01/2011	INSTINET	5,000.000	36,189		
694873-10-0	PACIFIC SUNWEAR CALIF INC		09/29/2011	ITG	100.000	130		
695156-10-9	PACKAGING CORPORATION OF AMERICA		09/29/2011	LOOP CAPITAL	2,100.000	50,941		
695263-10-3	PACWEST BANCORP		09/29/2011	ITG	600.000	8,783		
69562K-10-0	PAIN THERAPEUTICS INC		09/29/2011	ITG	700.000	3,363		
Q7264T-10-4	PALADIN ENERGY	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,840.000	22,258		
696429-30-7	PALL CORP		11/30/2011	Various	7,360.000	385,572		
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC		11/30/2011	Various	7,640.000	62,895		
J41121-10-4	PANASONIC CORP	D	04/01/2011	INSTINET	20,000.000	251,797		
Q7283A-11-0	PANAUST LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	36,739.000	29,461		
K7681L-10-2	PANDORA A/S	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,430.000	273,122		
69840W-10-8	PANERA BREAD COMPANY		09/29/2011	Various	933.000	107,609		
698813-10-2	PAPA JOHNS INTL INC		09/29/2011	ITG	300.000	9,205		
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		09/29/2011	Various	1,120.000	31,980		
699173-20-9	PARAMETRIC TECHNOLO		09/29/2011	Various	4,020.000	63,378		
699462-10-7	PAREXEL INTERNATIONAL CORP		09/29/2011	Various	3,440.000	66,525		
H60477-20-7	PARGESA HOLDING INH	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	587.000	55,684		
700416-20-9	PARK ELECTROCHEMICAL CORP		09/29/2011	ITG	300.000	6,577		
700658-10-7	PARK NATIONAL CORP		09/29/2011	ITG	200.000	10,536		
J63581-10-2	PARK24 CO LTD	D	04/01/2011	INSTINET	1,900.000	18,054		
701081-10-1	PARKER DRILLING CO.		09/29/2011	ITG	2,200.000	9,700		
701094-10-4	PARKER HAN NIFIN CORP COM		09/29/2011	Various	5,460.000	426,226		
701590-10-4	PARKWAY PROPERTIES		09/29/2011	ITG	300.000	3,365		
M78465-10-7	PARTNER COMMUNICATIONS	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	4,424.000	86,311		
G6852T-10-5	PARTNERRE LTD		11/30/2011	Various	1,300.000	71,168		
H6120A-10-1	PARTNERS GROUP HOLDING AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	108.000	20,576		
702925-10-8	PASON SYSTEMS INC	C	04/01/2011	ITG, INC CANADA	1,400.000	22,928		
70336T-10-4	PATRIOT COAL CORP		09/29/2011	Various	3,960.000	74,113		
703395-10-3	PATTERSON COS INC		11/30/2011	Various	2,340.000	68,263		
703481-10-1	PATTERSON UTI ENERGY INC		11/30/2011	Various	6,060.000	123,361		
704326-10-7	PAYCHEX INC		09/29/2011	LOOP CAPITAL	6,400.000	173,867		
Y6802P-12-0	PCCW	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	280,000.000	116,977		
69329Y-10-4	PDL BIOPHARMA INC		09/29/2011	Various	8,840.000	51,254		
704549-10-4	PEABODY ENERGY		09/29/2011	Various	6,700.000	290,528		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		09/29/2011	Various	8,100.000	124,958		
705560-10-0	PEET'S COFFEE & TEA INC		09/29/2011	ITG	200.000	11,225		
705573-10-3	PEGASYSTEMS INC		09/29/2011	Various	620.000	22,345		
706327-10-3	PEMBINA PIPELINE CORP	C	04/01/2011	ITG, INC CANADA	2,800.000	66,361		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
70706P-10-4	PENGROWTH ENERGY CORP	C	04/01/2011	ITG, INC CANADA	4,300.000	59,928		
707569-10-9	PENN NATIONAL GAMING INC		09/29/2011	LOOP CAPITAL	1,300.000	44,662		
707882-10-6	PENN VIRGINIA CORP		09/29/2011	ITG	700.000	4,056		
707887-10-5	PENN WEST PETROLEUM LTD	C	04/01/2011	ITG, INC CANADA	2,000.000	55,796		
708062-10-4	PENNANTPARK INVESTMENT CORP		09/29/2011	Various	6,540.000	59,557		
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		09/29/2011	ITG	900.000	7,472		
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		09/29/2011	Various	4,840.000	78,459		
70959W-10-3	PENSKE AUTO GROUP INC		09/29/2011	ITG	800.000	13,084		
709600-10-0	PENSON WORLDWIDE INC		09/29/2011	ITG	100.000	180		
709631-10-5	PENTAIR, INC.		09/29/2011	Various	4,000.000	130,932		
709789-10-1	PEOPLES BANCORP INC		09/29/2011	ITG	100.000	1,098		
712704-10-5	PEOPLES UNITED FINANCIAL INC		09/29/2011	Various	22,380.000	275,868		
713278-10-9	PEPBOYS MANNY MOE & JACK		09/29/2011	ITG	900.000	8,999		
713291-10-2	PEPCO HLDG S INC		09/29/2011	LOOP CAPITAL	4,400.000	83,436		
713448-10-8	PEPSICO INC.		12/19/2011	Various	119,860.000	7,610,350		
71375U-10-1	PERFICIENT INC		09/29/2011	ITG	400.000	2,956		
713831-10-5	PERICOM SEMICONDUCTOR CORP		09/29/2011	ITG	300.000	2,211		
714046-10-9	PERKINELMER INC		09/29/2011	LOOP CAPITAL	2,100.000	40,379		
714290-10-3	PERRIGO COMPANY		11/30/2011	Various	4,060.000	384,407		
288853-10-4	PERRY ELLIS INTERNATIONAL		09/29/2011	Various	2,560.000	48,240		
Q74174-10-5	PERSEUS MINING LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,202.000	33,248		
716382-10-6	PETMED EXPRESS INC		11/30/2011	Various	7,680.000	71,323		
716578-10-9	PETROLEUM DEVELOPMENT CORP		09/29/2011	Various	780.000	23,866		
R69628-11-4	PETROLEUM GEO-SERV COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,786.000	93,762		
71673R-10-7	PETROMINERALES LTD	C	04/01/2011	Various	1,101.600	41,686		
H6212L-10-6	PETROPLUS HLDS AG .	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,523.000	86,743		
716748-10-8	PETROSQUEST ENERGY INC		09/29/2011	ITG	1,100.000	6,364		
716768-10-6	PETSMART INC		09/29/2011	Various	10,820.000	454,288		
717046-10-6	PEYTO EXPLORATION & DEVELOPMENT CORP	C	04/01/2011	ITG, INC CANADA	6,300.000	134,760		
69333Y-10-8	PF CHANGS CHINA BISTRO		09/29/2011	Various	1,220.000	34,981		
717081-10-3	PFIZER INC		11/30/2011	Various	280,200.000	5,319,110		
716933-10-6	PHARMACYCLICS INC		09/29/2011	Various	7,840.000	92,401		
71715N-10-6	PHARMASSET INC		09/29/2011	Various	2,820.000	221,576		
Q9030N-10-6	PHARMAXIS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,590.000	42,149		
71714F-10-4	PHARMERICA CORP		09/29/2011	ITG	600.000	8,550		
693320-20-2	PHH CORP		09/29/2011	Various	1,140.000	19,649		
69336T-20-5	PHI INC NON VOTING		09/29/2011	ITG	200.000	3,966		
71902E-10-9	PHOENIX COMPANIES INC		09/29/2011	ITG	1,900.000	2,374		
719405-10-2	PHOTRONICS INC		09/29/2011	Various	8,600.000	44,500		
693366-20-5	PICO HOLDINGS INC		09/29/2011	ITG	400.000	8,452		
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		09/29/2011	LOOP CAPITAL	1,400.000	40,605		
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		09/29/2011	Various	11,180.000	183,745		
720279-10-8	PIER 1, INC.		09/29/2011	ITG	2,100.000	21,144		
J63739-10-6	PIGEON CORP	D	04/01/2011	INSTINET	800.000	24,860		
721283-10-9	PIKE ELECTRIC CORP		09/29/2011	ITG	200.000	1,367		
72147K-10-8	PILGRIM'S PRIDE CORP		09/29/2011	ITG	3,100.000	12,262		
72154R-10-3	PILOT GOLD INC	C	12/15/2010	DISTRIBUTION	2,575.000	8,744		
723456-10-9	PINNACLE ENTERTAINMENT INC		09/29/2011	Various	1,780.000	20,633		
723460-10-4	PINNACLE FINANCIAL PARTNERS		09/29/2011	ITG	600.000	6,681		
723484-10-1	PINNACLE WEST CAPITAL CORP		09/29/2011	LOOP CAPITAL	2,100.000	90,543		
J63825-14-5	PIONEER CORP	D	04/01/2011	INSTINET	8,400.000	35,336		
723655-10-6	PIONEER DRILLING CO		09/29/2011	Various	3,500.000	25,642		
723787-10-7	PIONEER NA T RES CO COM		11/30/2011	Various	6,900.000	636,928		
724078-10-0	PIPER JAFFRAY COS INC		09/29/2011	ITG	300.000	5,566		
X06397-14-9	PIRAEUS BANK SA RIGHTS	D	06/08/2010	DISTRIBUTION	24,732.000	51,851		
724479-10-0	PITNEY BOWES INC		09/29/2011	Various	7,200.000	159,067		
726505-10-0	PLAINS EXPLORATION AND PRODUCT		11/30/2011	Various	7,180.000	224,003		
727493-10-8	PLANTRONICS INC		09/29/2011	ITG	1,000.000	29,429		
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		09/29/2011	ITG	700.000	21,419		
729132-10-0	PLEXUS CORP		09/29/2011	ITG	700.000	16,221		
729251-10-8	PLUM CREEK TIMBER CO INC COM		09/29/2011	LOOP CAPITAL	3,200.000	112,841		
69344F-10-6	PMC - SIERRA INC		09/29/2011	ITG	4,500.000	27,559		
69345P-10-3	PMFG INC		09/29/2011	ITG	200.000	3,084		
693475-10-5	PNC FINL SVCS GROUP INC		11/30/2011	Various	15,200.000	778,294		

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69349H-10-7	PNM RESOURCES INC		09/29/2011	ITG	1,700.000	28,329		
J63944-10-2	POINT INC	D	04/01/2011	INSTINET	440.000	18,170		
731068-10-2	POLARIS INDUSTRIES INC		11/30/2011	Various	2,400.000	131,233		
73172K-10-4	POLYCOM INC.		09/29/2011	Various	5,020.000	141,693		
73179P-10-6	POLYONE CORPORATION		09/29/2011	Various	3,760.000	48,281		
73179V-10-3	POLYPORE INTERNATIONAL INC		09/29/2011	Various	2,800.000	160,979		
73278L-10-5	POOL CORP		09/29/2011	Various	1,740.000	44,787		
733174-10-6	POPULAR INC		09/29/2011	ITG	16,300.000	24,463		
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE	D	04/01/2011	Various	8,152.000	514,416		
D6240C-14-8	PORSCHE AUTOMOBIL RIGHTS	D	12/23/2009	DISTRIBUTION	5,628.000	66,070		
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		09/29/2011	Various	740.000	54,250		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		09/29/2011	ITG	1,400.000	33,143		
737464-10-7	POST PROPERTIES, INC.		09/29/2011	Various	6,400.000	248,183		
73755L-10-7	POTASH CORP OF SASKATCHEWAN	C	04/01/2011	ITG, INC CANADA	4,500.000	272,350		
737630-10-3	POTLATCH CORP.		09/29/2011	Various	1,280.000	41,027		
739128-10-6	POWELL INDUSTRIES INC		09/29/2011	Various	1,720.000	54,534		
73927C-10-0	POWER FINANCIAL CORP	C	04/01/2011	ITG, INC CANADA	7,600.000	245,738		
739276-10-3	POWER INTEGRATIONS INC		09/29/2011	ITG	500.000	15,692		
73930R-10-2	POWER-ONE INC		09/29/2011	Various	6,160.000	28,790		
739363-30-7	POWERWAVE TECHNOLOGIES INC		09/29/2011	Various	28,600.000	102,758		
73941U-10-2	POZEN INC		09/29/2011	ITG	200.000	491		
693506-10-7	PPG INDUSTRIES INC		11/30/2011	Various	5,320.000	419,553		
69351T-10-6	PPL CORP		11/30/2011	Various	13,700.000	397,792		
69351T-60-1	PPL CORPORATION		01/19/2011	Various	70,000.000	3,596,484		
74005P-10-4	PRAXAIR INC.		11/30/2011	Various	12,020.000	1,184,568		
740189-10-5	PRECISION CASTPARTS CORP COM		11/30/2011	Various	4,673.000	758,362		
74022D-30-8	PRECISION DRILLING TRUST	C	04/01/2011	ITG, INC CANADA	5,900.000	81,758		
740585-10-4	PREMIERE GLOBAL SERVICES INC.		09/29/2011	ITG	1,000.000	6,537		
740884-10-1	PRESIDENTIAL LIFE		09/29/2011	ITG	300.000	2,482		
74112D-10-1	PRESTIGE BRANDS		09/29/2011	ITG	1,400.000	12,523		
741503-40-3	PRICELINE.COM		11/30/2011	Various	2,016.000	989,986		
741511-10-9	PRICESMART INC		09/29/2011	Various	1,480.000	94,212		
74157U-10-9	PRIMARIS RETAIL REIT	C	04/01/2011	ITG, INC CANADA	1,300.000	28,645		
74164M-10-8	PRIMERICA INC		09/29/2011	Various	5,760.000	122,891		
74165N-10-5	PRIMO WTR CORP		09/29/2011	ITG	1,100.000	6,546		
74164F-10-3	PRIMORIS SERVICES CORP		09/29/2011	Various	5,780.000	59,993		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/29/2011	LOOP CAPITAL	7,000.000	164,788		
742962-10-3	PRIVATEBANCORP INC.		09/29/2011	ITG	1,200.000	9,954		
74267C-10-6	PROASSURANCE CORP		11/30/2011	Various	1,160.000	86,403		
742718-10-9	PROCTER & GAMBLE CO		12/19/2011	Various	82,780.000	5,255,389		
743187-10-6	PROGENICS PHARMACEUTICALS INC		09/29/2011	ITG	600.000	3,388		
743263-10-5	PROGRESS ENERGY INC		11/30/2011	Various	11,380.000	578,042		
74326Y-10-7	PROGRESS ENERGY RESOURCES CO	C	04/01/2011	ITG, INC CANADA	3,600.000	52,410		
743312-10-0	PROGRESS SOFTWARE CORP.		11/30/2011	Various	11,160.000	273,683		
743315-10-3	PROGRESSIVE CORP		09/29/2011	ITG	12,800.000	228,897		
74339G-10-1	PROGRESSIVE WASTE SOLUTIONS LTD	C	04/01/2011	ITG, INC CANADA	9,900.000	254,691		
74340W-10-3	PROLOGIS INC		11/30/2011	Various	56,963.490	1,800,342		
74346Y-10-3	PROS HOLDINGS INC		09/29/2011	Various	3,840.000	49,286		
M8175T-10-4	PROSAFE ASA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,401.000	33,257		
74348T-10-2	PROSPECT CAPITAL CORP		11/30/2011	Various	6,880.000	61,937		
743606-10-5	PROSPERITY BANCSHARES INC		09/29/2011	Various	1,040.000	34,407		
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC		09/29/2011	ITG	900.000	4,142		
743674-10-3	PROTECTIVE LIFE CORP		09/29/2011	ITG	1,600.000	25,297		
74386T-10-5	PROVIDENT FINANCIAL SERVICES		09/29/2011	ITG	500.000	5,571		
744028-10-1	PROVIDENT NEW YORK BANKCORP		09/29/2011	ITG	200.000	1,189		
744320-10-2	PRUDENTIAL FINL INC		11/30/2011	Various	16,660.000	826,505		
69360J-10-7	PS BUSINESS PKS INC CALIF COM		11/30/2011	Various	1,620.000	83,628		
H64687-12-4	PSP SWISS PROPERTY	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,751.000	224,684		
69366A-10-0	PSS WORLD MEDICAL INC		09/29/2011	ITG	800.000	16,356		
74460D-10-9	PUBLIC STORAGE		11/30/2011	Various	8,261.000	1,034,788		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/29/2011	ITG	10,200.000	346,426		
74586W-10-6	PULSE ELECTRONICS CORP		09/29/2011	ITG	700.000	1,856		
745867-10-1	PULTE GROUP INC		09/29/2011	Various	11,000.000	59,958		
693656-10-0	PVH CORP		09/29/2011	LOOP CAPITAL	1,200.000	72,922		

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Q77974-10-5	QANTAS AIRWAYS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,418.000	19,011		
Q78063-11-4	QBE INS GROUP NPV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,277.000	60,490		
74733V-10-0	QEP RESOURCES INC		11/30/2011	Various	5,080.000	155,121		
74733T-10-5	QLIK TECHNOLOGIES INC		09/29/2011	ITG	1,400.000	31,574		
747277-10-1	QLOGIC COR P COM		11/30/2011	Various	5,160.000	73,553		
Q778A4-10-3	QR NATIONAL LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	160,175.000	566,408		
747316-10-7	QUAKER CHEMICAL CORP.		09/29/2011	Various	2,360.000	63,935		
747525-10-3	QUALCOMM INC		11/30/2011	Various	72,100.000	3,813,682		
74756M-10-2	QUALITY DISTRIBUTION INC		09/29/2011	ITG	400.000	3,579		
747582-10-4	QUALITY SYSTEMS INC		11/30/2011	Various	1,420.000	78,348		
747619-10-4	QUANEX BUILDING PRODUCTS		11/30/2011	Various	3,560.000	50,185		
74762E-10-2	QUANTA SERVICES		11/30/2011	Various	5,820.000	112,771		
747906-20-4	QUANTUM CORP		09/29/2011	Various	4,060.000	7,596		
748193-20-8	QUEBECOR INC	C	04/01/2011	ITG, INC CANADA	900.000	32,370		
74834L-10-0	QUEST DIAGNOSTICS INC		12/19/2011	Various	5,240.000	280,568		
74834T-10-3	QUEST SOFTWARE INC		11/30/2011	Various	4,960.000	87,559		
748356-10-2	QUESTAR CORP.		09/29/2011	Various	6,180.000	109,460		
74835Y-10-1	QUESTCOR PHARMACEUTICALS		09/29/2011	ITG	1,100.000	29,837		
74838C-10-6	QUICKSILVER INC		09/29/2011	ITG	2,700.000	8,291		
74837R-10-4	QUICKSILVER RESOURCES INC		09/29/2011	ITG	1,800.000	14,246		
74838J-10-1	QUIDEL CORP		09/29/2011	ITG	600.000	9,626		
74874Q-10-0	QUINSTREET INC		09/29/2011	Various	4,740.000	51,242		
749941-10-0	R F MICRODEVICES INC		09/29/2011	LOOP CAPITAL	5,500.000	35,925		
749607-10-7	R L I CORP.		09/29/2011	ITG	400.000	24,761		
750086-10-0	RACKSPACE HOSTING INC		09/29/2011	Various	2,480.000	88,486		
750236-10-1	RADIAN GROUP INC		09/29/2011	Various	3,180.000	11,364		
750438-10-3	RADIOSHACK CORP		09/29/2011	ITG	1,900.000	23,185		
750459-10-9	RADISYS CORP		09/29/2011	ITG	400.000	2,376		
750753-40-2	RAILAMERICA INC		09/29/2011	Various	5,620.000	74,580		
749227-60-9	RAIT FINANCIAL TRUST		09/29/2011	ITG	300.000	1,052		
J64264-10-4	RAKUTEN INC NPV	D	04/01/2011	INSTINET	74.000	65,003		
751028-10-1	RALCORP HOLDINGS INC		12/19/2011	Various	4,180.000	332,978		
751212-10-1	RALPH LAUREN CORP		09/29/2011	Various	3,720.000	484,461		
750917-10-6	RAMBUS INC		09/29/2011	ITG	1,900.000	26,673		
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		09/29/2011	Various	4,020.000	33,765		
75281A-10-9	RANGE RESOURCES CORP		11/30/2011	Various	5,260.000	329,437		
754212-10-8	RAVEN INDUSTRIES INC		09/29/2011	Various	520.000	27,755		
754730-10-9	RAYMOND JAMES FINANCIAL INC		09/29/2011	LOOP CAPITAL	2,200.000	59,252		
754907-10-3	RAYONIER INC		11/30/2011	Various	6,320.000	246,246		
755111-50-7	RAYTHEON COMPANY		11/30/2011	Various	8,000.000	334,013		
75524B-10-4	RBC BEARING INS		09/29/2011	Various	600.000	20,318		
75525F-10-4	REACHLOCAL INC		09/29/2011	ITG	200.000	2,312		
75604L-10-5	REALD INC		09/29/2011	ITG	700.000	6,742		
75605L-70-8	REALNETWORKS INC		09/29/2011	ITG	300.000	2,548		
75606N-10-9	REALPAGE INC		09/29/2011	Various	5,380.000	141,296		
756109-10-4	REALTY INCOME CORP		09/29/2011	Various	6,320.000	216,500		
756577-10-2	RED HAT INC.		11/30/2011	Various	7,180.000	335,064		
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		09/29/2011	ITG	300.000	7,271		
758075-40-2	REDWOOD TRUST INC		09/29/2011	ITG	1,100.000	12,902		
758750-10-3	REGAL BELOIT CORP		09/29/2011	ITG	700.000	33,692		
758766-10-9	REGAL ENTMT GROUP A		09/29/2011	Various	1,920.000	23,530		
758849-10-3	REGENCY CENTERS CORPORATION		09/29/2011	LOOP CAPITAL	1,800.000	65,215		
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/29/2011	Various	1,660.000	94,411		
7591EP-10-0	REGIONS FINANCIAL CORP		09/29/2011	Various	25,880.000	96,021		
758932-10-7	REGIS CORP		09/29/2011	Various	1,340.000	19,281		
759351-60-4	REINSURANCE GROUP AMERICA INC		11/30/2011	Various	3,060.000	149,721		
759509-10-2	RELIANCE STEEL & ALUMINUM		09/29/2011	LOOP CAPITAL	1,500.000	52,580		
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		11/30/2011	Various	6,600.000	462,370		
75970E-10-7	RENASANT CORP		09/29/2011	ITG	300.000	3,924		
J64382-10-4	RENGO CO LTD	D	04/01/2011	INSTINET	7,000.000	44,240		
76009N-10-0	RENT-A-CENTER INC		09/29/2011	Various	3,540.000	111,703		
760112-10-2	RENTECH INC		11/30/2011	Various	34,160.000	48,711		
760281-20-4	REPUBLIC BANCORP INC CL A		09/29/2011	ITG	100.000	1,720		
760759-10-0	REPUBLIC S VCS INC COM		11/30/2011	Various	7,200.000	200,532		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
760975-10-2	RESEARCH IN MOTION	C	04/01/2011	ITG, INC CANADA	500.000	28,254		
761152-10-7	RESMED INC.		09/29/2011	LOOP CAPITAL	3,100.000	89,756		
76116A-10-8	RESOLUTE ENERGY CORP		11/30/2011	Various	8,940.000	107,844		
J6448E-10-6	RESONA HOLDINGS	D	04/01/2011	INSTINET	109,000.000	512,983		
76120W-30-2	RESOURCE CAPITAL CORP		09/29/2011	Various	10,500.000	54,382		
761220-10-5	RESOURCES CONNECTION INC		09/29/2011	ITG	900.000	8,861		
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		09/29/2011	Various	4,780.000	53,453		
761525-60-9	REVLON, INC.		09/29/2011	ITG	500.000	6,095		
761565-10-0	REX ENERGY CORP		09/29/2011	Various	840.000	10,917		
766559-60-3	RIGEL PHARMACEUTICALS INC		09/29/2011	Various	4,080.000	29,384		
76657R-10-6	RIGHTNOW TECHNOLOGIES INC		09/29/2011	Various	1,100.000	35,781		
766582-10-0	RIGNET INC		09/29/2011	ITG	100.000	1,530		
Q81437-10-7	RIO TINTO LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,059.000	93,278		
766910-10-3	RIOCAN REAL ESTATE INVST TR	C	04/01/2011	ITG, INC CANADA	5,500.000	142,964		
767744-10-5	RITCHIE BROS AUCTIONEERS	C	04/01/2011	ITG, INC CANADA	2,700.000	76,470		
767754-10-4	RITE AID CORP.		09/29/2011	ITG	11,900.000	12,101		
768573-10-7	RIVERBDE TECHNOLOGYH INC		09/29/2011	Various	6,180.000	174,851		
74965L-10-1	RLJ LODGING TRUST		11/16/2011	EXCHANGE	1,183,343.000	21,300,174		
76973Q-10-5	ROADRUNNER TRANSPORTATION SY		09/29/2011	ITG	300.000	4,114		
770196-10-3	ROBBINS & MEYERS INC		09/29/2011	Various	3,160.720	123,482		
770323-10-3	ROBERT HALF INTL INC		09/29/2011	LOOP CAPITAL	2,800.000	60,867		
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,523.000	503,040		
772739-20-7	ROCK TENN CO.		09/29/2011	Various	9,120.000	459,682		
774188-10-6	ROCKVILLE FINANCIAL INC		09/29/2011	ITG	600.000	5,622		
773903-10-9	ROCKWELL AUTOMATION INC		11/30/2011	Various	10,820.000	920,095		
774341-10-1	ROCKWELL COLLINS INC		09/29/2011	LOOP CAPITAL	3,000.000	159,664		
774415-10-3	ROCKWOOD HOLDINGS INC		09/29/2011	Various	3,520.000	159,032		
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		09/29/2011	ITG	600.000	11,840		
775133-10-1	ROGERS CORP		09/29/2011	ITG	300.000	11,987		
775711-10-4	ROLLINS, INC		09/29/2011	Various	4,520.000	85,188		
G76225-12-0	ROLLS ROYCE C SHARES	D	10/26/2011	DISTRIBUTION	13,132,977.000	21,908		
MM0002-FY-4	ROLLS ROYCE C SHARES	D	04/01/2011	DISTRIBUTION	18,120,672.000	1,524		
776249-10-4	RONA INC	C	04/01/2011	ITG, INC CANADA	1,300.000	19,141		
776696-10-6	ROPER CORP.		11/30/2011	Various	4,840.000	391,339		
777779-30-7	ROSETTA RESOURCES INC		09/29/2011	Various	1,700.000	67,804		
777780-10-7	ROSETTA STONE INC		09/29/2011	ITG	100.000	913		
778296-10-3	ROSS STORES, INC.		12/19/2011	Various	5,660.000	419,065		
779376-10-2	ROVI CORP		09/29/2011	Various	4,040.000	192,654		
779382-10-0	ROWAN COMPANIES INC		11/30/2011	Various	7,760.000	302,094		
780087-10-2	ROYAL BK OF CANADA COM NPV	C	04/01/2011	ITG, INC CANADA	3,700.000	232,918		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		09/29/2011	Various	11,900.000	440,334		
780287-10-8	ROYAL GOLD INC		09/29/2011	LOOP CAPITAL	1,000.000	64,657		
749660-10-6	RPC INC		09/29/2011	Various	1,640.000	34,056		
749685-10-3	RPM INTERNATIONAL INC		09/29/2011	LOOP CAPITAL	2,600.000	48,935		
74972L-10-2	RSC HOLDINGS INC		09/29/2011	Various	1,400.000	12,518		
74975N-10-5	RTI BIOLOGICS INC		09/29/2011	ITG	1,200.000	4,121		
74973W-10-7	RTI INTERNATIONAL METALS		09/29/2011	ITG	600.000	14,276		
780911-10-3	RUBICON MINERALS C	C	04/01/2011	ITG, INC CANADA	7,100.000	36,804		
78112T-10-7	RUBICON TECHNOLOGY INC		09/29/2011	ITG	300.000	3,293		
781182-10-0	RUBY TUESDAY INC		09/29/2011	ITG	1,000.000	7,370		
781258-10-8	RUDDICK		09/29/2011	LOOP CAPITAL	1,000.000	39,521		
781270-10-3	RUDOLPH TECHNOLOGIES		09/29/2011	ITG	500.000	3,250		
781295-10-0	RUE21 INC		09/29/2011	Various	2,920.000	68,966		
781846-20-9	RUSH ENTERPRISES CL A		09/29/2011	Various	860.000	14,756		
781903-60-4	RUSSELL METALS INC	C	04/01/2011	ITG, INC CANADA	5,500.000	155,510		
783549-10-8	RYDER SYSTEM INC		09/29/2011	LOOP CAPITAL	1,100.000	43,010		
783764-10-3	RYLAND GROUP, INC.		09/29/2011	ITG	900.000	9,757		
784117-10-3	S E I CORP.		11/30/2011	Various	9,900.000	160,924		
783859-10-1	S T BANCORP INC		11/30/2011	Various	4,980.000	90,088		
785060-10-4	S Y BANCORP INC		09/29/2011	ITG	100.000	1,895		
78463B-10-1	S1 CORPORATION		09/29/2011	ITG	900.000	8,122		
784932-60-0	SABA SOFTWARE INC		09/29/2011	ITG	400.000	2,430		
78573L-10-6	SABRA HEALTHCARE REIT INC		11/30/2011	Various	3,180.000	33,443		
E6038H-25-8	SACYR VALLEHERMOSO SA RIGHTS	D	12/23/2009	DISTRIBUTION	11,013.000	424		

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786449-20-7	SAFEGUARD SCIENTIFICS INC		09/29/2011	Various	3,160.000	46,869		
78648T-10-0	SAFETY INS GROUP INC		09/29/2011	ITG	200.000	7,576		
786514-20-8	SAFEWAY INC		09/29/2011	LOOP CAPITAL	7,200.000	121,838		
78709Y-10-5	SAIA INC		09/29/2011	ITG	300.000	3,136		
78390X-10-1	SAIC INC		09/29/2011	LOOP CAPITAL	5,400.000	65,273		
Y81705-10-8	SAKARI RESOURCES LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	69,000.000	139,558		
79377W-10-8	SAKS HOLDINGS INC		09/29/2011	Various	6,440.000	68,946		
79466L-30-2	SALESFORCE.COM INC		11/30/2011	Various	4,464.000	531,024		
795435-10-6	SALIX PHARMACEUTICALS LTD		09/29/2011	Various	2,280.000	73,044		
79546E-10-4	SALLY BEAUTY HOLDIN		11/30/2011	Various	4,300.000	79,970		
800013-10-4	SANDERSON FARMS INC		09/29/2011	ITG	700.000	32,358		
80004C-10-1	SANDISK CORP		11/30/2011	Various	7,520.000	324,369		
80007P-30-7	SANDRIDGE ENERGY INC		09/29/2011	LOOP CAPITAL	7,300.000	43,323		
W74857-16-5	SANDVIK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,451.000	197,890		
800363-10-3	SANDY SPRING BANCORP INC		09/29/2011	ITG	300.000	4,411		
800677-10-6	SANGAMO BIOSCIENCIES INC		09/29/2011	ITG	1,000.000	4,579		
800907-20-6	SANMINA-SCI CORP		09/29/2011	Various	2,460.000	20,453		
Q82869-11-8	SANTOS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,827.000	145,059		
J6858G-10-4	SANWA HOLDINGS CORP	D	04/01/2011	INSTINET	11,000.000	35,940		
J69284-12-3	SANYO SPECIAL STEEL CO LTD	D	04/01/2011	INSTINET	9,000.000	47,050		
803062-10-8	SAPIENT CORP		09/29/2011	Various	3,740.000	40,674		
802912-10-5	SAPUTO GROUP INC	C	04/01/2011	ITG, INC CANADA	1,800.000	81,615		
803111-10-3	SARA LEE CORP		11/30/2011	Various	16,900.000	293,122		
803893-10-6	SATCON TECHNOLOGY CORP		09/29/2011	ITG	1,600.000	1,816		
Y7992U-10-1	SATS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,000.000	42,393		
804137-10-7	SAUER DANFOSS INC	R	09/29/2011	Various	1,820.000	89,211		
804395-10-1	SAUL CENTERS		09/29/2011	ITG	200.000	6,744		
805170-10-0	SAVIENT PHARMACEUTICALS		09/29/2011	Various	2,140.000	14,596		
J69811-10-7	SAWAI PHARMACEUTICAL CO LTD	D	04/01/2011	INSTINET	200.000	17,087		
78388J-10-6	SBA COMMUNICATIONS CORP CL A		09/29/2011	LOOP CAPITAL	2,400.000	84,704		
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		09/29/2011	LOOP CAPITAL	2,400.000	97,767		
806037-10-7	SCANSOURCE INC		09/29/2011	ITG	500.000	14,587		
78401V-10-2	SCBT FINANCIAL CORP		09/29/2011	ITG	200.000	5,006		
806373-10-6	SCHAWK INC		09/29/2011	Various	300.000	3,192		
806407-10-2	SCHEIN HENRY INC		12/19/2011	Various	2,200.000	138,334		
R75677-10-5	SCHIBSTED ASA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	659.000	19,621		
H7258G-23-3	SCHINDLER NAMEN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	450.000	54,531		
H7258G-20-9	SCHINDLER PART	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	309.000	37,155		
806857-10-8	SCHLUMBERGER LTD		11/30/2011	Various	50,940.000	3,733,708		
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		11/30/2011	Various	2,820.000	126,261		
807066-10-5	SCHOLASTIC CORP.		09/29/2011	ITG	600.000	16,950		
807863-10-5	SCHOOL SPECIALTY INC		09/29/2011	ITG	200.000	1,369		
808194-10-4	SCHULMAN (A.), INC.		09/29/2011	ITG	600.000	10,457		
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		09/29/2011	Various	300.000	17,283		
80874P-10-9	SCIENTIFIC GAMES CORP		09/29/2011	ITG	1,200.000	9,217		
810186-10-6	SCOTTS MIRACLE GRO CO		09/29/2011	LOOP CAPITAL	900.000	40,025		
811065-10-1	SCRIPPS NETWORK INTER CLASS A		09/29/2011	LOOP CAPITAL	1,900.000	73,415		
811543-10-7	SEABOARD		09/29/2011	ITG	6.000	11,354		
811656-10-7	SEABRIGHT HOLDINGS INC		09/29/2011	ITG	300.000	2,126		
811699-10-7	SEACHANGE INTERNATIONAL INC		09/29/2011	ITG	300.000	2,341		
811707-30-6	SEACOAST BANKING CORP FL		09/29/2011	ITG	1,300.000	1,978		
811904-10-1	SEACOR HOLDINGS INC		11/30/2011	Various	880.000	74,156		
G79978-10-5	SEACUBE CONTAINER LEASI		09/29/2011	ITG	100.000	1,190		
G7945E-10-5	SEADRILL LTD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,315.000	84,292		
G7945M-10-7	SEAGATE TECHNOLOGY		11/30/2011	Various	14,840.000	199,047		
81211K-10-0	SEALED AIR CORP		09/29/2011	LOOP CAPITAL	3,100.000	53,719		
812139-30-1	SEALY CORP		09/29/2011	ITG	1,500.000	2,256		
812350-10-6	SEARS HLDG S CORP COM		09/29/2011	LOOP CAPITAL	800.000	44,811		
812578-10-2	SEATTLE GENETICS INC		09/29/2011	Various	2,560.000	45,104		
W7912C-11-8	SECURITAS B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	14,901.000	178,704		
Q8382E-10-2	SEEK LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,424.000	44,506		
J7028D-10-4	SEGA SAMMY HOLDINGS	D	04/01/2011	INSTINET	13,800.000	238,322		
J7029N-10-1	SEIKO HOLDINGS CORP	D	04/01/2011	INSTINET	15,000.000	50,679		
81616X-10-3	SELECT COMFORT CORP		09/29/2011	Various	8,440.000	106,887		

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81619Q-10-5	SELECT MEDICAL HOLDINGS CORP		09/29/2011	Various	9,060.000	62,067		
816300-10-7	SELECTIVE INSURANCE GROUP		09/29/2011	ITG	1,000.000	13,352		
Y79711-15-9	SEMBCORP INDUSTRIES	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	16,000.000	66,382		
81663A-10-5	SEMGROUP CORP		09/29/2011	Various	5,220.000	109,068		
816851-10-9	SEMPRA ENERGY		09/29/2011	ITG	4,400.000	225,279		
816850-10-1	SEMTECH CORPORATION		09/29/2011	ITG	1,100.000	23,721		
817070-50-1	SENECA FOODS CORP - CL A		09/29/2011	ITG	600.000	11,874		
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		11/30/2011	Various	6,900.000	151,039		
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		09/29/2011	Various	4,720.000	154,339		
81725T-10-0	SENSIENT TECHNOLOGIES		09/29/2011	ITG	900.000	30,121		
817337-40-5	SEQUENOM INC		09/29/2011	ITG	1,600.000	8,140		
817565-10-4	SERVICE CORP. INTERNATIONAL		09/29/2011	LOOP CAPITAL	4,500.000	42,536		
81763U-10-0	SERVICESOURCE INTERNATIONAL INC		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	3,520.000	47,467		
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	04/01/2011	INSTINET	7,300.000	183,522		
H7485A-10-8	SGS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	59.000	105,766		
G8063F-10-6	SHANGRI-LA ASIA HKD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,000.000	16,043		
G8063F-14-8	SHANGRI-LA ASIA LT RIGHT	D	12/15/2010	DISTRIBUTION	10,333.330	1,827		
J71434-11-2	SHARP CORP JPY50	D	04/01/2011	INSTINET	18,000.000	176,261		
820280-10-5	SHAW GROUP		09/29/2011	ITG	1,400.000	30,741		
820904-20-9	SHAWCOR LTD	C	04/01/2011	ITG, INC CANADA	600.000	22,626		
82312B-10-6	SHENANDOAH TELECOMMUN CO		09/29/2011	ITG	400.000	4,357		
824348-10-6	SHERWIN WILLIAMS CO		11/30/2011	Various	2,720.000	216,757		
J72079-10-6	SHIKOKU ELECTRIC POWER	D	04/01/2011	INSTINET	2,300.000	60,358		
J72273-10-5	SHIMA SEIKI MANUFACTURING LTD	D	04/01/2011	INSTINET	1,800.000	44,581		
J73197-10-5	SHINKO ELECTRIC IND CO	D	04/01/2011	INSTINET	5,100.000	52,615		
J7385L-10-3	SHINSEI BANK	D	04/01/2011	INSTINET	154,000.000	180,103		
824889-10-9	SHOE CARNIVAL INC		11/30/2011	Various	2,160.000	50,693		
82509W-10-3	SHOPPERS DRUG MART COM NPV	C	04/01/2011	ITG, INC CANADA	600.000	25,081		
825211-10-5	SHORETEL INC		09/29/2011	ITG	700.000	3,602		
J75046-13-6	SHOWA DENKO K.K	D	04/01/2011	INSTINET	20,000.000	39,877		
M8411W-10-1	SHUFERSAL LTD	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	3,521.000	21,805		
825549-10-8	SHUFFLE MASTER INC		09/29/2011	ITG	700.000	6,001		
Y78567-10-7	SHUN TAK HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	36,000.000	19,838		
82568P-30-4	SHUTTERFLY INC		09/29/2011	Various	2,120.000	97,881		
826917-10-6	SIGA TECHNOLOGIES INC		09/29/2011	ITG	600.000	1,934		
826552-10-1	SIGMA ALDR ICH COM		11/30/2011	Various	4,260.000	273,291		
826565-10-3	SIGMA DESIGNS, INC		09/29/2011	ITG	500.000	3,927		
82669G-10-4	SIGNATURE BK NEW YORK NY		09/29/2011	Various	1,340.000	65,322		
G81276-10-0	SIGNET JEWELERS LTD	R	09/29/2011	LOOP CAPITAL	1,600.000	53,814		
H7631K-15-8	SIKA AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	19.000	45,186		
827048-10-9	SILGAN HOLDINGS INC		09/29/2011	Various	1,160.000	42,038		
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		09/29/2011	ITG	600.000	7,613		
82705T-10-2	SILICON IMAGE INC		09/29/2011	Various	11,420.000	92,016		
826919-10-2	SILICON LABORATORIES		09/29/2011	Various	1,020.000	34,804		
828336-10-7	SILVER WHEATON CORP	C	04/01/2011	ITG, INC CANADA	5,400.000	231,777		
82835P-10-3	SILVERCORP METALS INC	C	04/01/2011	ITG, INC CANADA	3,400.000	49,398		
828730-20-0	SIMMONS FIRST NATL CORP CL A		09/29/2011	ITG	100.000	2,109		
828806-10-9	SIMON PPTY GROUP INC		11/30/2011	Various	11,600.000	1,341,913		
829073-10-5	SIMPSON MANUFACTURING		09/29/2011	ITG	800.000	20,296		
829226-10-9	SINCLAIR BROADCAST GROUP - A		09/29/2011	Various	1,500.000	13,114		
Y80267-12-6	SINO LAND CO HKD1	D	11/02/2011	Various	48,200.000	83,954		
82934H-10-1	SINO-FOREST CORPORATION	C	04/01/2011	ITG, INC CANADA	1,400.000	36,509		
82967N-10-8	SIRIUS XM RADIO INC		11/30/2011	Various	530,900.000	848,058		
82966C-10-3	SIRONA DENTAL SYSTEMS INC		11/30/2011	Various	2,060.000	88,702		
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		09/29/2011	ITG	800.000	23,530		
784305-10-4	SJW CORP		09/29/2011	ITG	200.000	4,452		
W83567-11-0	SKANSKA B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	615.000	13,059		
830566-10-5	SKECHERS USA INC		09/29/2011	ITG	800.000	11,690		
W84237-14-3	SKF B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,473.000	43,037		
83066R-10-7	SKILLED HEALTHCARE GROUP INC		09/29/2011	ITG	300.000	1,136		
Q8513Z-11-5	SKY CITY ENTERTAINMENT	D	04/01/2011	INSTINET HONG KONG	8,102.000	21,280		
830830-10-5	SKYLINE CORP.		09/29/2011	ITG	100.000	906		
830879-10-2	SKYWEST INC		09/29/2011	ITG	200.000	2,371		
83088M-10-2	SKYWORKS SOLUTIONS INC		09/29/2011	Various	7,980.000	207,185		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
78440X-10-1	SL GREEN REALTY CORP		11/30/2011	Various	2,280.000	141,747		
78442P-10-6	SLM CORP		09/29/2011	LOOP CAPITAL	10,600.000	133,898		
78454L-10-0	SM ENERGY CO		09/29/2011	LOOP CAPITAL	1,300.000	83,937		
83169Y-10-8	SMART BALANCE INC		09/29/2011	ITG	2,300.000	13,785		
831865-20-9	SMITH (A.O.)		09/29/2011	Various	1,240.000	41,800		
831756-10-1	SMITH WESSION HLDG CORP		09/29/2011	ITG	1,100.000	2,751		
832248-10-8	SMITHFIELD FOODS, INC.		09/29/2011	LOOP CAPITAL	4,700.000	89,868		
Y8077D-10-5	SMRT CORP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,000.000	31,697		
832696-40-5	SMUCKER J M CO COM NEW		09/29/2011	ITG	2,900.000	214,168		
833034-10-1	SNAP ON IN C COM		11/30/2011	Various	2,020.000	97,875		
833551-10-4	SNYDERS LANCE INC		09/29/2011	Various	2,500.000	52,473		
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	04/01/2011	INSTINET	9,600.000	374,993		
J7608R-10-1	SOJITZ CORP	D	04/01/2011	INSTINET	20,700.000	40,632		
83413U-10-0	SOLAR CAPITAL LTD		11/30/2011	Various	6,000.000	127,096		
83416B-10-9	SOLARWINDS INC		09/29/2011	Various	3,300.000	74,923		
83421A-10-4	SOLERA HOLDINGS INC		11/30/2011	Various	2,420.000	118,359		
834376-50-1	SOLUTIA INC		09/29/2011	LOOP CAPITAL	2,500.000	34,693		
83545G-10-2	SONIC AUTOMOTIVE INC		09/29/2011	ITG	600.000	6,809		
835451-10-5	SONIC CORP		09/29/2011	ITG	800.000	5,832		
Q8563C-10-7	SONIC HEALTHCARE	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,847.000	71,596		
835495-10-2	SONOCO PRODUCTS CO.		09/29/2011	LOOP CAPITAL	2,000.000	58,256		
83568G-10-4	SONOSIGHT INC		09/29/2011	ITG	300.000	9,193		
H8024W-10-6	SONOVA HOLDING	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	159.000	14,366		
835916-10-7	SONUS NETWORKS INC		09/29/2011	ITG	3,700.000	7,980		
835898-10-7	SOTHEBY'S		09/29/2011	Various	2,220.000	89,169		
83616T-10-8	SOURCEFIRE		09/29/2011	ITG	500.000	13,580		
838518-10-8	SOUTH JERSEY INDUSTRIES INC		09/29/2011	Various	3,700.000	184,650		
842587-10-7	SOUTHERN CO		11/30/2011	Various	34,300.000	1,481,177		
844030-10-6	SOUTHERN UNION CO.		09/29/2011	LOOP CAPITAL	2,400.000	97,841		
84470P-10-9	SOUTHSIDE BANCSHARES INC		09/29/2011	Various	2,780.000	51,342		
844741-10-8	SOUTHWEST AIRLINES CO		09/29/2011	LOOP CAPITAL	4,000.000	34,364		
844767-10-3	SOUTHWEST BANCORP INC OKLA		09/29/2011	ITG	200.000	852		
844895-10-2	SOUTHWEST GAS CORP.		11/30/2011	Various	4,800.000	182,309		
845467-10-9	SOUTHWESTERN ENERGY CO		09/29/2011	ITG	6,700.000	229,143		
84610H-10-8	SOVRAN SELF STORAGE		09/29/2011	ITG	300.000	11,100		
84649R-20-0	SPANSION INC-CLASS A		09/29/2011	ITG	1,100.000	14,163		
Q8604W-12-0	SPARK INFRASTRUCTURE GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	91,414.000	107,572		
846822-10-4	SPARTAN STORES INC		09/29/2011	ITG	400.000	6,051		
847220-20-9	SPARTECH CORP		09/29/2011	ITG	300.000	971		
78462F-10-3	SPDR S&P 500 ETF TRUST		12/22/2011	Various	120,227.000	14,370,729		
847560-10-9	SPECTRA ENERGY CORP		11/30/2011	Various	35,560.000	991,549		
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		09/29/2011	Various	8,540.000	64,276		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		09/29/2011	LOOP CAPITAL	2,200.000	36,619		
G8362S-10-6	SPIRIT PUB	D	08/01/2011	DISTRIBUTION	126,151.000	90,008		
852061-10-0	SPRINT NEX TEL CORP COM SER 1		09/29/2011	LOOP CAPITAL	59,800.000	188,173		
784635-10-4	SPX CORP		11/30/2011	Various	3,340.000	175,506		
J7659R-10-9	SQUARE ENIX HOLDINGS CO	D	04/01/2011	INSTINET	2,700.000	46,128		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		09/29/2011	Various	5,760.000	83,254		
W8615U-12-4	SSAB SVENSKT STAL A	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	6,254.000	98,880		
Q8744Q-10-8	ST BARBARA LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	13,748.000	32,167		
Y7996W-10-3	ST ENGINEERING LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	36,000.000	92,780		
790148-10-0	ST JOE CORP		09/29/2011	ITG	1,000.000	15,315		
790849-10-3	ST JUDE MEDICAL INC		11/30/2011	Various	9,520.000	395,593		
852312-30-5	STAAR SURGICAL CO		11/30/2011	CITIGROUP GLOBAL MARKETS INC	4,640.000	45,611		
85254C-30-5	STAGE STORES INC		09/29/2011	ITG	600.000	8,283		
852857-20-0	STAMPS.COM		11/30/2011	Various	1,740.000	46,612		
852891-10-0	STANCORP FINANCIAL GROUP INC		09/29/2011	ITG	900.000	25,088		
853626-10-9	STANDARD MICROSYSTEMS CORP.		09/29/2011	ITG	400.000	7,799		
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		11/30/2011	Various	2,940.000	55,514		
853790-10-3	STANDARD PARKING CORP		09/29/2011	ITG	300.000	4,685		
85375C-10-1	STANDARD-PACIFIC CORP.		09/29/2011	ITG	2,200.000	5,533		
854231-10-7	STANDEX INTERNATIONAL CORP.		09/29/2011	Various	240.000	7,665		
854502-10-1	STANLEY BLACK & DECKER INC		11/30/2011	Various	9,240.000	595,958		
855030-10-2	STAPLES INC.		11/30/2011	Various	25,420.000	360,155		

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855244-10-9	STARBUCKS CORP		11/30/2011	Various	20,680.000	825,637		
Y7545N-10-9	STARHILL GLOBAL REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	59,000.000	29,017		
Y8152F-13-2	STARHUB	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	43,000.000	92,994		
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		11/30/2011	Various	4,420.000	184,601		
85571B-10-5	STARWOOD PROPERTY TRUST INC		09/29/2011	ITG	1,300.000	22,538		
855707-10-5	STATE AUTO FINANCIAL CORP		09/29/2011	ITG	300.000	3,772		
856190-10-3	STATE BANK FINANCIAL CORP		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	4,860.000	73,866		
857477-10-3	STATE STREET CORPORATION		11/30/2011	Various	12,380.000	421,163		
784774-10-1	STEC INC		09/29/2011	Various	2,120.000	21,878		
858119-10-0	STEEL DYNAMICS INC		09/29/2011	LOOP CAPITAL	4,100.000	42,190		
858155-20-3	STEELCASE INC		09/29/2011	Various	3,240.000	28,715		
858375-10-8	STEIN MART INC		11/30/2011	Various	9,020.000	58,294		
P8744Y-10-2	STEINER LEISURE LTD		09/29/2011	ITG	200.000	7,818		
85856G-10-0	STELLARONE CORP		09/29/2011	ITG	300.000	3,002		
858586-10-0	STEPAN CO		09/29/2011	ITG	200.000	13,559		
858912-10-8	STERICYCLE INC		11/30/2011	Various	4,360.000	376,729		
859152-10-0	STERIS CORP		11/30/2011	Various	2,900.000	85,726		
859158-10-7	STERLING BANCORP.		09/29/2011	ITG	500.000	3,717		
859241-10-1	STERLING CONSTRUCTION CO		09/29/2011	ITG	200.000	2,303		
859319-30-3	STERLING FINANCIAL CORP/SPOKANE		09/29/2011	Various	5,040.000	64,725		
85916J-10-2	STEROTAXIS INC		09/29/2011	ITG	800.000	950		
556269-10-8	STEVEN MADDEN LTD		09/29/2011	Various	960.000	31,540		
860370-10-5	STEWART ENTERPRISES		09/29/2011	ITG	1,400.000	8,349		
860372-10-1	STEWART INFORMATION SERVICES CORP		11/30/2011	Various	6,200.000	64,875		
860630-10-2	STIFEL FINANCIAL CORP		09/29/2011	ITG	800.000	21,895		
86074Q-10-2	STILLWATER MINING CORP	R	09/29/2011	Various	6,140.000	52,391		
Q8773B-10-5	STOCKLAND	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	26,090.000	100,457		
861642-10-6	STONE ENERGY CORP		09/29/2011	ITG	900.000	15,788		
86183P-10-2	STONERIDGE INC		11/30/2011	Various	7,040.000	56,320		
78478V-10-0	STR HOLDINGS INC		11/30/2011	Various	5,260.000	47,538		
862685-10-4	STRATASYS INC		09/29/2011	Various	1,600.000	32,128		
86272T-10-6	STRATEGIC HOTEL CAPITAL		09/29/2011	Various	22,480.000	138,965		
863236-10-5	STRAYER EDUCATION INC		09/29/2011	ITG	200.000	15,064		
863667-10-1	STRYKER CORP		11/30/2011	Various	18,380.000	1,012,871		
864159-10-8	STURM RUGER & CO INC		09/29/2011	ITG	400.000	10,878		
864596-10-1	SUCCESSFACTORS INC		09/29/2011	Various	4,780.000	111,566		
H83580-28-4	SULZER AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	542.000	81,671		
J76896-10-9	SUMCO CORPORATION CMN STK	D	04/01/2011	INSTINET	1,000.000	19,306		
J77024-11-5	SUMITOMO BAKELITE CO LTD	D	04/01/2011	INSTINET	10,000.000	60,248		
J77153-12-0	SUMITOMO CHEMICAL CO	D	04/01/2011	INSTINET	8,000.000	39,936		
J77282-11-9	SUMITOMO CORP NPV	D	04/01/2011	INSTINET	1,900.000	26,992		
J77411-11-4	SUMITOMO ELECTRIC JPY50	D	04/01/2011	INSTINET	3,800.000	51,574		
J77712-12-3	SUMITOMO METAL MIN JPY50	D	04/01/2011	INSTINET	2,000.000	34,161		
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	04/01/2011	INSTINET	11,700.000	363,889		
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	D	04/01/2011	Various	379,250.000	1,338,703		
J77841-11-2	SUMITOMO REALTY & JPY50	D	04/01/2011	INSTINET	2,000.000	40,102		
J77884-11-2	SUMITOMO RUBBER IND	D	04/01/2011	INSTINET	2,300.000	23,232		
866082-10-0	SUMMIT HOTEL PPTYS INC		09/29/2011	ITG	600.000	4,434		
86663B-10-2	SUN BANCORP INC NJ		09/29/2011	ITG	500.000	1,339		
866674-10-4	SUN COMMUNITIES		09/29/2011	Various	1,700.000	60,958		
86677E-10-0	SUN HEALTHCARE GROUP INC		09/29/2011	ITG	600.000	1,844		
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,000.000	63,979		
866942-10-5	SUN HYDRAULICS CORP		09/29/2011	ITG	400.000	9,042		
867224-10-7	SUNCOR ENERGY INC	C	04/01/2011	ITG, INC CANADA	1,500.000	68,155		
Q8802S-10-3	SUNCORP GROUP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,839.000	77,667		
J78089-10-9	SUNDRUG CO LTD	D	04/01/2011	INSTINET	900.000	24,825		
86764P-10-9	SUNOCO INC COM		11/30/2011	Various	3,940.000	136,137		
867652-40-6	SUNPOWER CORP	R	11/16/2011	Various	700.000	5,737		
86768K-10-6	SUNSRISE SENIOR LIVING INC		11/30/2011	Various	10,200.000	47,500		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		09/29/2011	ITG	2,100.000	11,898		
Y82954-10-1	SUNTEC REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	20,000.000	24,393		
867914-10-3	SUNTRUST B KS INC COM		09/29/2011	ITG	10,500.000	194,225		
86800U-10-4	SUPER MICRO COMPUTER INC		09/29/2011	Various	900.000	12,890		
868157-10-8	SUPERIOR ENERGY SERVICES INC		09/29/2011	LOOP CAPITAL	1,600.000	44,657		

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868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		09/29/2011	ITG	200.000	3,139		
868532-10-2	SUPERTEX INC		09/29/2011	ITG	200.000	3,597		
868536-10-3	SUPERVALU INC COM		09/29/2011	ITG	4,300.000	29,873		
868873-10-0	SURMODICS INC		09/29/2011	ITG	300.000	2,747		
869099-10-1	SUSQUEHANNA BANCSHARES INC		09/29/2011	Various	15,720.000	101,529		
869233-10-6	SUSSER HLDG CORP		09/29/2011	ITG	200.000	3,993		
784860-10-1	SVB FINANCIAL GROUP		11/30/2011	Various	1,640.000	69,050		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	14,956.000	241,143		
H83949-13-3	SWATCH GROUP NAM	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	867.000	69,092		
W3222Z-23-6	SWEDBANK AB	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	15,280.000	264,044		
870738-10-1	SWIFT ENERGY CO.		11/30/2011	Various	2,480.000	69,239		
87074U-10-1	SWIFT TRANSN CO		09/29/2011	Various	12,580.000	85,457		
Y83310-10-5	SWIRE PACIFIC A ORD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,500.000	21,796		
870808-10-2	SWISHER HYGIENE INC		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	16,280.000	62,969		
H7354Q-13-5	SWISS LIFE HOLDING	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	502.000	83,143		
H8431B-10-9	SWISS RE LTD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,558.000	90,251		
H8398N-10-4	SWISSCOM	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	999.000	445,677		
78503N-10-7	SWS GROUP INC		09/29/2011	ITG	300.000	1,484		
78505P-10-0	SXC HEALTH SOLUTIONS CORP	C	04/01/2011	ITG, INC CANADA	300.000	16,473		
871206-40-5	SYCAMORE NETWORKS INC		09/29/2011	ITG	300.000	5,463		
871237-10-3	SYKES ENTERPRISES INC		09/29/2011	ITG	600.000	9,099		
871503-10-8	SYMANTEC CORP.		11/30/2011	Various	16,980.000	287,323		
87151Q-10-6	SYMETRA FINANCIAL CORP		09/29/2011	ITG	1,200.000	10,060		
871543-10-4	SYMMETRICOM INC		09/29/2011	ITG	600.000	2,636		
871546-20-6	SYMMETRY MEDICAL INC		09/29/2011	ITG	700.000	5,404		
87157D-10-9	SYNAPTICS INC		09/29/2011	ITG	600.000	14,048		
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		09/29/2011	Various	1,520.000	38,683		
H84140-11-2	SYNGENTA CHF8.3	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	724.000	236,596		
87162W-10-0	SYNNEX CORP		11/30/2011	Various	2,140.000	60,256		
871607-10-7	SYNOPSYS INC		11/30/2011	Various	7,120.000	189,841		
87162G-10-5	SYNOVIS LIFE TECHNOLOGIES INC		09/29/2011	ITG	200.000	3,355		
87161C-10-5	SYNOVUS FINANCIAL		09/29/2011	ITG	13,900.000	15,514		
87162T-20-6	SYNTA PHARMACEUTICALS CORP		09/29/2011	ITG	400.000	1,376		
87162H-10-3	SYNTEL INC		09/29/2011	Various	720.000	35,261		
87162M-40-9	SYNTHES INC CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,472.000	334,782		
871829-10-7	SYSCO CORP		11/30/2011	Various	17,720.000	479,192		
871851-10-1	SYSTEMAX INC		09/29/2011	ITG	200.000	2,564		
J86796-10-9	T&D HOLDINGS	D	04/01/2011	INSTINET	3,200.000	76,842		
74144T-10-8	T. ROWE PRICE GROUP		11/30/2011	Various	13,100.000	718,128		
873868-10-3	TAHOE RESOURCES INC	C	04/01/2011	ITG, INC CANADA	2,700.000	54,523		
J79561-13-0	TAISEI CORP	D	04/01/2011	INSTINET	11,000.000	27,154		
J79885-10-9	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	D	10/03/2011	MERGER	3,000.000	264,309		
J80206-11-3	TAIYO YUDEN CO LTD	D	04/01/2011	INSTINET	2,000.000	26,122		
J8124G-10-8	TAKATA CORP	D	04/01/2011	INSTINET	500.000	13,957		
J81281-11-5	TAKEDA PHARMACEUTICAL CO LTD	D	04/01/2011	INSTINET	600.000	27,533		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		09/29/2011	ITG	1,400.000	18,092		
874161-10-2	TALBOTS		09/29/2011	ITG	1,100.000	3,200		
87424N-10-4	TALEO CORP CL A		09/29/2011	ITG	800.000	21,278		
87425E-10-3	TALISMAN ENERGY IN COM NPV	C	04/01/2011	ITG, INC CANADA	4,900.000	122,292		
874083-10-8	TALLY INDUSTRIES, INC.		09/29/2011	Various	3,300.000	101,990		
875465-10-6	TANGER FACTORY OUTLETS		09/29/2011	LOOP CAPITAL	1,600.000	42,232		
87612G-10-1	TARGA RES CORP		11/30/2011	Various	4,000.000	124,241		
87611R-30-6	TARGACEPT INC		09/29/2011	Various	3,800.000	95,393		
87612E-10-6	TARGET CORP		09/29/2011	ITG	12,800.000	644,924		
87651B-10-4	TASER INTL INC		09/29/2011	ITG	1,100.000	4,871		
Q8852J-10-2	TATTS GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	27,079.000	65,707		
876664-10-3	TAUBMAN CENTERS INC		09/29/2011	Various	1,700.000	87,427		
872275-10-2	TCF FINANCIAL		11/30/2011	Various	7,960.000	78,470		
87236Y-10-8	TD AMERITRADE HOLDING CORP		09/29/2011	LOOP CAPITAL	4,700.000	70,248		
H84989-10-4	TE CONNECTIVITY LTD		09/29/2011	ITG	8,800.000	253,350		
87817A-10-7	TEAM HEALTH HOLDINGS INC		09/29/2011	Various	4,760.000	79,603		
878155-10-0	TEAM INC		09/29/2011	ITG	400.000	8,616		
878237-10-6	TECH DATA CORP		09/29/2011	LOOP CAPITAL	900.000	40,101		
878377-10-0	TECHNE CORP		09/29/2011	LOOP CAPITAL	700.000	47,690		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87874R-10-0	TECHTARGET		09/29/2011	ITG	100.000	564		
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	04/01/2011	ITG, INC CANADA	5,600.000	298,477		
872375-10-0	TECO ENERGY INC		09/29/2011	Various	4,260.000	73,480		
878895-20-0	TECUMSEH PRODUCTS CO - CL A		09/29/2011	ITG	200.000	1,463		
J82270-11-7	TEIJIN	D	04/01/2011	INSTINET	20,000.000	89,844		
879080-10-9	TEJON RANCH CO		09/29/2011	ITG	300.000	7,331		
879101-10-3	TEKELEC		09/29/2011	Various	5,380.000	34,232		
Q89499-10-9	TELECOM CORP OF NEW ZEALAND	D	04/01/2011	INSTINET HONG KONG	95,893.000	149,864		
87929J-10-3	TELECOMMUNICATION SYSTEM A		09/29/2011	ITG	700.000	2,240		
879360-10-5	TELEDYNE TECHNOLOGIES INC		09/29/2011	LOOP CAPITAL	700.000	34,959		
879369-10-6	TELEFLEX, INC.		09/29/2011	LOOP CAPITAL	800.000	43,405		
879455-10-3	TELENAV INC		09/29/2011	ITG	300.000	2,534		
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		09/29/2011	Various	6,180.000	135,269		
879939-10-6	TELETECH HOLDINGS INC		09/29/2011	ITG	500.000	7,526		
Y85830-10-0	TELEVISION BROADCASTS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	11,000.000	65,850		
W95890-15-3	TELIASONERA AB RIGHTS	D	12/15/2010	DISTRIBUTION	216,484.000	8,779		
W9588J-10-4	TELIASONERA AB SEK3.2	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,466.000	38,436		
879664-10-0	TELLABS INC		09/29/2011	Various	9,520.000	42,344		
Q8975N-10-5	TELSTRA CORP NPV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,595.000	62,819		
87971M-20-2	TELUS CORPORATION NON VOTING SHS NPV	C	04/01/2011	ITG, INC CANADA	12,800.000	633,407		
H8547Q-10-7	TEMENOS GROUP AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,446.000	54,971		
879868-10-7	TEMPLE-INLAND, INC.		09/29/2011	LOOP CAPITAL	2,200.000	69,066		
88023U-10-1	TEMPUR PEDIC INTL		09/29/2011	Various	3,220.000	169,047		
88033G-10-0	TENET HEALTHCARE CORP		09/29/2011	LOOP CAPITAL	9,800.000	40,940		
880345-10-3	TENNANT CO		09/29/2011	ITG	300.000	11,261		
880349-10-5	TENNECO AUTOMOTIVE INC.		09/29/2011	ITG	1,100.000	29,708		
88076W-10-3	TERADATA C ORP DEL COM		11/30/2011	Various	10,680.000	560,762		
880770-10-2	TERADYNE I NC COM		09/29/2011	LOOP CAPITAL	3,700.000	41,373		
880779-10-3	TEREX CORP		09/29/2011	ITG	2,100.000	23,177		
88157K-10-1	TESCO CORP	I	09/29/2011	ITG	600.000	7,152		
88160R-10-1	TESLA MOTORS INC		11/30/2011	Various	7,480.000	212,297		
881609-10-1	TESORO CORP		09/29/2011	Various	4,420.000	100,821		
88164L-10-0	TESSERA TECHNOLOGIES INC		09/29/2011	ITG	1,000.000	11,972		
88162G-10-3	TETRA TECH INC		09/29/2011	ITG	1,000.000	18,668		
88162F-10-5	TETRA TECHNOLOGIES, INC.		09/29/2011	ITG	1,600.000	12,952		
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		09/29/2011	ITG	600.000	13,902		
882491-10-3	TEXAS INDUSTRIES INC		09/29/2011	ITG	400.000	13,860		
882508-10-4	TEXAS INST RS INC COM		11/30/2011	Various	46,660.000	1,418,259		
882681-10-9	TEXAS RODAHOUSE INC		09/29/2011	ITG	1,100.000	15,039		
883203-10-1	TEXTRON IN C COM		09/29/2011	Various	8,960.000	196,222		
87240R-10-7	TFS FINANCIAL CORP		09/29/2011	Various	13,020.000	107,503		
J8298A-10-1	T-GAIA CORP	D	04/01/2011	INSTINET	30.000	48,050		
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	04/01/2011	INSTINET	16.000	23,599		
25659P-40-2	THE DOLAN COMPANY		09/29/2011	Various	680.000	7,279		
M8785N-10-9	THE ISRAEL CORPORATION LTD.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	193.000	241,275		
48020T-10-1	THE JONES GROUP INC		09/29/2011	ITG	1,800.000	17,189		
55826P-10-0	THE MADISON SQUARE GARDEN CO		09/29/2011	Various	1,520.000	37,485		
698657-10-3	THE PANTRY INC		09/29/2011	ITG	500.000	6,455		
69344M-10-1	THE PMI GROUP INC		09/29/2011	Various	700.000	146		
H83949-14-1	THE SWATCH GROUP	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	585.000	257,910		
88338T-10-4	THERAVANCE		09/29/2011	ITG	1,100.000	22,403		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		11/30/2011	Various	12,300.000	627,453		
872438-10-6	THL CREDIT INC		09/29/2011	ITG	100.000	1,097		
884315-10-2	THOMAS & BETTS CORP.		09/29/2011	LOOP CAPITAL	900.000	37,109		
885160-10-1	THOR INDUSTRIES, INC.		11/30/2011	Various	3,200.000	81,736		
885175-30-7	THORATEC CORP		09/29/2011	Various	1,720.000	52,706		
872443-40-3	THQ INC		09/29/2011	ITG	800.000	1,404		
88632Q-10-3	TIBCO SOFTWARE INC		09/29/2011	Various	6,420.000	161,032		
87244T-10-9	TICC CAPITAL CORP		09/29/2011	Various	6,000.000	49,880		
886423-10-2	TIDEWATER, INC.		09/29/2011	LOOP CAPITAL	1,000.000	43,088		
886547-10-8	TIFFANY + CO NEW COM		11/30/2011	Various	4,440.000	285,679		
88706M-10-3	TIM HORTONS INC	C	04/01/2011	ITG, INC CANADA	1,900.000	86,971		
88732J-20-7	TIME WARNER CABLE INC		11/30/2011	Various	10,060.000	674,009		
887317-30-3	TIME WARNER INC		11/30/2011	Various	31,460.000	1,013,193		

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887389-10-4	TIMKEN CO.		09/29/2011	LOOP CAPITAL	1,600.000	52,527		
88830M-10-2	TITAN INTERNATIONAL INC		09/29/2011	ITG	800.000	12,871		
88830R-10-1	TITAN MACHINERY INC		09/29/2011	Various	2,680.000	51,977		
888339-20-7	TITANIUM M ETALS CORP COM NEW		09/29/2011	ITG	1,800.000	27,665		
888706-10-8	TIVO INC		09/29/2011	ITG	2,300.000	22,372		
872540-10-9	TJX COMPANIES INC		12/19/2011	Various	11,960.000	678,503		
87261X-10-8	TMX GROUP INC	C	04/01/2011	ITG, INC CANADA	400.000	16,137		
872960-10-9	TNS INC.		09/29/2011	ITG	500.000	9,510		
N8726Y-10-6	TNT EXPRESS	D	09/30/2011	Various	33,136.000	523,944		
J8381L-10-5	TOAGOSEI CO LTD	D	04/01/2011	INSTINET	5,000.000	25,932		
J84162-14-8	TOBU RAILWAY CO	D	04/01/2011	INSTINET	23,000.000	91,552		
J84377-10-0	TODA CORP	D	04/01/2011	INSTINET	7,000.000	27,201		
J85366-10-2	TOHO TITANIUM CO LTD	D	04/01/2011	INSTINET	2,400.000	60,142		
J85538-10-6	TOKAI CARBON CO LTD	D	04/01/2011	INSTINET	4,000.000	19,162		
J85968-10-5	TOKAI RIKA CO LTD	D	04/01/2011	INSTINET	1,100.000	17,663		
J86298-10-6	TOKIO MARINE HOLDINGS	D	04/01/2011	INSTINET	1,900.000	50,265		
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK	D	04/01/2011	INSTINET	4,600.000	23,730		
J86957-11-5	TOKYO ELECTRON	D	04/01/2011	INSTINET	1,000.000	55,220		
J88204-11-0	TOKYO STEEL MFG CO	D	04/01/2011	INSTINET	1,700.000	19,621		
J88333-11-7	TOKYO TATEMONO CO	D	04/01/2011	INSTINET	14,000.000	52,505		
J88720-12-3	TOKYU CORP	D	04/01/2011	INSTINET	5,000.000	20,324		
J88849-12-0	TOKYU LAND CORP	D	04/01/2011	INSTINET	26,000.000	113,334		
J88914-10-6	TOKYU REIT	D	04/01/2011	INSTINET	6.000	37,090		
889478-10-3	TOLL BROTHERS INC		09/29/2011	LOOP CAPITAL	3,000.000	44,238		
890110-10-9	TOMPKINS FINANCIAL CORP		09/29/2011	ITG	100.000	3,502		
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		09/29/2011	Various	1,000.000	24,184		
J89592-10-9	TOP REIT	D	04/01/2011	INSTINET	9.000	53,928		
J87473-11-2	TOPCON CORP	D	04/01/2011	INSTINET	3,000.000	15,488		
J89494-11-6	TORAY INDUSTRIES	D	04/01/2011	INSTINET	5,000.000	35,620		
891027-10-4	TORCHMARK INC COM		11/30/2011	Various	6,000.000	237,051		
891050-10-6	TOREADOR RESOURCES CORP	R	09/29/2011	ITG	300.000	905		
N87237-10-8	TORNIER NV		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	2,180.000	41,058		
891092-10-8	TORO CO.		09/29/2011	ITG	600.000	29,747		
891102-10-5	TOROMONT INDUSTRIES LTD	C	04/01/2011	ITG, INC CANADA	1,100.000	35,805		
J89752-11-7	TOSHIBA CORP NPV	D	04/01/2011	INSTINET	54,000.000	259,643		
J90096-11-6	TOSOH CORP	D	04/01/2011	INSTINET	9,000.000	32,264		
891906-10-9	TOTAL SYSTEM SERVICES INC		09/29/2011	LOOP CAPITAL	3,200.000	54,936		
J90505-10-8	TOWA PHARMACEUTICAL CO LTD	D	04/01/2011	INSTINET	400.000	19,926		
891709-10-7	TOWER BANCORP INC		09/29/2011	ITG	200.000	4,266		
891777-10-4	TOWER GROUP INC		09/29/2011	ITG	600.000	13,630		
891894-10-7	TOWERS WATSON AND COMPANY		12/19/2011	Various	1,840.000	109,183		
89214P-10-9	TOWNE BANK		09/29/2011	ITG	200.000	2,258		
J92689-10-8	TOYO TANSO CO LTD	D	04/01/2011	INSTINET	600.000	31,565		
J90741-13-3	TOYOBO CO LTD	D	04/01/2011	INSTINET	29,000.000	41,786		
J92676-11-3	TOYOTA MOTOR	D	04/01/2011	INSTINET	30,100.000	1,198,844		
J92719-11-1	TOYOTA TSUSHO	D	04/01/2011	INSTINET	800.000	12,927		
89236Y-10-4	TPC GROUP INC		09/29/2011	Various	2,040.000	43,039		
892356-10-6	TRACTOR SUPPLY CO		09/29/2011	Various	2,700.000	171,143		
893521-10-4	TRANSATLANTIC HOLDINGS INC		09/29/2011	Various	8,400.000	407,264		
89353D-10-7	TRANSCANANDA CORP	C	04/01/2011	ITG, INC CANADA	4,000.000	164,095		
893578-10-4	TRANSCONTINENTAL INC	C	04/01/2011	ITG, INC CANADA	1,500.000	23,682		
893641-10-0	TRANSDIGM GROUP INC		09/29/2011	Various	1,580.000	131,044		
Q91875-11-4	TRANSFIELD SERVICES LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,270.000	49,350		
Q91932-10-5	TRANSPACIFIC INDUSTRIES GROUP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	22,258.000	25,839		
89417E-10-9	TRAVELERS COS INC		11/30/2011	Various	18,680.000	1,026,371		
894210-10-6	TRAVELZOO INC		09/29/2011	ITG	100.000	2,232		
894650-10-0	TREDEGAR CO.		09/29/2011	ITG	300.000	4,501		
89469A-10-4	TREEHOUSE FOODS INC		12/19/2011	Various	2,100.000	128,408		
89531P-10-5	TREX COMPANY INC		11/30/2011	Various	2,140.000	46,570		
895848-10-9	TRIANGLE CAPITAL CORP		09/29/2011	Various	3,800.000	58,072		
896095-10-6	TRICO BANCSHARES		09/29/2011	ITG	200.000	2,463		
895919-10-8	TRIDENT MICROSYSTEMS INC		09/29/2011	ITG	100.000	62		
896215-20-9	TRIMAS CORP		09/29/2011	Various	4,240.000	64,979		
896239-10-0	TRIMBLE NAVIGATION		11/30/2011	Various	3,840.000	142,862		

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896522-10-9	TRINITY INDS INC		09/29/2011	LOOP CAPITAL	1,600.000	36,309		
G90624-10-0	TRINITY LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	22,000.000	20,686		
896945-20-1	TRIPADVISOR INC		12/21/2011	DISTRIBUTION	14,200.000	373,560		
896749-10-8	TRIPLE-S MANAGEMENT CORP B		09/29/2011	ITG	300.000	4,997		
89674K-10-3	TRIQUINT SEMICONDUCTOR		09/29/2011	Various	7,280.000	37,457		
896818-10-1	TRIUMPH GROUP INC		09/29/2011	LOOP CAPITAL	800.000	40,134		
89784N-10-4	TRUE RELIGION APPAREL INC		09/29/2011	ITG	500.000	13,873		
89785X-10-1	TRUEBLUE INC.		09/29/2011	ITG	600.000	6,877		
898349-10-5	TRUSTCO BANK CORP NY		09/29/2011	ITG	1,100.000	4,854		
898402-10-2	TRUSTMARK CORP		09/29/2011	ITG	800.000	14,896		
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		09/29/2011	Various	2,380.000	88,232		
J9299N-10-0	TS TECH CO LTD	D	04/01/2011	INSTINET	900.000	15,269		
J9299P-10-5	TSI HOLDINGS CO LTD	D	06/01/2011	MERGER	14,000.000	100,012		
J93020-10-5	TSUBAKIMOTO CHAIN CO	D	04/01/2011	INSTINET	4,000.000	20,241		
87305R-10-9	TTM TECHNOLOGIES INC		09/29/2011	ITG	1,100.000	10,933		
899035-50-5	TUESDAY MORNING CORP		09/29/2011	ITG	600.000	2,130		
899896-10-4	TUPPERWARE BRANDS CORP		09/29/2011	LOOP CAPITAL	1,300.000	72,787		
901109-10-8	TUTOR PERINI CORP		11/30/2011	Various	2,740.000	43,078		
87311L-10-4	TW TELECOM INC		09/29/2011	LOOP CAPITAL	3,200.000	53,557		
901476-10-1	TWIN DISC, INC.		11/30/2011	Various	1,440.000	58,685		
90187B-10-1	TWO HARBORS INVESTMENT CORP		09/29/2011	Various	13,280.000	134,257		
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		11/30/2011	Various	13,640.000	593,496		
902252-10-5	TYLER TECHNOLOGIES		09/29/2011	ITG	400.000	10,263		
902494-10-3	TYSON FOODS INC CLASS A		11/30/2011	Various	12,460.000	224,308		
902681-10-5	U G I CORP.		11/30/2011	Various	3,400.000	94,749		
903293-40-5	U S G CORP.		11/30/2011	Various	4,860.000	42,812		
90337L-10-8	U.S. PHYSICAL THERAPY INC		09/29/2011	ITG	200.000	3,717		
J93796-10-0	UBE INDUSTRIES	D	04/01/2011	INSTINET	7,000.000	22,434		
H89231-33-8	UBS AG CHF0.1	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	9,390.000	168,716		
902653-10-4	UDR INC		09/29/2011	Various	11,940.000	274,037		
G927AA-10-2	UGL LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,322.000	120,874		
902748-10-2	UIL HOLDINGS CORPORATION		09/29/2011	ITG	800.000	25,862		
90384S-30-3	ULTA US		11/30/2011	Various	2,480.000	164,675		
90385D-10-7	ULTIMATE SOFTWARE GRP INC		09/29/2011	Various	660.000	32,039		
903914-10-9	ULTRA PETROLEUM CORP		09/29/2011	LOOP CAPITAL	3,000.000	86,261		
904034-10-5	ULTRATECH INC		09/29/2011	Various	1,660.000	29,811		
J94048-10-5	ULVAC INC	D	04/01/2011	INSTINET	900.000	20,448		
902788-10-8	UMB FINL CORP		09/29/2011	ITG	600.000	19,787		
904214-10-3	UMPQUA HOLDINGS CORP		09/29/2011	ITG	2,000.000	17,404		
904311-10-7	UNDER ARMOUR INC		09/29/2011	Various	1,440.000	101,757		
J94104-11-4	UNI CHARM	D	04/01/2011	INSTINET	400.000	14,383		
904677-20-0	UNIFI, INC.		09/29/2011	ITG	400.000	3,339		
904708-10-4	UNIFIRST CORP.		09/29/2011	ITG	300.000	13,630		
90653P-10-5	UNION DRILLING INC		09/29/2011	ITG	300.000	1,519		
90662P-10-4	UNION FIRST MARKET BANKSHARES CORP		09/29/2011	ITG	300.000	3,243		
907818-10-8	UNION PACIFIC CORP		11/30/2011	Various	21,280.000	1,979,094		
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		09/29/2011	ITG	500.000	18,281		
909214-30-6	UNISYS CORP		09/29/2011	ITG	800.000	13,358		
909218-10-9	UNIT CORP		09/29/2011	ITG	800.000	30,384		
909907-10-7	UNITED BANKSHARES		09/29/2011	Various	7,060.000	143,146		
90984P-30-3	UNITED COMMUNITY BANKS INC		09/29/2011	ITG	300.000	2,504		
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		09/29/2011	ITG	1,600.000	32,615		
91030T-10-9	UNITED FINANCIAL BANCORP INC		09/29/2011	ITG	200.000	2,841		
910331-10-7	UNITED FIRE & CASUALTY CO		09/29/2011	ITG	400.000	6,967		
G8813K-10-8	UNITED LABORATORIES INTERNATIONAL	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	18,000.000	33,577		
911163-10-3	UNITED NATURAL FOODS INC		09/29/2011	Various	3,120.000	134,309		
911268-10-0	UNITED ONLINE INC		09/29/2011	ITG	1,500.000	7,887		
Y9299W-10-3	UNITED OVERSEAS LAND	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	53,000.000	201,528		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		11/30/2011	Various	24,100.000	1,617,132		
911363-10-9	UNITED RENTALS INC		09/29/2011	ITG	1,200.000	20,495		
912909-10-8	UNITED STATES STEEL CORP		09/29/2011	Various	4,680.000	162,051		
913004-10-7	UNITED STATIONERS, INC.		09/29/2011	ITG	900.000	25,231		
913017-10-9	UNITED TECHNOLOGIES CORP		11/30/2011	Various	23,960.000	1,788,460		
91307C-10-2	UNITED THERAPEUTICS CORP		12/19/2011	Various	1,500.000	59,087		

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J9427E-10-5	UNITED URBAN INVESTMENT	D	04/01/2011	INSTINET	24,000	29,645		
91324P-10-2	UNITEDHEALTH GROUP INC		11/30/2011	Various	48,240.000	2,260,164		
91338E-10-1	UNIVERSAL AMERICAN CORP		09/29/2011	Various	3,340.000	69,758		
91347P-10-5	UNIVERSAL DISPLAY CORP		09/29/2011	Various	2,720.000	145,259		
913483-10-3	UNIVERSAL ELECTRONICS INC		11/30/2011	Various	4,040.000	65,924		
913543-10-4	UNIVERSAL FST PRODS INC		09/29/2011	ITG	300.000	7,482		
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		09/29/2011	ITG	200.000	6,709		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		11/30/2011	Various	3,380.000	124,498		
913915-10-4	UNIVERSAL TECHNICAL INST		09/29/2011	ITG	400.000	5,522		
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES INC		09/29/2011	ITG	100.000	1,321		
915271-10-0	UNIVEST CORP OF PENNSYLVANIA		09/29/2011	ITG	100.000	1,328		
91529Y-10-6	UNUM GROUP		11/30/2011	Various	18,500.000	444,438		
J94368-14-9	UNY CO LTD JPY50	D	04/01/2011	INSTINET	2,600.000	23,918		
916896-10-3	URANIUM ENERGY CORP		09/29/2011	ITG	1,100.000	2,943		
91701P-10-5	URANIUM ONE INC	C	04/01/2011	ITG, INC CANADA	26,000.000	104,596		
917017-10-5	URANIUM PARTICIPATION CORP	C	04/01/2011	ITG, INC CANADA	2,300.000	16,081		
917047-10-2	URBAN OUTFITTERS INC		09/29/2011	LOOP CAPITAL	2,400.000	55,586		
903236-10-7	URS CORP		09/29/2011	Various	3,000.000	116,372		
917286-20-5	URSTADT BIDDLE CL A		09/29/2011	Various	3,700.000	58,554		
90341W-10-8	US AIRWAYS GROUP INC		09/29/2011	ITG	900.000	5,538		
90343C-10-0	US AUTO PARTS NETWORK INC		09/29/2011	ITG	100.000	489		
902973-30-4	US BANCORP		11/30/2011	Various	78,680.000	1,981,154		
911684-10-8	US CELLULAR CORP		09/29/2011	Various	1,100.000	44,531		
91732J-10-2	US ECOLOGY INC		09/29/2011	Various	3,760.000	58,682		
912023-20-7	US GOLD CORP		09/29/2011	ITG	2,400.000	9,656		
90341G-10-3	USA MOBILITY INC		09/29/2011	Various	4,220.000	57,482		
90328M-10-7	USANA HEALTH SCIENCES INC		09/29/2011	ITG	500.000	14,055		
90333E-10-8	USEC INC		09/29/2011	Various	1,800.000	3,221		
J94456-11-8	USHIO	D	04/01/2011	INSTINET	3,600.000	70,127		
G87210-10-3	UTI WORLDWIDE INC		09/29/2011	ITG	2,100.000	28,142		
91851C-20-1	VAALCO ENERGY INC		09/29/2011	Various	10,440.000	50,556		
91879Q-10-9	VAIL RESORTS INC		09/29/2011	Various	940.000	37,984		
918866-10-4	VALASSIS COMMUNICATION		09/29/2011	Various	1,700.000	32,621		
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	04/01/2011	ITG, INC CANADA	26,500.000	1,391,855		
918914-10-2	VALENCE TECHNOLOGY INC		09/29/2011	ITG	1,000.000	1,040		
91913Y-10-0	VALERO ENERGY CORP		09/29/2011	Various	25,580.000	642,020		
G9319H-10-2	VALIDUS HOLDINGS LTD	R	09/29/2011	Various	8,680.000	215,973		
919794-10-7	VALLEY NATIONAL BANCORP		09/29/2011	Various	3,366.000	39,774		
920253-10-1	VALMONT INDUSTRIES INC		09/29/2011	ITG	400.000	31,848		
920355-10-4	VALSPAR CORP.		09/29/2011	LOOP CAPITAL	1,800.000	57,615		
92046N-10-2	VALUECLICK INC		09/29/2011	Various	3,060.000	46,530		
921659-10-8	VANDA PHARMACEUTICALS INC		09/29/2011	ITG	400.000	2,025		
922036-20-7	VANGUARD HEALTH SERVICES INC		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	5,080.000	52,607		
922042-85-8	VANGUARD MSCI EMERGING MARKETS	R	12/29/2011	Various	3,341,189.000	138,109,246		
G93205-11-3	VANTAGE DRILLING CO		09/29/2011	ITG	2,500.000	3,187		
92220P-10-5	VARIAN MEDICAL SYST		11/30/2011	Various	8,160.000	487,870		
92230Y-10-4	VASCO DATA SECURITY INTL		11/30/2011	Various	5,780.000	47,047		
918194-10-1	VCA ANTECH INC		09/29/2011	ITG	1,400.000	23,089		
92240G-10-1	VECTREN CORPORATION		09/29/2011	LOOP CAPITAL	1,600.000	43,166		
922417-10-0	VEECO INSTRUMENTS		09/29/2011	ITG	800.000	21,466		
92275P-30-7	VENOCO INC		09/29/2011	Various	2,440.000	22,865		
92276F-10-0	VENTAS INC		11/30/2011	Various	13,920.000	696,857		
92335C-10-6	VERA BRADLEY INC		09/29/2011	Various	2,760.000	102,941		
92342Y-10-9	VERIFONE SYSTEMS INC		11/30/2011	Various	5,220.000	230,268		
92343X-10-0	VERINT SYSTEMS INC		09/29/2011	Various	2,900.000	80,357		
92343E-10-2	VERISIGN INC.		11/30/2011	Various	3,360.000	97,387		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		11/30/2011	Various	6,180.000	214,141		
92343V-10-4	VERIZON COMMUNICATIONS		11/30/2011	Various	123,900.000	4,660,213		
923725-10-5	VERMILION ENERGY INC	C	04/01/2011	ITG, INC CANADA	2,300.000	120,292		
92531L-10-8	VERSO PAPER CORP		09/29/2011	ITG	400.000	677		
92532F-10-0	VERTEX PHARMACEUTICALS		11/30/2011	Various	8,280.000	374,442		
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,590.000	110,309		
918204-10-8	VF CORP		11/30/2011	Various	5,125.000	633,743		
92553P-20-1	VIACOM INC NEW CL B		11/30/2011	Various	26,920.000	1,198,670		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92552R-40-6	VIAD CORP		09/29/2011	ITG	400.000	6,851		
92552V-10-0	VIASAT INC		09/29/2011	Various	860.000	30,408		
925815-10-2	VICOR CORP		09/29/2011	Various	400.000	3,558		
92672A-10-1	VIEWPOINT FINANCIAL GROUP		09/29/2011	ITG	400.000	4,608		
927107-40-9	VILLAGE SUPER MARKET CL A		09/29/2011	ITG	100.000	2,491		
92769L-10-1	VIRGIN MEDIA INC	R	09/29/2011	Various	10,000.000	256,703		
92823T-10-8	VIRNETX HOLDING CORP		09/29/2011	Various	5,080.000	82,906		
928241-10-8	VIROPHARMA INC		09/29/2011	Various	2,320.000	43,354		
928280-10-9	VIRTUS INVESTMENT PARTNERS		11/30/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	57,636		
92827P-10-2	VIRTUSA CORP		09/29/2011	ITG	300.000	4,030		
92826C-83-9	VISA INC		11/30/2011	Various	14,240.000	1,278,994		
928298-10-8	VISHAY INTERTECHNOLOGY, INC		11/30/2011	Various	7,760.000	72,183		
92835K-10-3	VISHAY PRECISION GROUP		09/29/2011	ITG	200.000	2,706		
N93540-10-7	VISTAPRINT NV	R	09/29/2011	ITG	800.000	22,039		
92839U-20-6	VISTEON CORP		11/30/2011	Various	7,270.000	421,899		
92847A-20-0	VITACOST.COM INC		09/29/2011	ITG	200.000	997		
92849E-10-1	VITAMIN SHOPPE INC		09/29/2011	Various	3,740.000	139,399		
92849T-10-8	VITERRA INC	C	04/01/2011	ITG, INC CANADA	9,800.000	121,368		
928551-10-0	VIVUS INC		09/29/2011	Various	3,120.000	25,055		
928563-40-2	VM WARE INC		11/30/2011	Various	3,940.000	351,301		
92858J-10-8	VOCUS INC		09/29/2011	Various	500.000	9,536		
928645-10-0	VOLCANO CORP		09/29/2011	Various	2,380.000	67,202		
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		09/29/2011	ITG	500.000	9,814		
928856-30-1	VOLVO AB-B SHS NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	13,716.000	241,321		
92886T-20-1	VONAGE		09/29/2011	Various	22,980.000	60,298		
929042-10-9	VORNADO RLTY TR		09/29/2011	ITG	3,500.000	273,188		
918284-10-0	VSE CORP		09/29/2011	ITG	100.000	2,530		
G9400S-10-8	VTECH HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,100.000	46,904		
929160-10-9	VULCAN MAT LS CO COM		09/29/2011	Various	2,600.000	74,754		
92922P-10-6	W & T OFFSHORE		11/30/2011	Various	3,920.000	74,198		
38388F-10-8	W R GRACE & CO NEW		09/29/2011	LOOP CAPITAL	1,500.000	52,344		
929566-10-7	WABASH NATIONAL CORP		09/29/2011	Various	10,560.000	114,895		
92927K-10-2	WABCO HOLDINGS INC		09/29/2011	LOOP CAPITAL	1,300.000	52,154		
929740-10-8	WABTEC		09/29/2011	LOOP CAPITAL	900.000	49,006		
J9467Z-10-9	WACOM CO LTD/JAPAN	D	04/01/2011	INSTINET	20.000	24,259		
930059-10-0	WADDELL & REED FINANCIAL		11/30/2011	Various	3,640.000	95,230		
931422-10-9	WALGREEN CO		11/30/2011	Various	25,720.000	854,657		
931142-10-3	WAL-MART STORES		11/30/2011	Various	53,480.000	2,829,706		
93317Q-10-5	WALTER ENERGY INC		11/30/2011	Various	7,980.000	484,613		
93317W-10-2	WALTER INVESTMENT MANAGEMENT		09/29/2011	Various	400.000	9,487		
934390-40-2	WARNACO GROUP INC		09/29/2011	LOOP CAPITAL	900.000	41,828		
G94368-10-0	WARNER CHILCOTT PLC		09/29/2011	Various	11,300.000	216,239		
93564A-10-0	WARREN RESOURCES INC		11/30/2011	Various	22,900.000	64,474		
939640-10-8	WASHINGTON POST CO CL B		09/29/2011	ITG	99.000	32,114		
938824-10-9	WASHINGTON FEDERAL		09/29/2011	ITG	1,800.000	24,066		
939653-10-1	WASHINGTON REAL ESTATE		09/29/2011	LOOP CAPITAL	1,300.000	37,041		
940610-10-8	WASHINGTON TRUST BANCORP		09/29/2011	ITG	200.000	3,973		
941053-10-0	WASTE CONNECTIONS		09/29/2011	LOOP CAPITAL	2,200.000	72,952		
94106L-10-9	WASTE MGMT INC DEL		11/30/2011	Various	10,620.000	341,101		
941848-10-3	WATERS CORPORATION		12/19/2011	Various	5,260.000	409,954		
942622-20-0	WATSCO INC		09/29/2011	ITG	400.000	21,119		
942683-10-3	WATSON PHARMACEUTICALS INC		11/30/2011	Various	11,280.000	692,710		
942749-10-2	WATTS WATER TECHNOLOGIES INC		09/29/2011	ITG	500.000	13,549		
943315-10-1	WAUSAU PAPER CORP		09/29/2011	ITG	800.000	5,122		
929236-10-7	WD-40 CO.		09/29/2011	ITG	600.000	23,993		
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		09/29/2011	Various	19,880.000	307,889		
94733A-10-4	WEB.COM GROUP INC		09/29/2011	ITG	600.000	4,305		
94770V-10-2	WEBMD HEALTH CORP		09/29/2011	ITG	1,100.000	33,071		
947684-10-6	WEBSENSE		09/29/2011	ITG	700.000	12,541		
947890-10-9	WEBSTER FINANCIAL CORP		09/29/2011	Various	5,000.000	101,354		
948626-10-6	WEIGHT WATCHERS INTL INC		09/29/2011	Various	1,020.000	65,204		
948741-10-3	WEINGARTEN REALTY		09/29/2011	LOOP CAPITAL	2,300.000	50,358		
948849-10-4	WEIS MARKETS, INC.		09/29/2011	ITG	300.000	11,164		
94946T-10-6	WELLCARE HEALTH PLANS		09/29/2011	LOOP CAPITAL	900.000	34,690		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
94973V-10-7	WELLPOINT INC		11/30/2011	Various	18,080.000	1,230,157		
949746-10-1	WELLS FARGO CO		11/30/2011	Various	189,340.000	5,097,533		
95058W-10-0	WENDY'S COMPANY (THE)		09/29/2011	ITG	6,000.000	29,005		
950755-10-8	WERNER ENTERPRISES INC		09/29/2011	ITG	700.000	14,854		
950810-10-1	WESBANCO INC		09/29/2011	ITG	400.000	6,823		
95082P-10-5	WESCO INTERNATIONAL INC		09/29/2011	Various	1,780.000	90,306		
Q95870-10-3	WESFARMERS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,259.000	244,372		
952145-20-9	WEST COAST BANCORP OREGON		09/29/2011	Various	3,560.000	50,029		
952845-10-5	WEST FRASER TIMBER CO LTD	C	04/01/2011	ITG, INC CANADA	1,300.000	83,045		
J95094-10-8	WEST JAPAN RAILWAY CO	D	04/01/2011	INSTINET	18.000	69,265		
955306-10-5	WEST PHARMACEUTICAL SERVICES		09/29/2011	ITG	700.000	26,047		
957090-10-3	WESTAMERICA BANCORPORATION		11/30/2011	Various	2,320.000	102,867		
95709T-10-0	WESTAR ENERGY INC		09/29/2011	LOOP CAPITAL	2,200.000	58,956		
957638-10-9	WESTERN ALLIANCE BANCORP		09/29/2011	ITG	1,000.000	5,438		
958102-10-5	WESTERN DIGITAL CORP.		11/30/2011	Various	11,020.000	309,355		
959319-10-4	WESTERN REFINING INC		09/29/2011	Various	1,420.000	19,709		
959802-10-9	WESTERN UN CO COM		09/29/2011	Various	26,420.000	485,998		
96008P-10-4	WESTFIELD FINANCIAL INC		09/29/2011	ITG	200.000	1,318		
Q97062-10-5	WESTFIELD GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,422.000	42,815		
Q97145-10-8	WESTFIELD RETAIL TRUST	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	55,645.000	151,394		
960413-10-2	WESTLAKE CHEMICAL CORP		09/29/2011	Various	740.000	33,811		
Q97417-10-1	WESTPAC BANKING CORP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,426.000	213,786		
960908-30-9	WESTPORT INNOVATIONS INC	C	04/01/2011	ITG, INC CANADA	600.000	13,967		
961765-10-4	WESTWOOD HOLDINGS GROUP		09/29/2011	ITG	100.000	3,461		
961840-10-5	WET SEAL		09/29/2011	ITG	1,800.000	8,393		
962166-10-4	WEYERHAEUSER CO		11/30/2011	Various	34,260.000	760,983		
92924F-10-6	WGL HOLDINGS INC		09/29/2011	LOOP CAPITAL	1,000.000	39,604		
Y9551M-10-8	WHARF HOLDINGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	18,000.000	125,291		
Y8800U-14-3	WHARF RIGHTS	D	12/23/2009	DISTRIBUTION	12,500.000	20,697		
963320-10-6	WHIRLPOOL CORP COM		09/29/2011	LOOP CAPITAL	1,500.000	76,436		
G9618E-10-7	WHITE MTNS INS GROUP LTD		09/29/2011	Various	945.000	379,542		
Q97664-10-8	WHITEHAVEN COAL LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,455.000	101,248		
966387-10-2	WHITING PETROLEUM CORP		11/30/2011	Various	16,940.000	643,303		
966837-10-6	WHOLE FOODS MKT INC		11/30/2011	Various	9,680.000	651,801		
968223-20-6	WILEY JOHN & SONS INC		09/29/2011	LOOP CAPITAL	900.000	40,093		
969203-10-8	WILL BROS GRP INC		11/30/2011	Various	10,300.000	39,488		
969457-10-0	WILLIAMS COS INC		11/30/2011	Various	31,220.000	915,473		
969904-10-1	WILLIAMS SONOMA, INC.		09/29/2011	LOOP CAPITAL	1,800.000	57,870		
G96666-10-5	WILLIS GROUP HOLDINGS,INC	R	09/29/2011	Various	4,980.000	171,797		
Y9586L-10-9	WILMAR INTERNATIONAL	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,000.000	43,335		
97186T-10-8	WILSHIRE BANCORP INC		09/29/2011	ITG	400.000	1,052		
97381W-10-4	WINDSTREAM CORP		12/01/2011	Various	19,484.800	229,556		
V97973-10-7	WING TAI	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,000.000	17,113		
974280-30-7	WINN-DIXIE STORES INC		09/29/2011	ITG	1,300.000	8,128		
974637-10-0	WINNEBAGO INDUSTRIES, INC.		09/29/2011	ITG	300.000	2,117		
976391-30-0	WINTHROP REALTY TRUST		09/29/2011	Various	6,700.000	59,755		
97650W-10-8	WINTRUST FINANCIAL CORP		09/29/2011	ITG	600.000	16,211		
976657-10-6	WISCONSIN ENERGY		11/30/2011	Various	9,700.000	312,752		
97717P-10-4	WISDOMTREE INVESTMENTS INC		11/30/2011	CITIGROUP GLOBAL MARKETS INC	6,560.000	40,869		
929297-10-9	WMS INDUSTRIES		09/29/2011	ITG	1,000.000	18,331		
978097-10-3	WOLVERINE WORLD WIDE, INC.		09/29/2011	LOOP CAPITAL	1,000.000	34,328		
980228-10-0	WOODSIDE PETROLEUM	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,116.000	104,442		
980745-10-3	WOODWARD INC		09/29/2011	ITG	1,100.000	31,163		
981419-10-4	WORLD ACCEPTANCE CORP		09/29/2011	Various	1,740.000	111,453		
981475-10-6	WORLD FUEL SERVICES CORP		09/29/2011	Various	1,460.000	48,968		
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		09/29/2011	ITG	400.000	3,684		
981811-10-2	WORTHINGTON INDUSTRIES, INC.		09/29/2011	ITG	1,200.000	16,824		
Q9860E-10-1	WOTIF.COM HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,670.000	20,998		
98233Q-10-5	WRIGHT EXPRESS CORP		09/29/2011	Various	1,120.000	48,718		
98235T-10-7	WRIGHT MEDICAL GRP INC		09/29/2011	ITG	800.000	14,639		
929328-10-2	WSFS FINANCIAL CORP		09/29/2011	ITG	100.000	3,125		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		09/29/2011	LOOP CAPITAL	3,300.000	98,167		
983134-10-7	WYNN RESOR TS LTD COM		11/30/2011	Various	3,125.000	396,350		
98389B-10-0	XCEL ENERGY INC		11/30/2011	Various	12,740.000	321,151		

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98411C-10-0	XENOPORT INC		09/29/2011	Various	600.000	3,607		
98416J-11-8	XERIUM TECHNOLOGIES INC		09/29/2011	ITG	200.000	2,034		
984121-10-3	XEROX CORP COM		09/29/2011	ITG	27,700.000	206,215		
983919-10-1	XILINX INC COM		11/30/2011	Various	13,620.000	421,088		
45071R-10-9	XIXIA		09/29/2011	Various	1,040.000	9,865		
G98290-10-2	XL GROUP PLC	R	09/29/2011	Various	10,860.000	231,328		
983772-10-4	XO GROUP INC		09/29/2011	ITG	400.000	3,420		
98419M-10-0	XYLEM		11/30/2011	Various	21,600.000	631,433		
984332-10-6	YAHOO INC COM		11/30/2011	Various	29,300.000	411,046		
J95644-10-0	YAMAGATA BANK LTD/THE	D	04/01/2011	INSTINET	5,000.000	24,723		
J96612-11-4	YAMATO HOLDINGS CO LTD	D	04/01/2011	INSTINET	2,300.000	35,306		
J96524-11-1	YAMATO KOGYO CO	D	04/01/2011	INSTINET	1,500.000	49,002		
Y9728A-10-2	YANGZIJIANG SHIPBUILDING	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	65,000.000	93,459		
J97272-12-4	YOKOGAWA ELECTRIC CORPORATION 6841	D	04/01/2011	INSTINET	5,700.000	42,534		
J97536-12-2	YOKOHAMA RUBBER CO LTD/THE	D	04/01/2011	INSTINET	8,000.000	37,873		
988498-10-1	YUM! BRANDS INC		11/30/2011	Various	16,800.000	867,530		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		11/30/2011	Various	1,780.000	60,120		
J9885X-10-8	ZENSHO HOLDINGS CO LTD	D	04/01/2011	INSTINET	5,200.000	50,385		
J56644-12-3	ZEON CORP	D	04/01/2011	INSTINET	7,000.000	63,402		
98944B-10-8	ZEP INC		09/29/2011	ITG	400.000	5,881		
98956P-10-2	ZIMMER HOLDINGS INC		11/30/2011	Various	6,420.000	341,216		
989701-10-7	ZIONS BANCORP		09/29/2011	Various	4,420.000	66,450		
98973P-10-1	ZIOPHARM ONCOLOGY INC		09/29/2011	ITG	1,000.000	4,310		
989922-10-9	ZOLL MED CORP		09/29/2011	Various	2,480.000	108,514		
98975W-10-4	ZOLTEK COS INC		09/29/2011	ITG	600.000	4,027		
989817-10-1	ZUMIEZ INC		09/29/2011	ITG	400.000	7,239		
H9870Y-10-5	ZURICH FIN SVS GRP CHF9	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,636.000	458,327		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,283,137,265	XXX	
02013@-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE CO.		12/15/2011	DISTRIBUTION	0.000	20,000,000		
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		01/01/2011	VARIOUS	3,539.000	3,539		
01990*-10-0	ALLSTATE PROPERTY AND CASUALTY INSURANCE		12/15/2011	DISTRIBUTION	0.000	24,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						44,003,539	XXX	
9799997. Total - Common Stocks - Part 3						1,327,140,804	XXX	
9799998. Total - Common Stocks - Part 5						191,368,522	XXX	
9799999. Total - Common Stocks						1,518,509,326	XXX	
9899999. Total - Preferred and Common Stocks						1,530,786,039	XXX	
9999999 - Totals						16,374,098,973	XXX	67,539,094

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31398A-4M-1	FANNIE MAE		05/04/2011	Various		9,804,520	10,000,000	9,955,500	9,957,696		2,554		2,554		9,960,250		(155,730)	(155,730)	78,542	10/26/2015
31398A-VQ-2	FANNIE MAE		02/15/2011	UNION BANK OF SWITZERLAND		75,124,313	75,000,000	74,922,750	74,991,388		4,747		4,747		74,996,135		128,178	128,178	522,083	03/23/2011
31315P-LT-4	FARMER MAC		02/15/2011	Various		19,716,300	20,000,000	19,972,400	19,973,029		1,056		1,056		19,974,085		(257,785)	(257,785)	46,528	12/06/2013
3133XP-WW-0	FEDERAL HOME LOAN BANK		02/15/2011	J. P. MORGAN SECURITIES, INC.		20,041,200	20,000,000	20,611,000	20,061,404		(40,351)		(40,351)		20,021,053		20,147	20,147	281,667	03/11/2011
3137EA-BF-5	FREDDIE MAC		02/07/2011	GOLDMAN, SACHS & CO.		20,029,120	20,000,000	20,680,780	20,051,569		(35,334)		(35,334)		20,016,235		12,885	12,885	294,306	02/25/2011
3137EA-BK-4	FREDDIE MAC		02/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		20,088,540	20,000,000	20,487,760	20,064,541		(24,525)		(24,525)		20,040,015		48,525	48,525	180,278	04/11/2011
3137EA-BN-8	FREDDIE MAC		02/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		20,285,940	20,000,000	21,023,600	20,219,684		(46,899)		(46,899)		20,172,785		113,155	113,155	86,111	06/29/2011
3137EA-BW-8	FREDDIE MAC		01/07/2011	MATURED		20,000,000	20,000,000	19,989,840	19,999,908		92		92		20,000,000				150,000	01/07/2011
3137EA-BZ-1	FREDDIE MAC		02/11/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,030,750	10,000,000	9,995,300	9,999,269		254		254		9,999,523		31,227	31,227	47,396	04/26/2011
3137EA-CM-9	FREDDIE MAC		08/09/2011	Various		30,363,054	30,000,000	29,914,200	29,919,279		8,919		8,919		29,928,199		434,855	434,855	444,500	09/10/2015
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		12/01/2011	SCHEDULED REDEMPTION		6,296	6,296	6,591	6,606		(310)		(310)		6,296				435	01/15/2020
362162-WV-7	GOVT NATL MTG ASSOC I #181660		12/01/2011	SCHEDULED REDEMPTION		7	7	8	8						7					01/15/2020
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		12/01/2011	SCHEDULED REDEMPTION		42	42	42	42						42				2	03/15/2017
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		12/01/2011	SCHEDULED REDEMPTION		1,067	1,067	1,108	1,114		(48)		(48)		1,067				60	02/15/2020
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		12/01/2011	SCHEDULED REDEMPTION		882	882	942	939		(57)		(57)		882				50	10/15/2020
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		12/01/2011	SCHEDULED REDEMPTION		1,789	1,789	1,875	1,907		(118)		(118)		1,789				101	04/15/2020
362205-TM-8	GOVT NATL MTG ASSOC I #297656		09/13/2011	Various		380,544	344,089	338,037	335,275		3,866		3,866		339,141		41,403	41,403	17,731	10/15/2022
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		12/01/2011	SCHEDULED REDEMPTION		247	247	253	253		(6)		(6)		247				16	08/15/2022
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		12/01/2011	SCHEDULED REDEMPTION		25	25	26	26						25				1	09/15/2022
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		12/01/2011	SCHEDULED REDEMPTION		145	145	147	147		(2)		(2)		145				6	11/15/2022
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		12/01/2011	SCHEDULED REDEMPTION		19,444	19,444	19,113	18,964		481		481		19,444				913	11/15/2022
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		12/01/2011	SCHEDULED REDEMPTION		100,473	100,473	98,915	98,246		2,227		2,227		100,473				3,228	12/15/2022
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		12/01/2011	SCHEDULED REDEMPTION		796	796	832	848		(51)		(51)		796				40	01/15/2026
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		12/01/2011	SCHEDULED REDEMPTION		869	869	879	875		(7)		(7)		869				38	12/15/2022
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		12/01/2011	SCHEDULED REDEMPTION		2,235	2,235	2,304	2,335		(100)		(100)		2,235				101	04/15/2024
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		12/01/2011	SCHEDULED REDEMPTION		43,374	43,374	44,722	44,571		(1,197)		(1,197)		43,374				1,872	05/15/2024
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		12/01/2011	SCHEDULED REDEMPTION		66,976	66,976	67,182	67,239		(262)		(262)		66,976				2,093	06/15/2023
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		12/01/2011	SCHEDULED REDEMPTION		931	931	960	965		(34)		(34)		931				44	03/15/2024
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		12/01/2011	SCHEDULED REDEMPTION		16,016	16,016	15,217	15,053		964		964		16,016				492	10/15/2023
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		09/01/2011	Various		795,856	705,509	706,348	706,758		(517)		(517)		706,241		89,615	89,615	37,738	06/15/2023
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		12/01/2011	SCHEDULED REDEMPTION		276	276	280	281		(5)		(5)		276				12	03/15/2023
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		12/01/2011	SCHEDULED REDEMPTION		24,414	24,414	24,037	24,048		365		365		24,414				1,029	01/15/2024
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		12/01/2011	SCHEDULED REDEMPTION		87	87	88	88		(2)		(2)		87				4	05/15/2023
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		12/01/2011	SCHEDULED REDEMPTION		141	141	143	143		(2)		(2)		141				6	09/15/2023
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		12/01/2011	SCHEDULED REDEMPTION		764	764	773	773		(8)		(8)		764				34	09/15/2023
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		12/01/2011	SCHEDULED REDEMPTION		32,762	32,762	31,154	31,120		1,642		1,642		32,762				1,208	12/15/2023
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		12/01/2011	SCHEDULED REDEMPTION		76,126	76,126	77,357	77,085		(960)		(960)		76,126				3,425	05/15/2024
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		12/01/2011	SCHEDULED REDEMPTION		47,142	47,142	44,802	44,565		2,577		2,577		47,142				936	12/15/2023
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		12/01/2011	SCHEDULED REDEMPTION		55,106	55,106	54,257	54,308		798		798		55,106				2,581	12/15/2023
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		12/01/2011	SCHEDULED REDEMPTION		26,898	26,898	27,761	27,676		(778)		(778)		26,898				1,175	02/15/2024
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		12/01/2011	SCHEDULED REDEMPTION		8,456	8,456	8,734	8,758		(302)		(302)		8,456				316	02/15/2024
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		12/01/2011	SCHEDULED REDEMPTION		1,623	1,623	1,674	1,710		(86)		(86)		1,623				75	08/15/2025
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		12/01/2011	SCHEDULED REDEMPTION		46,807	46,807	44,482	44,870		1,937		1,937		46,807				2,028	12/15/2023
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		12/01/2011	SCHEDULED REDEMPTION		19,784	19,784	19,474	19,473		310		310		19,784				819	01/15/2024
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		09/14/2011	Various		104,654	90,173	92,021	92,753		(721)		(721)		92,032		12,622	12,622	5,572	06/15/2024
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		04/01/2011	SCHEDULED REDEMPTION		761	761	764	767		(6)		(6)		761				19	06/15/2024
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		05/01/2011	SCHEDULED REDEMPTION		555	555	557	558		(3)		(3)		555				17	03/15/2024
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		12/01/2011	SCHEDULED REDEMPTION		2,157	2,157	2,201	2,187		(30)		(30)		2,157				94	12/15/2027
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		12/01/2011	SCHEDULED REDEMPTION		64,646	64,646	63,171	63,386		1,260		1,260		64,646				1,755	01/15/2024
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		09/15/2011	Various		180,173	158,327	160,899	160,934		(221)		(221)		160,713		19,460	19,460	8,468	05/15/2024
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		12/01/2011	SCHEDULED REDEMPTION		7,453	7,453	7,575	7,597		(144)		(144)		7,453				372	06/15/2024
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		12/01/2011	SCHEDULED REDEMPTION		10,904	10,904	11,083	11,064		(160)		(160)		10,904				554	05/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		12/01/2011	SCHEDULED REDEMPTION		244	244	253	254		(11)		(11)		244				12	08/15/2024
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		12/01/2011	SCHEDULED REDEMPTION		31	31	31	31						31				1	11/15/2024
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		12/01/2011	SCHEDULED REDEMPTION		1,995	1,995	1,995	1,995						1,995				82	04/15/2026
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		12/01/2011	SCHEDULED REDEMPTION		275	275	285	358		(82)		(82)		275				13	06/15/2029
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		09/01/2011	SCHEDULED REDEMPTION		5,997	5,997	6,264	6,191		(194)		(194)		5,997				331	05/15/2026
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		12/01/2011	SCHEDULED REDEMPTION		104	104	106	106		(2)		(2)		104				4	09/15/2025
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		12/01/2011	SCHEDULED REDEMPTION		22	22	22	22						22				1	07/15/2025
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		12/01/2011	SCHEDULED REDEMPTION		159	159	161	161		(2)		(2)		159				7	10/15/2025
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		12/01/2011	SCHEDULED REDEMPTION		2,931	2,931	3,023	3,061		(130)		(130)		2,931				144	08/15/2025
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		12/01/2011	SCHEDULED REDEMPTION		77	77	79	79		(2)		(2)		77				4	03/15/2028
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		12/01/2011	SCHEDULED REDEMPTION		697	697	713	714		(17)		(17)		697				30	04/15/2028
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		12/01/2011	SCHEDULED REDEMPTION		642	642	670	702		(59)		(59)		642				35	10/15/2030
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		12/01/2011	SCHEDULED REDEMPTION		3,465	3,465	3,620	3,736		(270)		(270)		3,465				172	05/15/2026
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		12/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13				1	12/15/2025
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		12/01/2011	SCHEDULED REDEMPTION		1,354	1,354	1,414	1,447		(94)		(94)		1,354				68	02/15/2026
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		12/01/2011	SCHEDULED REDEMPTION		178	178	181	182		(4)		(4)		178				7	07/15/2028
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		12/01/2011	SCHEDULED REDEMPTION		3,335	3,335	3,335	3,335						3,335				102	03/15/2026
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		12/01/2011	SCHEDULED REDEMPTION		787	787	803	801		(14)		(14)		787				34	08/15/2027
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		12/01/2011	SCHEDULED REDEMPTION		1,695	1,695	1,771	1,799		(103)		(103)		1,695				85	03/15/2026
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		12/01/2011	SCHEDULED REDEMPTION		3,095	3,095	3,233	3,406		(310)		(310)		3,095				155	04/15/2026
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		12/01/2011	SCHEDULED REDEMPTION		6,392	6,392	6,392	6,394		(2)		(2)		6,392				245	04/15/2026
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		12/01/2011	SCHEDULED REDEMPTION		741	741	774	777		(36)		(36)		741				39	08/15/2026
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		12/01/2011	SCHEDULED REDEMPTION		273	273	285	290		(17)		(17)		273				14	06/15/2026
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		12/01/2011	SCHEDULED REDEMPTION		778	778	812	847		(70)		(70)		778				35	06/15/2026
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		08/01/2011	SCHEDULED REDEMPTION		682	682	689	693		(12)		(12)		682				31	03/15/2026
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		12/01/2011	SCHEDULED REDEMPTION		665	665	665	665						665				27	03/15/2026
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		12/01/2011	SCHEDULED REDEMPTION		633	633	661	671		(39)		(39)		633				32	06/15/2026
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		12/01/2011	SCHEDULED REDEMPTION		3,191	3,191	3,333	3,453		(262)		(262)		3,191				129	09/15/2026
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		12/01/2011	SCHEDULED REDEMPTION		4,750	4,750	4,820	4,885		(135)		(135)		4,750				87	01/15/2028
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		12/01/2011	SCHEDULED REDEMPTION		202,730	202,730	201,963	202,063		667		667		202,730				7,716	04/15/2026
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		12/01/2011	SCHEDULED REDEMPTION		8,225	8,225	8,591	8,706		(481)		(481)		8,225				585	09/15/2026
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		12/01/2011	SCHEDULED REDEMPTION		8,339	8,339	8,482	8,497		(159)		(159)		8,339				344	01/15/2028
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		12/01/2011	SCHEDULED REDEMPTION		1,460	1,460	1,525	1,532		(72)		(72)		1,460				73	09/15/2026
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		12/01/2011	SCHEDULED REDEMPTION		679	679	710	719		(40)		(40)		679				34	10/15/2026
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		12/01/2011	SCHEDULED REDEMPTION		1,539	1,539	1,607	1,668		(130)		(130)		1,539				75	06/15/2026
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		12/01/2011	SCHEDULED REDEMPTION		164	164	166	169		(5)		(5)		164				7	02/15/2029
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		12/01/2011	SCHEDULED REDEMPTION		610	610	621	625		(15)		(15)		610				27	01/15/2028
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		12/01/2011	SCHEDULED REDEMPTION		3,273	3,273	3,329	3,351		(78)		(78)		3,273				114	02/15/2028
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		12/01/2011	SCHEDULED REDEMPTION		566	566	576	580		(13)		(13)		566				24	03/15/2028
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		12/01/2011	SCHEDULED REDEMPTION		479	479	474	502		(23)		(23)		479				21	02/15/2029
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		12/01/2011	SCHEDULED REDEMPTION		939	939	926	916		23		23		939				38	04/15/2029
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		12/01/2011	SCHEDULED REDEMPTION		1,086	1,086	1,099	1,104		(18)		(18)		1,086				34	04/15/2029
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		12/01/2011	SCHEDULED REDEMPTION		676	676	704	719		(43)		(43)		676				44	12/15/2029
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		12/01/2011	SCHEDULED REDEMPTION		10,788	10,788	11,268	11,652		(864)		(864)		10,788				824	07/15/2026
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		12/01/2011	SCHEDULED REDEMPTION		8,647	8,647	8,796	8,827		(179)		(179)		8,647				310	01/15/2028
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		12/01/2011	SCHEDULED REDEMPTION		33	33	33	34		(1)		(1)		33				2	11/15/2027
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		12/01/2011	SCHEDULED REDEMPTION		2,483	2,483	2,594	2,715		(232)		(232)		2,483				125	12/15/2026
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		12/01/2011	SCHEDULED REDEMPTION		53	53	53	53						53				2	01/15/2028
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		12/01/2011	SCHEDULED REDEMPTION		8,517	8,517	8,664	8,707		(189)		(189)		8,517				577	01/15/2028
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		12/01/2011	SCHEDULED REDEMPTION		55	55	57	57		(2)		(2)		55				3	07/15/2027
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		12/01/2011	SCHEDULED REDEMPTION		3,048	3,048	3,100	3,131		(83)		(83)		3,048				194	06/15/2028
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		12/01/2011	SCHEDULED REDEMPTION		1,383	1,383	1,406	1,411		(28)		(28)		1,383				63	10/15/2027
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		12/01/2011	SCHEDULED REDEMPTION		123	123	126	126		(3)		(3)		123				5	11/15/2027
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		12/01/2011	SCHEDULED REDEMPTION		4,428	4,428	4,383	4,373		55		55		4,428				247	01/15/2028
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		12/01/2011	SCHEDULED REDEMPTION		687	687	697	700		(13)		(13)		687				30	11/15/2027
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		12/01/2011	SCHEDULED REDEMPTION		1,081	1,081	1,100	1,103		(21)		(21)		1,081				47	09/15/2027
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		12/01/2011	SCHEDULED REDEMPTION		870	870	885	886		(16)		(16)		870				39	12/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		12/01/2011	SCHEDULED REDEMPTION		21,440	21,440	21,775	21,795		(356)		(356)		21,440				1,031	11/15/2027
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		12/01/2011	SCHEDULED REDEMPTION		9,932	9,932	10,079	10,168		(236)		(236)		9,932				200	06/15/2028
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		12/01/2011	SCHEDULED REDEMPTION		1,092	1,092	1,081	1,075		17		17		1,092				46	04/15/2028
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		12/01/2011	SCHEDULED REDEMPTION		3,540	3,540	3,600	3,633		(94)		(94)		3,540				144	04/15/2028
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		12/01/2011	SCHEDULED REDEMPTION		1,046	1,046	1,067	1,062		(16)		(16)		1,046				46	11/15/2027
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		12/01/2011	SCHEDULED REDEMPTION		1,387	1,387	1,411	1,414		(27)		(27)		1,387				61	09/15/2027
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		12/01/2011	SCHEDULED REDEMPTION		4,481	4,481	4,259	4,215		267		267		4,481				64	02/15/2028
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		12/01/2011	SCHEDULED REDEMPTION		10,868	10,868	10,542	10,492		376		376		10,868				617	03/15/2029
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		12/01/2011	SCHEDULED REDEMPTION		960	960	977	983		(23)		(23)		960				40	12/15/2027
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		12/01/2011	SCHEDULED REDEMPTION		1,123	1,123	1,139	1,160		(37)		(37)		1,123				48	01/15/2028
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		09/15/2011	Various		110,592	95,561	97,681	98,070		(103)		(103)		97,967		12,625	12,625	5,326	03/15/2028
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		12/01/2011	SCHEDULED REDEMPTION		886	886	877	860		26		26		886				33	03/15/2028
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		12/01/2011	SCHEDULED REDEMPTION		143	143	145	146		(4)		(4)		143				6	05/15/2028
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		09/13/2011	Various		157,409	137,981	132,612	132,077		165		165		132,242		25,167	25,167	7,543	12/15/2027
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		12/01/2011	SCHEDULED REDEMPTION		8,617	8,617	8,792	8,792		(175)		(175)		8,617				240	11/15/2027
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		12/01/2011	SCHEDULED REDEMPTION		1,259	1,259	1,284	1,287		(29)		(29)		1,259				54	11/15/2027
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		12/01/2011	SCHEDULED REDEMPTION		621	621	632	635		(14)		(14)		621				27	12/15/2027
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		12/01/2011	SCHEDULED REDEMPTION		14,457	14,457	14,706	14,799		(342)		(342)		14,457				259	01/15/2028
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		12/01/2011	SCHEDULED REDEMPTION		489	489	498	501		(12)		(12)		489				21	01/15/2028
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		12/01/2011	SCHEDULED REDEMPTION		783	783	797	802		(19)		(19)		783				33	01/15/2028
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		12/01/2011	SCHEDULED REDEMPTION		370	370	376	379		(9)		(9)		370				16	07/15/2028
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		12/01/2011	SCHEDULED REDEMPTION		8,015	8,015	8,153	8,210		(195)		(195)		8,015				385	11/15/2027
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		12/01/2011	SCHEDULED REDEMPTION		3,942	3,942	4,010	4,032		(90)		(90)		3,942				203	01/15/2028
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		12/01/2011	SCHEDULED REDEMPTION		3,405	3,405	3,471	3,478		(73)		(73)		3,405				204	01/15/2028
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		12/01/2011	SCHEDULED REDEMPTION		994	994	1,011	1,011		(17)		(17)		994				43	01/15/2028
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		09/15/2011	Various		125,929	108,938	107,815	107,771		75		75		107,846		18,083	18,083	6,068	03/15/2028
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		12/01/2011	SCHEDULED REDEMPTION		317	317	320	321		(5)		(5)		317				14	06/15/2028
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		12/01/2011	SCHEDULED REDEMPTION		2,266	2,266	2,323	2,327		(60)		(60)		2,266				105	12/15/2027
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		12/01/2011	SCHEDULED REDEMPTION		1,614	1,614	1,638	1,658		(43)		(43)		1,614				71	04/15/2029
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		12/01/2011	SCHEDULED REDEMPTION		1,098	1,098	1,117	1,122		(24)		(24)		1,098				48	01/15/2028
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		12/01/2011	SCHEDULED REDEMPTION		33,246	33,246	33,817	33,892		(647)		(647)		33,246				609	01/15/2028
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		12/01/2011	SCHEDULED REDEMPTION		4,999	4,999	5,056	5,123		(124)		(124)		4,999				100	04/15/2028
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		12/01/2011	SCHEDULED REDEMPTION		3,488	3,488	3,571	3,553		(65)		(65)		3,488				152	07/15/2028
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		12/01/2011	SCHEDULED REDEMPTION		495	495	507	510		(15)		(15)		495				22	03/15/2028
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		12/01/2011	SCHEDULED REDEMPTION		71	71	73	75		(3)		(3)		71				3	08/15/2029
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		06/01/2011	SCHEDULED REDEMPTION		4,141	4,141	4,212	4,235		(94)		(94)		4,141				144	03/15/2028
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		12/01/2011	SCHEDULED REDEMPTION		2,741	2,741	2,705	2,690		51		51		2,741				128	05/15/2029
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		12/01/2011	SCHEDULED REDEMPTION		918	918	908	958		(39)		(39)		918				40	05/15/2029
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		12/01/2011	SCHEDULED REDEMPTION		544	544	553	555		(12)		(12)		544				22	05/15/2028
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		12/01/2011	SCHEDULED REDEMPTION		6,349	6,349	6,458	6,490		(141)		(141)		6,349				189	04/15/2028
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		12/01/2011	SCHEDULED REDEMPTION		50	50	50	50		1		1		50				3	04/15/2029
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		12/01/2011	SCHEDULED REDEMPTION		2,978	2,978	3,044	3,044		(66)		(66)		2,978				132	05/15/2028
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		12/01/2011	SCHEDULED REDEMPTION		1,328	1,328	1,358	1,356		(27)		(27)		1,328				58	06/15/2028
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		12/01/2011	SCHEDULED REDEMPTION		7,460	7,460	7,646	7,665		(205)		(205)		7,460				340	06/15/2028
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		12/01/2011	SCHEDULED REDEMPTION		799	799	817	817		(18)		(18)		799				34	06/15/2028
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		12/01/2011	SCHEDULED REDEMPTION		430	430	425	421		9		9		430				19	05/15/2028
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		12/01/2011	SCHEDULED REDEMPTION		833	833	791	783		50		50		833				32	06/15/2028
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		12/01/2011	SCHEDULED REDEMPTION		838	838	826	822		15		15		838				34	05/15/2029
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		12/01/2011	SCHEDULED REDEMPTION		63	63	66	67		(4)		(4)		63				3	03/15/2030
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		12/01/2011	SCHEDULED REDEMPTION		545	545	557	577		(31)		(31)		545				24	12/15/2030
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		12/01/2011	SCHEDULED REDEMPTION		90	90	94	92		(1)		(1)		90				4	07/15/2028
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		09/15/2011	Various		126,505	109,377	107,693	107,817		60		60		107,876		18,629	18,629	6,071	04/15/2029
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		12/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11				1	09/15/2029
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		12/01/2011	SCHEDULED REDEMPTION		40	40	40	42		(2)		(2)		40				2	05/15/2031
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		12/01/2011	SCHEDULED REDEMPTION		9,400	9,400	9,400	9,401		(2)		(2)		9,400				520	09/15/2028
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		12/01/2011	SCHEDULED REDEMPTION		2,233	2,233	2,204	2,198		35		35		2,233				90	05/15/2029
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		12/01/2011	SCHEDULED REDEMPTION		503	503	496	494		8		8		503				20	01/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		12/01/2011	SCHEDULED REDEMPTION		19,236	19,236	17,721	18,787		448		448		19,236				664	03/15/2014
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		12/01/2011	SCHEDULED REDEMPTION		25,422	25,422	23,420	24,878		544		544		25,422				848	04/15/2014
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		12/01/2011	SCHEDULED REDEMPTION		1,463	1,463	1,514	1,818		(355)		(355)		1,463				69	08/15/2029
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		12/01/2011	SCHEDULED REDEMPTION		252	252	257	263		(12)		(12)		252				11	08/15/2029
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		05/01/2011	SCHEDULED REDEMPTION		3,717	3,717	3,424	3,694		23		23		3,717				57	04/15/2014
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		12/01/2011	SCHEDULED REDEMPTION		9,547	9,547	8,795	9,303		243		243		9,547				303	03/15/2014
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		12/01/2011	SCHEDULED REDEMPTION		8,907	8,907	8,206	8,677		230		230		8,907				305	04/15/2014
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		12/01/2011	SCHEDULED REDEMPTION		35,704	35,704	32,892	34,871		832		832		35,704				1,348	05/15/2014
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		12/01/2011	SCHEDULED REDEMPTION		372	372	385	400		(28)		(28)		372				17	08/15/2029
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		12/01/2011	SCHEDULED REDEMPTION		26,033	26,033	23,983	25,262		772		772		26,033				886	07/15/2014
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		12/01/2011	SCHEDULED REDEMPTION		436	436	443	450		(13)		(13)		436				19	01/15/2029
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		12/01/2011	SCHEDULED REDEMPTION		628	628	641	649		(21)		(21)		628				29	02/15/2029
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		12/01/2011	SCHEDULED REDEMPTION		2,158	2,158	2,139	2,144		14		14		2,158				34	01/15/2029
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		12/01/2011	SCHEDULED REDEMPTION		220	220	224	231		(11)		(11)		220				10	11/15/2029
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		12/01/2011	SCHEDULED REDEMPTION		1,460	1,460	1,507	1,601		(141)		(141)		1,460				107	11/15/2029
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		12/01/2011	SCHEDULED REDEMPTION		29,710	29,710	27,370	28,834		875		875		29,710				1,255	05/15/2014
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		12/01/2011	SCHEDULED REDEMPTION		47,913	47,913	44,140	46,739		1,174		1,174		47,913				1,765	06/15/2014
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		12/01/2011	SCHEDULED REDEMPTION		9,662	9,662	8,902	9,419		243		243		9,662				326	04/15/2014
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		12/01/2011	SCHEDULED REDEMPTION		5,951	5,951	5,482	5,806		145		145		5,951				164	03/15/2014
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		12/01/2011	SCHEDULED REDEMPTION		3,309	3,309	3,154	3,175		134		134		3,309				111	11/15/2029
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		12/01/2011	SCHEDULED REDEMPTION		257	257	267	272		(16)		(16)		257				7	01/15/2030
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		12/01/2011	SCHEDULED REDEMPTION		224	224	207	218		6		6		224				8	05/15/2014
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		12/01/2011	SCHEDULED REDEMPTION		164	164	169	179		(15)		(15)		164				8	09/15/2029
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		12/01/2011	SCHEDULED REDEMPTION		47	47	49	52		(4)		(4)		47				2	04/15/2029
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		12/01/2011	SCHEDULED REDEMPTION		185	185	188	189		(4)		(4)		185				11	04/15/2029
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		12/01/2011	SCHEDULED REDEMPTION		336	336	343	351		(15)		(15)		336				16	05/15/2029
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		12/01/2011	SCHEDULED REDEMPTION		750	750	781	774		(25)		(25)		750				37	02/15/2030
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		12/01/2011	SCHEDULED REDEMPTION		19,995	19,995	18,421	19,469		526		526		19,995				688	04/15/2014
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		12/01/2011	SCHEDULED REDEMPTION		70	70	73	74		(3)		(3)		70				4	09/15/2029
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		12/01/2011	SCHEDULED REDEMPTION		32,821	32,821	30,236	31,950		871		871		32,821				1,042	06/15/2014
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		12/01/2011	SCHEDULED REDEMPTION		316	316	327	339		(23)		(23)		316				16	12/15/2029
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		12/01/2011	SCHEDULED REDEMPTION		276	276	282	288		(12)		(12)		276				12	11/15/2029
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		08/01/2011	SCHEDULED REDEMPTION		23,685	23,685	21,820	23,085		600		600		23,685				758	05/15/2014
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		12/01/2011	SCHEDULED REDEMPTION		702	702	716	724		(22)		(22)		702				33	05/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		12/01/2011	SCHEDULED REDEMPTION		130	130	129	129		1		1		130				5	06/15/2029
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		12/01/2011	SCHEDULED REDEMPTION		2,661	2,661	2,755	2,881		(220)		(220)		2,661				62	06/15/2029
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		12/01/2011	SCHEDULED REDEMPTION		397	397	411	1,065		(667)		(667)		397				19	07/15/2029
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		12/01/2011	SCHEDULED REDEMPTION		23	23	24	25		(1)		(1)		23				1	09/15/2029
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		12/01/2011	SCHEDULED REDEMPTION		96	96	97	103		(7)		(7)		96				5	09/15/2029
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		12/01/2011	SCHEDULED REDEMPTION		1,249	1,249	1,294	1,340		(91)		(91)		1,249				55	01/15/2030
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		12/01/2011	SCHEDULED REDEMPTION		805	805	838	841		(36)		(36)		805				48	01/15/2030
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		12/01/2011	SCHEDULED REDEMPTION		41	41	42	119		(79)		(79)		41				2	12/15/2029
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		12/01/2011	SCHEDULED REDEMPTION		773	773	801	840		(66)		(66)		773				36	12/15/2029
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		12/01/2011	SCHEDULED REDEMPTION		496	496	522	520		(24)		(24)		496				23	02/15/2030
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		12/01/2011	SCHEDULED REDEMPTION		83	83	86	91		(8)		(8)		83				4	02/15/2030
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		12/01/2011	SCHEDULED REDEMPTION		78	78	80	82		(4)		(4)		78				4	01/15/2031
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		12/01/2011	SCHEDULED REDEMPTION		536	536	558	564		(28)		(28)		536				27	12/15/2030
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		12/01/2011	SCHEDULED REDEMPTION		363	363	371	376		(13)		(13)		363				16	03/15/2031
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		12/01/2011	SCHEDULED REDEMPTION		455	455	465	479		(24)		(24)		455				20	06/15/2031
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		12/01/2011	SCHEDULED REDEMPTION		3,098	3,098	3,164	3,250		(152)		(152)		3,098				68	12/15/2030
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		12/01/2011	SCHEDULED REDEMPTION		237	237	242	248		(10)		(10)		237				10	08/15/2031
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		12/01/2011	SCHEDULED REDEMPTION		728	728	743	756		(28)		(28)		728				32	02/15/2031
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		05/01/2011	SCHEDULED REDEMPTION		3,458	3,458	3,637	3,626		(168)		(168)		3,458				108	03/15/2031
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		12/01/2011	SCHEDULED REDEMPTION		61	61	63	66		(6)		(6)		61				2	12/15/2035
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		12/01/2011	SCHEDULED REDEMPTION		494,133	494,133	504,710	501,176		(7,044)		(7,044)		494,133				13,880	07/15/2018
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		12/01/2011	SCHEDULED REDEMPTION		140	140	143	148		(8)		(8)		140				6	05/15/2031
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		12/01/2011	SCHEDULED REDEMPTION		89	89	92	93		(4)		(4)		89				4	05/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		12/01/2011	SCHEDULED REDEMPTION		2,493	2,493	2,546	2,618		(124)		(124)		2,493				126	07/15/2031
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		12/01/2011	SCHEDULED REDEMPTION		1,288	1,288	1,331	1,378		(90)		(90)		1,288				51	05/15/2032
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		12/01/2011	SCHEDULED REDEMPTION		166	166	161	161		4		4		166				7	06/15/2031
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		09/13/2011	Various		196,128	170,439	175,179	189,324		(11,711)		(11,711)		177,613		18,515	18,515	9,209	11/15/2031
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		12/01/2011	SCHEDULED REDEMPTION		3,368	3,368	3,422	3,451		(83)		(83)		3,368				165	06/15/2032
362000-PZ-1	GOVT NATL MTG ASSOC I #569340		09/01/2011	Various		1,791,139	1,552,117	1,596,741	1,603,380		(8,883)		(8,883)		1,594,497		196,643	196,643	84,444	04/15/2032
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		12/01/2011	SCHEDULED REDEMPTION		2,045	2,045	2,146	2,123		(78)		(78)		2,045				83	01/15/2032
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		12/01/2011	SCHEDULED REDEMPTION		348	348	347	347		1		1		348				12	02/15/2032
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		12/01/2011	SCHEDULED REDEMPTION		402	402	416	427		(25)		(25)		402				18	05/15/2032
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		12/01/2011	SCHEDULED REDEMPTION		619	619	639	663		(44)		(44)		619				41	04/15/2032
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		12/01/2011	SCHEDULED REDEMPTION		5,753	5,753	5,731	5,728		25		25		5,753				171	12/15/2032
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		10/01/2011	SCHEDULED REDEMPTION		10,375	10,375	10,887	11,754		(1,379)		(1,379)		10,375				558	11/15/2032
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		12/01/2011	SCHEDULED REDEMPTION		2,938	2,938	2,928	2,925		14		14		2,938				101	03/15/2033
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		12/01/2011	SCHEDULED REDEMPTION		1,106	1,106	1,102	1,103		4		4		1,106				40	04/15/2033
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		12/01/2011	SCHEDULED REDEMPTION		1,957	1,957	1,950	1,949		8		8		1,957				57	02/15/2033
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		12/01/2011	SCHEDULED REDEMPTION		2,645	2,645	2,750	2,799		(154)		(154)		2,645				108	01/15/2036
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		12/01/2011	SCHEDULED REDEMPTION		950	950	946	944		5		5		950				36	02/15/2034
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		12/01/2011	SCHEDULED REDEMPTION		3,658	3,658	3,851	4,159		(501)		(501)		3,658				141	02/15/2033
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		12/01/2011	SCHEDULED REDEMPTION		2,031	2,031	2,024	2,022		9		9		2,031				67	03/15/2033
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		12/01/2011	SCHEDULED REDEMPTION		478,836	478,836	496,082	494,545		(15,709)		(15,709)		478,836				15,965	08/15/2034
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		12/01/2011	SCHEDULED REDEMPTION		620	620	618	618		2		2		620				11	02/15/2033
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		12/01/2011	SCHEDULED REDEMPTION		5,588	5,588	5,568	5,565		22		22		5,588				186	04/15/2033
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		08/23/2011	Various		6,104,360	5,505,194	5,579,170	5,566,097		1,268		1,268		5,567,365		536,995	536,995	210,801	07/15/2033
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		09/01/2011	Various		5,718,381	5,139,037	5,313,283	5,267,510		24,568		24,568		5,292,079		426,302	426,302	242,024	07/15/2034
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		12/01/2011	SCHEDULED REDEMPTION		2,696	2,696	2,779	2,813		(117)		(117)		2,696				101	08/15/2033
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		12/01/2011	SCHEDULED REDEMPTION		9,552	9,552	9,846	9,940		(388)		(388)		9,552				357	08/15/2033
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		12/01/2011	SCHEDULED REDEMPTION		249,537	249,537	259,402	267,221		(17,684)		(17,684)		249,537				11,237	06/15/2036
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		12/01/2011	SCHEDULED REDEMPTION		3,289	3,289	3,391	3,368		(79)		(79)		3,289				152	08/15/2037
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		12/01/2011	SCHEDULED REDEMPTION		4,471	4,471	4,454	4,454		16		16		4,471				167	08/15/2033
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		12/01/2011	SCHEDULED REDEMPTION		37,969	37,969	39,137	39,275		(1,307)		(1,307)		37,969				1,852	08/15/2033
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		12/01/2011	SCHEDULED REDEMPTION		171,739	171,739	177,965	177,572		(5,833)		(5,833)		171,739				6,594	07/15/2034
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		12/01/2011	SCHEDULED REDEMPTION		2,087	2,087	2,079	2,083		4		4		2,087				62	04/15/2035
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		12/01/2011	SCHEDULED REDEMPTION		5,258	5,258	5,466	5,517		(259)		(259)		5,258				207	06/15/2036
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		12/01/2011	SCHEDULED REDEMPTION		6,123	6,123	6,365	6,259		(136)		(136)		6,123				117	11/15/2035
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		12/01/2011	SCHEDULED REDEMPTION		8,537	8,537	8,506	8,510		27		27		8,537				142	12/15/2034
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		12/01/2011	SCHEDULED REDEMPTION		2,639	2,639	2,630	2,631		9		9		2,639				89	01/15/2035
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		12/01/2011	SCHEDULED REDEMPTION		47,613	47,613	49,496	49,297		(1,683)		(1,683)		47,613				1,554	04/15/2035
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		12/01/2011	SCHEDULED REDEMPTION		242,131	242,131	246,368	246,192		(4,061)		(4,061)		242,131				9,151	07/15/2035
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		12/01/2011	SCHEDULED REDEMPTION		5,886	5,886	6,119	6,226		(340)		(340)		5,886				195	02/15/2036
36292L-BW-3	GOVT NATL MTG ASSOC I #651753		12/01/2011	SCHEDULED REDEMPTION		2,865	2,865	3,169			(304)		(304)		2,865				26	03/15/2036
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		12/01/2011	SCHEDULED REDEMPTION		59,014	59,014	60,028	59,874		(861)		(861)		59,014				1,998	09/15/2036
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		12/01/2011	SCHEDULED REDEMPTION		303	303	315	340		(36)		(36)		303				12	04/15/2036
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		12/01/2011	SCHEDULED REDEMPTION		3,728	3,728	3,875	4,012		(284)		(284)		3,728				154	04/15/2036
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		12/01/2011	SCHEDULED REDEMPTION		929	929	966	987		(58)		(58)		929				27	05/15/2036
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		12/01/2011	SCHEDULED REDEMPTION		15,876	15,876	16,504	16,797		(921)		(921)		15,876				485	10/15/2036
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		12/01/2011	SCHEDULED REDEMPTION		137	137	142	147		(11)		(11)		137				6	05/15/2036
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		12/01/2011	SCHEDULED REDEMPTION		11,506	11,506	11,961	11,790		(285)		(285)		11,506				465	04/15/2037
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		12/01/2011	SCHEDULED REDEMPTION		14,074	14,074	14,631	15,182		(1,108)		(1,108)		14,074				472	08/15/2036
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		12/01/2011	SCHEDULED REDEMPTION		50,745	50,745	51,633	51,873		(1,128)		(1,128)		50,745				1,827	08/15/2036
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		12/01/2011	SCHEDULED REDEMPTION		3,650	3,650	3,763	3,767		(117)		(117)		3,650				185	07/15/2037
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		12/01/2011	SCHEDULED REDEMPTION		5,833	5,833	6,013	5,948		(116)		(116)		5,833				130	06/15/2037
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		12/01/2011	SCHEDULED REDEMPTION		2,821	2,821	2,909	2,902		(81)		(81)		2,821				119	09/15/2037
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		12/01/2011	SCHEDULED REDEMPTION		5,279	5,279	5,371	5,362		(84)		(84)		5,279				196	04/15/2037
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		12/01/2011	SCHEDULED REDEMPTION		468	468	483	485		(17)		(17)		468				18	08/15/2037
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		12/01/2011	SCHEDULED REDEMPTION		2,682	2,682	2,766	2,781		(99)		(99)		2,682				75	09/15/2037
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		12/01/2011	SCHEDULED REDEMPTION		3,799	3,799	3,917	3,916		(117)		(117)		3,799				223	09/15/2037
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		12/01/2011	SCHEDULED REDEMPTION		1,398	1,398	1,441	1,451		(53)		(53)		1,398				17	09/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		12/01/2011	SCHEDULED REDEMPTION		1,664	1,664	1,716	1,726		(62)		(62)		1,664				61	10/15/2037
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		12/01/2011	SCHEDULED REDEMPTION		2,725	2,725	2,810	2,823		(98)		(98)		2,725				134	01/15/2038
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		12/01/2011	SCHEDULED REDEMPTION		3,253	3,253	3,356	3,361		(108)		(108)		3,253				70	02/15/2038
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		12/01/2011	SCHEDULED REDEMPTION		40,959	40,959	43,563			(2,605)		(2,605)		40,959				273	07/15/2024
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		12/01/2011	SCHEDULED REDEMPTION		10,959	10,959	11,507	11,298		(339)		(339)		10,959				544	11/15/2017
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		12/01/2011	SCHEDULED REDEMPTION		103,416	103,416	109,001	108,592		(5,176)		(5,176)		103,416				5,328	11/15/2017
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		12/01/2011	SCHEDULED REDEMPTION		57,287	57,287	60,067	60,634		(3,348)		(3,348)		57,287				2,950	12/15/2019
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		12/01/2011	SCHEDULED REDEMPTION		1,057	1,057	1,101	1,108		(51)		(51)		1,057				48	12/15/2023
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		12/01/2011	SCHEDULED REDEMPTION		12,690	12,690	13,325	13,104		(414)		(414)		12,690				574	09/15/2017
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		12/01/2011	SCHEDULED REDEMPTION		167	167	169	171		(4)		(4)		167				7	11/15/2026
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		09/15/2011	Various		87,577	77,466	74,452	73,628		662		662		74,289		13,288	13,288	4,097	06/15/2027
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		12/01/2011	SCHEDULED REDEMPTION		5,372	5,372	5,491	5,514		(141)		(141)		5,372				233	09/15/2027
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		12/01/2011	SCHEDULED REDEMPTION		7,191	7,191	7,338	7,376		(185)		(185)		7,191				282	10/15/2027
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		12/01/2011	SCHEDULED REDEMPTION		3,163	3,163	3,217	3,240		(77)		(77)		3,163				150	02/15/2028
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		12/01/2011	SCHEDULED REDEMPTION		2,193	2,193	2,218	2,249		(56)		(56)		2,193				105	11/15/2028
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		12/01/2011	SCHEDULED REDEMPTION		461	461	480	490		(29)		(29)		461				19	10/15/2029
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		12/01/2011	SCHEDULED REDEMPTION		2,737	2,737	2,727	2,727		10		10		2,737				90	07/15/2033
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		12/01/2011	SCHEDULED REDEMPTION		29,313	29,313	31,364			(2,051)		(2,051)		29,313				244	06/15/2019
36241K-LN-6	GOVT NATL MTG ASSOC I #782133		12/01/2011	SCHEDULED REDEMPTION		7,812	7,812	8,491			(678)		(678)		7,812				78	01/15/2022
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		12/01/2011	SCHEDULED REDEMPTION		538,911	538,911	578,266			(39,355)		(39,355)		538,911				4,491	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		12/01/2011	SCHEDULED REDEMPTION		11,521	11,521	12,250			(729)		(729)		11,521				77	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		12/01/2011	SCHEDULED REDEMPTION		58,468	58,468	62,167			(3,700)		(3,700)		58,468				390	01/20/2026
49549C-AA-6	KING INTL LEASING LLC		10/15/2011	SCHEDULED REDEMPTION		368,175	368,175	368,175	368,175						368,175				7,255	10/15/2022
74046B-AA-4	PREMIER AIRCRAFT LEASING	F	11/06/2011	SCHEDULED REDEMPTION		1,418,740	1,418,740	1,418,740	1,418,740						1,418,740				41,321	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING	F	10/10/2011	SCHEDULED REDEMPTION		757,234	757,234	757,234	757,234						757,234				21,876	04/10/2022
797224-AB-8	SAN CLEMENTE LEASING LLC		12/07/2011	SCHEDULED REDEMPTION		715,070	715,070	715,070	715,070						715,070				19,508	06/07/2022
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2011	SCHEDULED REDEMPTION		198,442	198,442	200,325	199,565		(1,124)		(1,124)		198,442				10,182	01/15/2021
89609G-AB-8	TRICAHUE LEASING LLC		11/26/2011	SCHEDULED REDEMPTION		554,451	554,451	554,451	554,451						554,451				16,908	02/26/2022
912810-FS-2	TSY INFL IX N/B		02/23/2011	HSBC SECURITIES, INC.		28,803,792	25,000,000	29,169,192	29,205,989	(74,750)	(14,429)		(89,179)		29,116,811		(313,018)	(313,018)	335,613	01/15/2026
912810-PV-4	TSY INFL IX N/B		02/23/2011	Various		84,441,479	81,245,000	86,729,014	86,920,861	(233,163)	(15,949)		(249,112)		86,671,749		(2,230,269)	(2,230,269)	904,588	01/15/2028
912828-JX-9	TSY INFL IX N/B		02/04/2011	Various		55,825,042	50,000,000	56,466,141	56,353,419	(140,250)	(66,512)		(206,762)		56,146,657		(321,615)	(321,615)	610,103	01/15/2019
912828-NM-8	TSY INFL IX N/B		02/23/2011	Various		133,116,410	130,000,000	133,577,415	133,813,352	(366,890)	(44,678)		(411,568)		133,401,784		(285,374)	(285,374)	967,960	07/15/2020
912810-EH-7	US TREASURY N/B		08/08/2011	UNION BANK OF SWITZERLAND		4,147,270	2,800,000	3,540,141	3,369,578		(26,283)		(26,283)		3,343,294		803,976	803,976	216,845	02/15/2021
912810-QA-9	US TREASURY N/B		06/03/2011	Various		26,443,241	30,000,000	24,741,918	24,811,247		39,047		39,047		24,850,293		1,592,947	1,592,947	842,610	02/15/2039
912810-QD-3	US TREASURY N/B		06/03/2011	Various		51,331,833	50,000,000	48,164,263	48,187,308		13,024		13,024		48,200,332		3,131,500	3,131,500	1,215,608	11/15/2039
912810-QE-1	US TREASURY N/B		06/03/2011	Various		53,454,878	50,000,000	50,347,858	50,343,530		(2,437)		(2,437)		50,341,093		3,113,785	3,113,785	1,855,749	02/15/2040
912810-QS-0	US TREASURY N/B		12/21/2011	Various		11,712,851	10,000,000	11,806,290			(8,082)		(8,082)		11,798,208		(85,357)	(85,357)	131,454	08/15/2041
912828-GA-2	US TREASURY N/B		11/30/2011	Various		5,739,258	5,550,000	5,877,146	5,636,882		(9,554)		(9,554)		5,627,328		111,930	111,930	47,003	11/30/2011
912828-HY-9	US TREASURY N/B		01/04/2011	BANK OF AMERICA		21,131,250	20,000,000	19,946,876	19,974,016		120		120		19,974,136		1,157,114	1,157,114	113,950	04/30/2013
912828-JT-8	US TREASURY N/B		02/01/2011	GOLDMAN, SACHS & CO.		25,729,408	25,000,000	25,946,373	25,840,486		(24,574)		(24,574)		25,815,912		(86,505)	(86,505)	87,912	11/30/2013
912828-JW-1	US TREASURY N/B		01/18/2011	Various		126,959,349	125,000,000	124,752,370	124,955,511		(19)		(19)		124,955,492		2,003,857	2,003,857	96,340	12/31/2013
912828-JZ-4	US TREASURY N/B		01/31/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		30,710,055	30,000,000	30,848,439	30,758,840		(21,110)		(21,110)		30,737,730		(27,675)	(27,675)	265,401	01/31/2014
912828-NF-3	US TREASURY N/B		04/26/2011	ROYAL BANK OF SCOTLAND PLC		10,188,281	10,000,000	10,102,734	10,092,394		(6,487)		(6,487)		10,085,907		102,374	102,374	86,401	05/31/2015
912828-NL-0	US TREASURY N/B		04/26/2011	CITIBANK		20,151,562	20,000,000	19,932,032	19,938,573		4,233		4,233		19,942,805		208,757	208,757	121,202	06/30/2015
912828-NQ-9	US TREASURY N/B		01/31/2011	Various		50,140,540	50,000,000	50,064,620	50,062,587		(2,835)		(2,835)		50,059,752		80,788	80,788	153,278	07/31/2012
912828-NV-8	US TREASURY N/B		03/31/2011	Various		752,096,825	775,000,000	769,997,550	770,326,226		195,521		195,521		770,521,747		(18,424,922)	(18,424,922)	5,205,978	08/31/2015
912828-NW-6	US TREASURY N/B		07/27/2011	Various		99,281,240	100,000,000	99,479,895	99,498,855		39,318		39,318		99,538,172		(256,932)	(256,932)	1,664,062	08/31/2017
912828-NZ-9	US TREASURY N/B		02/17/2011	Various		212,861,149	222,000,000	221,874,107	221,880,359		3,089		3,089		221,883,448		(9,022,299)	(9,022,299)	1,057,658	09/30/2015
912828-PA-2	US TREASURY N/B		05/03/2011	Various		214,953,204	225,000,000	224,779,680	224,787,239		7,885		7,885		224,795,124		(9,841,920)	(9,841,920)	2,199,820	09/30/2017
912828-PC-8	US TREASURY N/B		08/08/2011	Various		23,959,180	25,000,000	23,586,038	23,592,405		37,103		37,103		23,629,508		329,672	329,672	285,050	11/15/2020
912828-PD-6	US TREASURY N/B		01/13/2011	Various		99,698,880	100,000,000	99,539,400	99,552,187		8,749		8,749		99,560,936		137,944	137,944	77,693	10/31/2012
912828-PE-4	US TREASURY N/B		08/05/2011	Various		9,982,422	10,000,000	9,946,484	9,947,843		4,959		4,959		9,952,802		29,620	29,620	80,503	10/31/2015
912828-PF-1	US TREASURY N/B		06/24/2011	Various		14,872,656	15,000,000	14,814,062	14,817,174		11,692		11,692		14,828,866		43,790	43,790	179,348	10/31/2017

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
912828-PJ-3	US TREASURY N/B		01/13/2011	UNION BANK OF SWITZERLAND		25,379,367	26,000,000	25,285,000	25,292,190		4,920		4,920		25,297,110		82,257	82,257	44,196	11/30/2015
912828-NU-0	WI TREASURY N/B		01/28/2011	Various		79,899,344	80,000,000	79,967,063	79,971,118		637		637		79,971,756		(72,412)	(72,412)	268,308	08/15/2013
0599999. Subtotal - Bonds - U.S. Governments						2,542,817,434	2,560,232,893	2,571,854,435	2,557,429,879	(815,053)	(109,768)		(924,822)		2,569,050,618		(26,233,184)	(26,233,184)	22,152,356	XXX
68268A-AA-9	1MALAYSIA SUKUK GLOBAL B	F	04/27/2011	GREENWICH CAPITAL MARKETS, INC.		5,261,450	5,000,000	5,000,000	5,000,000						5,000,000		261,450	261,450	80,742	06/04/2015
298785-EZ-5	EUROPEAN INVESTMENT BANK	F	05/24/2011	ROYAL BANK OF SCOTLAND PLC		50,852,000	50,000,000	49,972,000	49,983,989		3,771		3,771		49,987,760		864,240	864,240	614,931	09/14/2012
302154-AU-3	EXPORT-IMPORT BK KOREA	F	04/01/2011	HSBC SECURITIES, INC.		5,452,000	5,000,000	4,971,300	4,978,053		1,287		1,287		4,979,340		472,660	472,660	213,785	01/14/2015
302154-AX-7	EXPORT-IMPORT BK KOREA	F	04/01/2011	Various		6,384,000	7,000,000	6,381,790	6,957,273		1,540	574,810	(573,271)		6,384,002		(2)	(2)	129,111	01/29/2021
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2011	SCHEDULED REDEMPTION		333,333	333,333	382,833	375,472		(42,138)		(42,138)		333,333				26,667	01/15/2018
500630-BS-6	KOREA DEVELOPMENT BANK	F	12/08/2011	Various		4,914,212	5,000,000	4,999,000	4,999,052		159		159		4,999,211		(84,999)	(84,999)	202,297	03/09/2016
50065T-AB-9	KOREA FINANCE CORP	F	12/02/2011	WARBURG DILLION READ LLC		6,424,520	6,500,000	6,491,940	6,492,284		1,161		1,161		6,493,445		(68,925)	(68,925)	256,028	09/20/2016
50065W-AA-4	KOREA NATIONAL OIL CORP	F	07/19/2011	Various		9,913,050	10,000,000	9,983,800	9,984,238		1,604		1,604		9,985,842		(72,792)	(72,792)	192,865	11/09/2015
028191-69-0	LANDWIRTSCH. RENTENBANK	F	09/08/2011	J. P. MORGAN SECURITIES, INC.		10,978,900	10,000,000	11,037,700	10,907,348		(206,227)		(206,227)		10,701,121		277,779	277,779	816,563	01/10/2014
55276V-AA-0	MUBADALA DEVELOPMENT CO	F	09/21/2011	Various		13,650,000	12,500,000	12,523,750	12,516,858		(3,409)		(3,409)		12,513,448		1,136,552	1,136,552	628,507	05/06/2014
R63339-FD-3	NORWEGIAN GOVERNMENT	D	01/13/2011	BARCLAYS BANK		19,441,532	15,590,108	17,875,618	19,545,781		(25,562)		(25,562)	(2,611,864)	16,908,356	2,475,212	57,966	2,533,177	789,321	05/15/2013
683234-8H-4	ONTARIO (PROVINCE OF)	A	09/13/2011	WARBURG DILLION READ LLC		31,821,000	30,000,000	29,965,500	29,971,380		4,708		4,708		29,976,089		1,844,912	1,844,912	985,792	02/05/2015
74733L-AD-4	QTEL INTERNATIONAL FIN	F	06/27/2011	Various		7,760,000	8,000,000	7,457,691	7,933,945		11,407	475,189	(463,782)		7,470,163		289,837	289,837	270,222	02/16/2021
748148-RU-9	QUEBEC PROVINCE	A	08/18/2011	NATIONAL BANK OF CANADA		10,784,400	10,000,000	9,960,700	9,962,097		2,169		2,169		9,964,266		820,134	820,134	373,333	07/29/2020
715638-AQ-5	REPUBLIC OF PERU	F	05/05/2011	HSBC SECURITIES, INC.		6,087,500	5,000,000	6,097,500	5,999,136		(60,257)		(60,257)		5,938,879		148,621	148,621	217,517	05/03/2016
731011-AP-7	REPUBLIC OF POLAND	F	11/21/2011	CHASE SECURITIES		5,250,000	5,000,000	4,975,000	4,980,367		3,329		3,329		4,983,696		266,304	266,304	275,000	10/19/2015
731011-AR-3	REPUBLIC OF POLAND	F	12/08/2011	Various		8,437,500	7,500,000	8,142,500	8,090,603		(48,479)		(48,479)		8,042,123		395,377	395,377	631,302	07/15/2019
X74344-DM-5	RUSSIA 5 03/31/30	F	08/16/2011	Various		12,647,325	10,740,000	10,607,988	10,619,511		8,638		8,638		10,628,150		2,019,175	2,019,175	703,338	03/31/2030
78307A-DA-8	RUSSIA FOREIGN BOND	F	12/12/2011	Various		5,025,000	5,000,000	4,905,518	4,977,008		8,418	68,232	(59,814)		4,917,194		107,806	107,806	204,410	04/29/2015
W9478G-GL-1	SGB 6.750 05/05/14	D	01/18/2011	TORONTO DOMINION SECURITIES (USA) INC.		12,737,147	9,579,107	11,406,896	12,661,957		(20,624)		(20,624)	(1,785,214)	10,856,119	1,921,755	(40,727)	1,881,028	541,191	05/05/2014
74727P-AF-8	STATE OF QATAR	F	09/13/2011	Various		16,310,000	15,000,000	15,082,500	15,058,479		(11,827)		(11,827)		15,046,652		1,263,348	1,263,348	721,715	04/09/2014
00254E-KM-3	SWEDISH EXPORT CREDIT	F	04/05/2011	Various		2,905,500	3,000,000	2,911,086	2,996,710		521	85,494	(84,973)		2,911,736		(6,236)	(6,236)	24,500	10/20/2015
91086Q-AY-4	UNITED MEXICAN STATES	F	09/13/2011	GOLDMAN SACHS INTERNATIONAL		11,137,500	10,000,000	9,999,650	10,000,177		(53)		(53)		10,000,125		1,137,375	1,137,375	598,628	01/15/2020
1099999. Subtotal - Bonds - All Other Governments						264,507,869	245,742,548	251,132,260	254,991,718		(369,865)	1,203,724	(1,573,589)	(4,397,078)	249,021,050	4,396,966	11,089,853	15,486,819	9,497,763	XXX
011832-4T-6	ALASKA HSG FIN CORP 1ST SER VET 07A-2		12/01/2011	CALLED @ 100.00000000		15,000	15,000	15,016	15,012		(1)		(1)		15,010		(10)	(10)	769	06/01/2027
011832-4Z-2	ALASKA HSG FIN CORP 1ST SER VET 07A-2		12/01/2011	CALLED @ 100.00000000		20,000	20,000	19,859	19,870		3		3		19,873		127	127	1,040	06/01/2033
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B		09/13/2011	Various		7,357,224	7,185,000	7,242,359	7,224,448		(1,088)		(1,088)		7,223,360		133,863	133,863	92,225	06/01/2026
130628-W8-9	CALIFORNIA ST G O BDS 1998 OCT REF		11/01/2011	CALLED @ 100.00000000		965,000	965,000	810,967	881,371		7,285		7,285		888,656		76,344	76,344	47,044	10/01/2018
13062T-H2-3	CALIFORNIA ST G O BDS 2007 APRIL REF		05/26/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,670,171	7,875,000	7,824,285	7,831,235		816		816		7,832,052		(161,880)	(161,880)	295,313	08/01/2026
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC		07/07/2011	Various		3,001,848	3,025,000	2,986,522	2,993,614		788		788		2,994,402		7,445	7,445	112,622	03/01/2025
13062R-HZ-4	CALIFORNIA ST G O VETERANS 2005		06/01/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		15,255,906	15,275,000	14,918,023	14,962,552		6,885		6,885		14,969,437		286,469	286,469	384,633	12/01/2025
20772F-JN-1	CONNECTICUT ST G O 2001 SER C REF		11/09/2011	PRAGER MCCARTHY & SEALY		104,864	100,000	111,332	103,436		(1,503)		(1,503)		101,933		2,931	2,931	5,042	12/15/2012
373382-PA-2	GEORGIA -D		11/01/2011	MATURED		1,000,000	1,000,000	1,001,520			(1,520)		(1,520)		1,000,000				15,000	11/01/2011
373384-QZ-2	GEORGIA ST G O 2010 B		05/12/2011	MORGAN STANLEY DEAN WITTER		31,172,614	28,210,000	31,710,297	31,499,680		(448,099)		(448,099)		31,051,581		121,033	121,033	783,611	10/01/2013
373384-RJ-7	GEORGIA ST G O 2010 C-1		05/12/2011	CITIGROUP GLOBAL MARKETS		6,678,169	6,275,000	6,816,031	6,766,331		(105,701)		(105,701)		6,660,630		17,539	17,539	174,306	10/01/2012
452151-T8-6	ILLINOIS ST G O 1997 SER JULY		03/25/2011	RAYMOND JAMES & ASSOCIATES, INC.		910,719	910,000	912,857	910,000						910,000		719	719	35,019	07/01/2015
452151-B6-9	ILLINOIS ST G O 2006 SER JUN		03/11/2011	RBC DAIN RAUSCHER		5,184,750	5,080,000	5,531,764	5,247,035		(34,654)		(34,654)		5,212,381		(27,631)	(27,631)	179,917	01/01/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
574193-BP-2	MARYLAND ST SERIES B		12/06/2011	PRAGER MCCARTHY & SEALY		4,182,564	4,025,000	4,053,376			(905)		(905)		4,052,471		130,092	130,092	37,596	08/01/2022
604129-AF-3	MINNESOTA ST G O 2005		10/01/2011	MATURED		7,000,000	7,000,000	7,656,950	7,193,098		(193,098)		(193,098)		7,000,000				350,000	10/01/2011
605579-3X-7	MISSISSIPPI ST G O 2002 A REF		12/01/2011	MATURED		4,210,000	4,210,000	4,527,645	4,245,677		(35,677)		(35,677)		4,210,000				226,288	12/01/2011
605579-2X-8	MISSISSIPPI ST G O CAP IMPT 01		11/01/2011	CALLED @ 100.00000000		3,730,000	3,730,000	4,016,952	3,773,076		(43,076)		(43,076)		3,730,000				191,163	11/01/2016
641458-6Z-2	NEVADA LTD TAX MUN BOND BK 38-39 92A		07/01/2011	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				680	07/01/2012
646039-FW-2	NEW JERSEY ST G O REF 2002 J		07/15/2011	MATURED		15,125,000	15,125,000	16,276,466	15,310,571		(185,571)		(185,571)		15,125,000				756,250	07/15/2011
646039-LB-1	NEW JERSEY ST G O REF 2005 N		07/15/2011	MATURED		1,010,000	1,010,000	1,079,700	1,023,134		(13,134)		(13,134)		1,010,000				53,025	07/15/2011
677520-JA-7	OHIO ST G O COMMON SCHOOLS 2006 A		03/31/2011	PRAGER MCCARTHY & SEALY		1,135,277	1,100,000	1,078,000	1,082,284		224		224		1,082,508		52,769	52,769	25,363	09/15/2023
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D		07/20/2011	PRAGER MCCARTHY & SEALY		213,915	200,000	183,319	184,751		531		531		185,282		28,633	28,633	12,163	09/15/2022
677520-PY-8	OHIO ST G O COMMON SCHOOLS 2006 D		12/07/2011	PRAGER MCCARTHY & SEALY		4,375,495	4,015,000	3,948,873	3,957,663		3,216		3,216		3,960,879		414,616	414,616	224,263	09/15/2023
76222N-GF-2	RHODE ISLAND G O CONS CAP DEV LN 04 A		08/30/2011	Various		2,013,726	1,920,000	1,926,048	1,922,167		(385)		(385)		1,921,783		91,943	91,943	85,965	02/01/2022
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						122,342,241	118,280,000	124,658,162	117,157,007		(1,044,665)		(1,044,665)		121,167,238		1,175,002	1,175,002	4,089,292	XXX
003268-AK-5	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000		01/01/2011	MATURED		285,000	285,000	287,232	285,000						285,000				7,125	01/01/2011
003268-AL-3	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000		01/01/2011	CALLED @ 100.00000000		2,135,000	2,135,000	2,123,983	2,135,000						2,135,000				55,510	01/01/2016
010662-FL-3	ALABASTER AL G O WARRANTS 2002		11/18/2011	CALLED @ 101.00		151,500	150,000	150,000	150,000						150,000		1,500	1,500	9,104	09/01/2022
011415-LS-3	ALAMO TX CMNTY COLLEGE DIST 2007A		07/15/2011	PRAGER MCCARTHY & SEALY		121,919	110,000	106,822	106,862		98		98		106,960		14,958	14,958	5,118	08/15/2023
011415-LU-8	ALAMO TX CMNTY COLLEGE DIST 2007A		09/20/2011	PRAGER MCCARTHY & SEALY		1,498,651	1,350,000	1,298,225	1,299,549		1,569		1,569		1,301,118		197,533	197,533	71,007	08/15/2025
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61		09/19/2011	PRAGER MCCARTHY & SEALY		163,565	150,000	149,100	149,191		28		28		149,219		14,345	14,345	5,456	12/01/2025
017292-WN-9	ALLEGHENY CNTY PA IND OFF BLDG GTD 02B		01/20/2011	PRAGER MCCARTHY & SEALY		644,606	625,000	623,060	623,469		9		9		623,477		21,129	21,129	7,292	11/01/2022
035339-M8-0	ANKENY IA G O BD ANTIC NTS 2009 C		06/01/2011	MATURED		10,000,000	10,000,000	10,099,500	10,000,000						10,000,000				150,000	06/01/2011
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A		01/01/2011	CALLED @ 100.00000000		145,000	145,000	144,275	144,986						144,986		14	14	9,969	01/01/2012
052430-AU-9	AUSTIN TX INDPT SCH DIST G O 2006		08/15/2011	PRAGER MCCARTHY & SEALY		2,617,157	2,515,000	2,250,152	2,275,239		4,260		4,260		2,279,500		337,657	337,657	91,110	08/01/2025
107403-MK-0	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		3,766,385	3,625,000	3,859,429	3,773,218		(6,739)		(6,739)		3,766,478		(94)	(94)	140,972	07/01/2024
107403-ML-8	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		3,155,694	3,040,000	3,231,763	3,161,284		(5,512)		(5,512)		3,155,772		(78)	(78)	118,222	07/01/2025
107403-MM-6	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		2,992,020	2,885,000	3,062,370	2,997,219		(5,097)		(5,097)		2,992,122		(102)	(102)	112,194	07/01/2026
108151-E5-6	BRIDGEPORT CT G O 2004 C		02/16/2011	PRAGER MCCARTHY & SEALY		115,620	100,000	112,667	108,634		(102)		(102)		108,532		7,088	7,088	2,857	08/15/2020
108151-L6-6	BRIDGEPORT CT G O 2006 B		11/22/2011	PRAGER MCCARTHY & SEALY		219,044	200,000	198,222	198,631		75		75		198,706		20,338	20,338	12,088	12/01/2021
108151-L7-4	BRIDGEPORT CT G O 2006 B		12/15/2011	PRAGER MCCARTHY & SEALY		713,392	650,000	642,486	644,067		346		346		644,412		68,979	68,979	31,069	12/01/2022
123776-VJ-2	BUTLER PA AREA SCH DIST G O 2008		11/29/2011	Various		649,275	600,000	594,444	595,126		131		131		595,258		54,017	54,017	17,838	10/01/2022
134141-XH-8	CAMPBELL CA UNI SCH DIST G O 2007E		12/14/2011	PRAGER MCCARTHY & SEALY		239,175	230,000	229,004	229,106		28		28		229,134		10,041	10,041	14,318	08/01/2030
139015-LG-4	CANYON TX ISD G O 2007		01/19/2011	PRAGER MCCARTHY & SEALY		1,219,356	1,200,000	1,194,108	1,194,994		16		16		1,195,010		24,346	24,346	23,850	02/15/2025
15147N-BB-6	CENTER GROVE IN BLDG CORP 2005		12/29/2011	PRAGER MCCARTHY & SEALY		1,261,054	1,200,000	1,174,251	1,178,571		968		968		1,179,539		81,515	81,515	77,850	07/15/2026
160069-QK-9	CHARLESTON CNTY SC G O 07		12/22/2011	PRAGER MCCARTHY & SEALY		3,071,852	2,800,000	2,815,400	2,811,336		(1,300)		(1,300)		2,810,036		261,816	261,816	133,775	11/01/2025
160069-QL-7	CHARLESTON CNTY SC G O 07		12/06/2011	Various		3,752,726	3,450,000	3,458,039	3,455,920		(663)		(663)		3,455,258		297,468	297,468	161,731	11/01/2026
160069-PR-5	CHARLESTON CNTY SC SALES TX DB 07		12/22/2011	PRAGER MCCARTHY & SEALY		1,799,911	1,650,000	1,659,075	1,656,680		(671)		(671)		1,656,009		143,902	143,902	70,638	11/01/2025
160069-PS-3	CHARLESTON CNTY SC SALES TX DB 07		03/23/2011	PRAGER MCCARTHY & SEALY		927,328	900,000	902,097	901,544		(25)		(25)		901,520		25,808	25,808	11,944	11/01/2026
163357-FM-3	CHELSEA MI SCH DIST G O BLDG 04		10/14/2011	PRAGER MCCARTHY & SEALY		1,075,659	1,000,000	1,000,089	988,965		573		573		989,538		86,121	86,121	38,851	05/01/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
167501-UL-7	CHICAGO IL BRD OF ED G O SCH REF 98B-1		05/13/2011	MESIROW FINANCIAL, INC.		7,066,620	16,980,000	6,110,407	7,217,837		157,553		157,553		7,375,390		(308,770)	(308,770)		12/01/2025
167615-JA-2	CHICAGO IL G O PARK DIST UNLTD 2001 B		01/01/2011	CALLED @ 100.00000000		4,280,000	4,280,000	4,304,205	4,280,000						4,280,000				115,025	01/01/2029
167615-JC-8	CHICAGO IL G O PARK DIST UNLTD 2001 B		05/23/2011	PRAGER MCCARTHY & SEALY		590,384	590,000	593,337	590,000						590,000		384	384	28,629	01/01/2029
178882-HK-5	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/15/2011	GMS GROUP		8,695,472	10,585,000	4,978,119	7,091,350		245,848		245,848		7,337,198		1,358,274	1,358,274		06/15/2019
178882-HP-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		10/25/2011	PIPER JAFFRAY INC.		1,351,840	2,000,000	747,194	1,082,331		44,927		44,927		1,127,257		224,583	224,583		06/15/2023
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06 (PSF)		08/04/2011	PRAGER MCCARTHY & SEALY		393,571	375,000	363,881	365,788		210		210		365,998		27,573	27,573	13,994	02/15/2025
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A		12/01/2011	Various		2,838,146	2,715,000	2,419,194	2,445,753		6,120		6,120		2,451,873		386,273	386,273	98,952	03/01/2025
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A		12/02/2011	PRAGER MCCARTHY & SEALY		1,958,597	1,875,000	1,872,600	1,872,895		63		63		1,872,958		85,639	85,639	81,772	03/01/2026
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A		01/11/2011	PRAGER MCCARTHY & SEALY		201,232	200,000	198,712	198,858		2		2		198,859		2,373	2,373	3,325	03/01/2027
194738-Q3-7	COLLIN CNTY TX G O ROAD 06		09/19/2011	PRAGER MCCARTHY & SEALY		367,217	340,000	311,364	314,420		1,002		1,002		315,422		51,795	51,795	16,873	02/15/2024
194738-Q5-2	COLLIN CNTY TX G O ROAD 06		07/13/2011	PRAGER MCCARTHY & SEALY		313,569	300,000	296,493	297,061		75		75		297,136		16,433	16,433	12,488	02/15/2026
200578-PM-8	COMMERCE CHARTER TOWNSHIP MI G O 08		06/28/2011	PRAGER MCCARTHY & SEALY		105,038	100,000	97,826	98,039		49		49		98,088		6,950	6,950	3,375	04/01/2025
215457-AP-7	COOK CNTY IL HSD 201 J STERLING MORTON O		03/30/2011	PRAGER MCCARTHY & SEALY		1,778,983	2,810,000	1,232,467	1,749,843		24,180		24,180		1,774,023		4,960	4,960		12/01/2019
217489-YG-2	COPPELL TX INDPT SCH DIST BLDG & REF 92		08/15/2011	MATURED		435,000	435,000	335,315	354,403		80,597		80,597		435,000					08/15/2011
222345-EG-1	COUNTRY CLUB HILLS IL G O SALES TAX 06		03/21/2011	RAYMOND JAMES & ASSOCIATES, INC.		1,471,961	1,565,000	1,622,561	1,599,193		(1,295)		(1,295)		1,597,897		(125,937)	(125,937)	24,562	12/01/2020
222345-EJ-5	COUNTRY CLUB HILLS IL G O SALES TAX 06		03/21/2011	RAYMOND JAMES & ASSOCIATES, INC.		948,308	1,055,000	1,089,499	1,075,514		(776)		(776)		1,074,738		(126,430)	(126,430)	16,558	12/01/2022
222345-EK-2	COUNTRY CLUB HILLS IL G O SALES TAX 06		03/21/2011	RAYMOND JAMES & ASSOCIATES, INC.		971,870	1,105,000	1,139,332	1,125,423		(772)		(772)		1,124,651		(152,781)	(152,781)	17,342	12/01/2023
228485-GB-8	CROWN POINT IN MULTI SCH BLDG CORP 07		09/14/2011	PRAGER MCCARTHY & SEALY		108,483	100,000	101,243	100,890		(85)		(85)		100,805		7,678	7,678	5,594	07/15/2025
232760-XF-0	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT (		12/09/2011	NIKE SECURITIES		2,443,496	2,200,000	2,200,000	2,200,000						2,200,000		243,496	243,496	140,507	02/15/2025
232760-XG-8	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT (		02/24/2011	PRAGER MCCARTHY & SEALY		1,276,706	1,220,000	1,220,000	1,220,000						1,220,000		56,706	56,706	31,883	02/15/2026
23867H-BL-9	DAVIE FL G O LTD 2006		05/17/2011	PRAGER MCCARTHY & SEALY		104,888	100,000	90,737	91,835		198		198		92,033		12,855	12,855	3,613	08/01/2022
23867H-BN-5	DAVIE FL G O LTD 2006		07/21/2011	PRAGER MCCARTHY & SEALY		103,349	100,000	88,560	89,718		294		294		90,012		13,337	13,337	4,438	08/01/2024
239847-EY-8	DAYTON OH CITY SCH DIST G O 2003 D		10/05/2011	PRAGER MCCARTHY & SEALY		1,684,154	1,600,000	1,619,552	1,605,734		(1,444)		(1,444)		1,604,290		79,864	79,864	57,399	12/01/2020
241391-DK-4	DE PERE WIS UNI SCH DIST REF 2001		10/01/2011	CALLED @ 100.00000000		375,000	375,000	398,104	377,105		(2,105)		(2,105)		375,000				18,750	10/01/2013
263493-VA-3	DU PAGE CNTY IL CUSD NO 200 WHEATON 02A		12/01/2011	MATURED		175,000	175,000	177,711	176,092		(1,092)		(1,092)		175,000				8,750	12/01/2011
263493-VC-9	DU PAGE CNTY IL CUSD NO 200 WHEATON 02A		12/01/2011	MATURED		115,000	115,000	116,782	115,718		(718)		(718)		115,000				5,750	12/01/2011
262651-RK-0	DU PAGE CNTY IL FST PRESV DIST G O 2005A		11/30/2011	Various		3,151,512	2,930,000	2,909,314	2,913,935		907		907		2,914,842		236,670	236,670	136,090	11/01/2022
270083-YV-4	EANES TX INDPT SCH DIST G O 2006		11/14/2011	PRAGER MCCARTHY & SEALY		2,221,500	2,050,000	2,040,304	2,042,130		395		395		2,042,524		178,975	178,975	115,194	08/01/2023
29680P-BU-3	ESSEX CNTY NJ IMPT PROJ CONS GTD 06		12/15/2011	MATURED		615,000	615,000	656,297	623,109		(8,109)		(8,109)		615,000				32,288	12/15/2011
30606N-AA-2	FALCON HIGHLANDS CO METRO DIST G O 04A		12/15/2011	Various		150,000	150,000	148,439	125,663	22,769	2		22,771		148,433		1,567	1,567	5,909	12/15/2034
34525P-CB-3	FORD CNTY KS JAIL G O SALES TAX 08A		02/10/2011	PRAGER MCCARTHY & SEALY		895,255	880,000	782,424	791,833		456		456		792,288		102,967	102,967	17,384	09/01/2024
353590-GA-4	FRANKLIN IN CMNTY MULTI SCH BLDG 07		10/05/2011	PRAGER MCCARTHY & SEALY		238,668	200,000	212,634	210,838		(475)		(475)		210,363		28,305	28,305	12,389	07/15/2024
356865-BF-1	FREER TX INDPT SCH DIST SCH BLDG 2007 (P		11/17/2011	PRAGER MCCARTHY & SEALY		530,594	485,000	497,697	494,019		(534)		(534)		493,485		37,109	37,109	20,055	08/15/2024
362899-ES-1	GAINESVILLE GA G O PUB SAFETY 09 B		11/15/2011	MATURED		615,000	615,000	657,054	630,002		(15,002)		(15,002)		615,000				30,750	11/15/2011
363334-V2-6	GALENA PARK TX ISD SCH BLDG 2007 (PSF)		12/12/2011	Various		3,542,315	3,250,000	3,255,265	3,253,614		(451)		(451)		3,253,163		289,152	289,152	192,750	08/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
363838-AV-5	GALLIPOLIS CITY OH SCH DIST IMPT 06		11/14/2011	PRAGER MCCARTHY & SEALY		610,470	570,000	518,207	523,957		2,348		2,348		526,306		84,164	84,164	24,653	12/01/2023
363838-AX-1	GALLIPOLIS CITY OH SCH DIST IMPT 06		11/18/2011	PRAGER MCCARTHY & SEALY		599,893	570,000	513,114	518,429		1,906		1,906		520,335		79,558	79,558	23,243	12/01/2025
365136-ME-7	GARDEN CITY MI SCH DIST G O 06 REF		12/06/2011	PRAGER MCCARTHY & SEALY		731,725	700,000	696,360	696,949		143		143		697,092		34,633	34,633	34,300	05/01/2026
366155-GU-7	GARLAND TX ISD G O SCH BLDG 1997		01/12/2011	CALLED @ 100.00		1,820,000	1,820,000	1,454,235	1,669,491		689		689		1,670,180		149,820	149,820	29,727	02/15/2017
368347-AS-9	GEARY CNTY KS USD 475 G O 2005		09/06/2011	PRAGER MCCARTHY & SEALY		790,781	750,000	687,024	694,296		2,127		2,127		696,424		94,358	94,358	34,050	09/01/2023
386154-Q2-7	GRAND PRAIRIE TX ISD 2000 A REF		08/15/2011	CALLED @ 100.00000000		2,470,000	2,470,000	2,420,711	2,465,580		(30,402)		(30,402)		2,435,178		34,822	34,822	143,260	02/15/2023
388568-ER-4	GRANVILLE OH SCH DIST G O 2001		12/01/2011	CALLED @ 100.00000000		4,320,000	4,320,000	4,420,915	4,331,406		(11,406)		(11,406)		4,320,000				237,600	12/01/2028
400316-CV-5	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF		08/04/2011	MESIROW FINANCIAL, INC.		2,244,803	1,755,000	2,132,571	2,032,168		(13,185)		(13,185)		2,018,983		225,820	225,820	99,450	12/01/2020
400316-CW-3	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF		08/04/2011	MESIROW FINANCIAL, INC.		2,515,381	1,955,000	2,391,708	2,286,154		(13,861)		(13,861)		2,272,293		243,089	243,089	110,783	12/01/2021
400316-CX-1	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF		03/10/2011	RAYMOND JAMES & ASSOCIATES, INC.		7,153,167	7,215,000	7,174,235	7,174,235		432		432		7,174,668		(21,500)	(21,500)	125,060	12/01/2024
426494-CS-7	HENRY CNTY IN GOVT CTR BLDG CORP 01		07/05/2011	CALLED @ 100.00		890,000	890,000	876,517	882,182		394		394		882,576		7,424	7,424	44,500	07/05/2019
430416-ER-4	HIGHLAND OH LOC SCH DIST SCH IMPT 01		12/01/2011	CALLED @ 100.00000000		230,000	230,000	240,304	231,143		(1,143)		(1,143)		230,000				11,500	12/01/2013
430416-ES-2	HIGHLAND OH LOC SCH DIST SCH IMPT 01		12/01/2011	CALLED @ 100.00000000		290,000	290,000	300,150	291,132		(1,132)		(1,132)		290,000				14,500	12/01/2014
430416-ET-0	HIGHLAND OH LOC SCH DIST SCH IMPT 01		12/01/2011	CALLED @ 100.00000000		850,000	850,000	872,874	852,561		(2,561)		(2,561)		850,000				42,500	12/01/2015
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF		07/25/2011	PRAGER MCCARTHY & SEALY		134,310	125,000	128,225	126,294		(211)		(211)		126,083		8,227	8,227	4,172	05/01/2018
443114-QS-5	HOWELL MI PUB SCHS G O 2004 REF		11/18/2011	PRAGER MCCARTHY & SEALY		228,868	215,000	218,864	216,449		(369)		(369)		216,081		12,787	12,787	10,266	05/01/2019
443114-QT-3	HOWELL MI PUB SCHS G O 2004 REF		12/27/2011	PRAGER MCCARTHY & SEALY		211,345	200,000	202,274	200,855		(157)		(157)		200,698		10,647	10,647	7,325	05/01/2020
216181-EX-1	ILLINOIS CMNTY COLL DIST 512 HARPER 09A		02/22/2011	MESIROW FINANCIAL, INC.		11,984,488	12,800,000	11,878,400	11,934,730		4,174		4,174		11,938,904		45,584	45,584	124,900	12/01/2028
45200B-SV-1	ILLINOIS FIN LOC GOVT METROPOLIS 05		06/17/2011	Various		1,306,795	1,375,000	1,201,145	1,226,751		5,380		5,380		1,232,132		74,663	74,663	38,177	12/01/2024
46263R-DR-3	IPS MULTI-SCH BLDG CORP IN 2006 B		11/23/2011	Various		477,801	450,000	452,439	451,513		(165)		(165)		451,348		26,453	26,453	26,250	07/15/2023
46263R-DS-1	IPS MULTI-SCH BLDG CORP IN 2006 B		09/14/2011	PRAGER MCCARTHY & SEALY		106,684	100,000	100,307	100,191		(22)		(22)		100,168		6,516	6,516	5,300	07/15/2024
467574-JR-1	JACKSON CNTY MO SD 58 G O CENTER 2001		03/01/2011	CALLED @ 100.00		540,000	540,000	544,649	540,101		(101)		(101)		540,000				13,500	03/01/2016
467574-JS-9	JACKSON CNTY MO SD 58 G O CENTER 2001		03/01/2011	CALLED @ 100.0		1,025,000	1,025,000	1,028,998	1,025,083		(83)		(83)		1,025,000				25,625	03/01/2017
467574-JU-4	JACKSON CNTY MO SD 58 G O CENTER 2001		03/01/2011	CALLED @ 100.00		250,000	250,000	248,240	249,946		54		54		250,000				6,250	03/01/2019
605340-5M-9	JACKSON MS PUBLIC SCH DIST 08		01/04/2011	PRAGER MCCARTHY & SEALY		583,645	500,000	542,350	537,347		(74)		(74)		537,273		46,372	46,372	7,000	04/01/2018
472538-GQ-4	JEFFERSON CITY MO SCH DIST 2007		12/19/2011	PRAGER MCCARTHY & SEALY		1,352,618	1,215,000	1,175,499	1,175,931		1,338		1,338		1,177,270		175,348	175,348	55,193	03/01/2023
472538-GR-2	JEFFERSON CITY MO SCH DIST 2007		03/11/2011	PRAGER MCCARTHY & SEALY		295,716	275,000	264,735	264,913		110		110		265,023		30,693	30,693	7,448	03/01/2024
516840-TN-5	LAREDO TX ISD SCH BLDG 2006 (PSF)		09/22/2011	PRAGER MCCARTHY & SEALY		460,897	425,000	389,314	393,569		1,039		1,039		394,608		66,289	66,289	19,013	08/01/2023
516840-TP-0	LAREDO TX ISD SCH BLDG 2006 (PSF)		12/09/2011	PRAGER MCCARTHY & SEALY		1,670,901	1,580,000	1,436,749	1,452,514		3,071		3,071		1,455,585		215,316	215,316	62,993	08/01/2024
521840-XG-8	LEANDER TX INDPT SCH DIST 2000 PSF		02/15/2011	CALLED @ 36.9916		5,269,453	14,245,000	2,641,735	5,228,108		41,141		41,141		5,269,249		204	204		08/15/2026
521840-XK-9	LEANDER TX INDPT SCH DIST 2000 PSF		02/15/2011	CALLED @ 30.3514		6,695,519	22,060,000	3,346,281	6,642,792		52,510		52,510		6,695,302		217	217		08/15/2029
521840-XL-7	LEANDER TX INDPT SCH DIST 2000 PSF		02/15/2011	CALLED @ 28.4568		6,276,147	22,055,000	3,136,662	6,226,743		49,222		49,222		6,275,965		182	182		08/15/2030
522521-FB-4	LEBANON IN MID SCH BLDG CORP 2001		07/15/2011	CALLED @ 100.00000000		2,585,000	2,585,000	2,578,563	2,584,314		686		686		2,585,000				140,883	01/15/2021
531677-DX-7	LICKING HEIGHTS OH LOC SCH DIST 2004		10/18/2011	PRAGER MCCARTHY & SEALY		313,191	290,000	295,797	292,269		(505)		(505)		291,765		21,427	21,427	12,244	12/01/2018
531677-DZ-2	LICKING HEIGHTS OH LOC SCH DIST 2004		11/28/2011	PRAGER MCCARTHY & SEALY		1,298,737	1,210,000	1,219,583	1,213,768		(827)		(827)		1,212,940		85,797	85,797	50,574	12/01/2020
531677-EA-6	LICKING HEIGHTS OH LOC SCH DIST 2004		11/29/2011	Various		2,972,743	2,780,000	2,784,337	2,781,709		(386)		(386)		2,781,323		191,420	191,420	119,269	12/01/2021
537096-EL-9	LITTLE ELM TX INDPT SCH DIST REF 95		02/15/2011	CALLED @ 100.00000000		335,000	335,000	335,000	335,000						335,000				11,306	08/15/2022

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
537360-LY-3	LITTLE ROCK AR G O LIBR CONSTR 04 A		07/22/2011	PRAGER MCCARTHY & SEALY		300,195	300,000	278,322	282,136		784		784		282,920		17,275	17,275	11,546	03/01/2021
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C		02/01/2011	MATURED		595,000	595,000	616,563	595,228		(228)		(228)		595,000				14,875	02/01/2011
546279-M9-8	LOUISIANA LOC GOVT EAST ASCENSION 07		05/25/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		268,008	250,000	251,938	251,374		(78)		(78)		251,296		16,712	16,712	5,625	12/01/2021
546279-N2-2	LOUISIANA LOC GOVT EAST ASCENSION 07		02/04/2011	PRAGER MCCARTHY & SEALY		122,610	120,000	120,460	120,326		(5)		(5)		120,321		2,289	2,289	1,020	12/01/2022
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04		06/01/2011	CALLED @ 100.00000000		820,000	820,000	820,000	589,883	230,117			230,117		820,000				59,450	12/01/2033
549187-Y5-5	LUBBOCK TX G O 2006 REF		06/22/2011	PRAGER MCCARTHY & SEALY		267,340	250,000	232,095	233,899		419		419		234,317		33,023	33,023	10,292	02/15/2024
549187-Y6-3	LUBBOCK TX G O 2006 REF		11/08/2011	Various		1,398,501	1,310,000	1,208,042	1,217,707		3,006		3,006		1,220,713		177,788	177,788	65,631	02/15/2025
556583-NV-0	MADISON AL WARRANTS 2006 A		02/18/2011	PRAGER MCCARTHY & SEALY		275,954	270,000	273,032	271,951		(43)		(43)		271,908		4,046	4,046	2,801	12/01/2024
556583-NW-8	MADISON AL WARRANTS 2006 A		01/13/2011	PRAGER MCCARTHY & SEALY		151,113	150,000	151,442	150,928		(7)		(7)		150,921		192	192	900	12/01/2025
556583-NX-6	MADISON AL WARRANTS 2006 A		12/01/2011	PRAGER MCCARTHY & SEALY		1,242,257	1,175,000	1,184,400	1,181,052		(851)		(851)		1,180,201		62,056	62,056	53,609	12/01/2026
557738-GW-5	MADISON CNTY IL CMNTY CLG 536 LEWIS 05A		12/07/2011	Various		2,785,578	2,750,000	2,749,799	2,749,820		6		6		2,749,825		35,753	35,753	130,156	11/01/2027
557021-FP-2	MADISON CNTY IL USD 7 EDWARDSVILLE 01		02/01/2011	CALLED @ 100.00000000		850,000	850,000	848,963	849,980		20		20		850,000				21,250	02/01/2019
557021-FQ-0	MADISON CNTY IL USD 7 EDWARDSVILLE 01		02/01/2011	CALLED @ 100.00000000		1,600,000	1,600,000	1,588,496	1,599,770		230		230		1,600,000				40,000	02/01/2020
566795-JN-1	MARICOPA CNTY AZ CMNTY CLG DIST 2009C		07/01/2011	MATURED		13,000,000	13,000,000	13,755,170	13,171,077		(171,077)		(171,077)		13,000,000				520,000	07/01/2011
567235-FD-3	MARICOPA CNTY AZ USD 44 AVONDALE 06		11/28/2011	PRAGER MCCARTHY & SEALY		435,660	400,000	370,206	371,752		1,651		1,651		373,403		62,257	62,257	26,864	07/01/2022
567313-AF-8	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		07/15/2011	PRAGER MCCARTHY & SEALY		213,002	200,000	192,101	191,142		403		403		191,545		21,457	21,457	10,001	07/01/2020
567430-JC-8	MARICOPA CNTY AZ USD 95 QUEEN 02		07/01/2011	MATURED		410,000	410,000	452,171	412,917		(2,917)		(2,917)		410,000				20,500	07/01/2011
567430-JD-6	MARICOPA CNTY AZ USD 95 QUEEN 02		11/09/2011	PRAGER MCCARTHY & SEALY		158,258	155,000	171,469	158,056		(1,758)		(1,758)		156,297		1,961	1,961	10,635	07/01/2012
568516-ES-3	MARINETTE WI SCH DIST REF 2002 A		01/04/2011	PRAGER MCCARTHY & SEALY		109,082	100,000	99,345	99,639		1		1		99,640		9,443	9,443	1,750	03/01/2018
594381-FB-6	MICHIGAN CITY IN SCH BLDG CORP 07		11/09/2011	PRAGER MCCARTHY & SEALY		113,567	100,000	103,675	102,575		(302)		(302)		102,273		11,294	11,294	6,667	07/15/2020
59455T-RX-2	MICHIGAN MUN BD AUTH LOC GOVT LN 07B		10/21/2011	GMS GROUP		1,140,721	1,290,000	1,327,255	1,316,173		(2,931)		(2,931)		1,313,242		(172,521)	(172,521)	58,229	12/01/2026
59455T-RY-0	MICHIGAN MUN BD AUTH LOC GOVT LN 07B		10/21/2011	GMS GROUP		1,023,942	1,175,000	1,207,066	1,197,534		(2,522)		(2,522)		1,195,012		(171,070)	(171,070)	53,038	12/01/2027
598291-JK-9	MIDWEST CITY OK G O UNLTD 2002		02/01/2011	MATURED		975,000	975,000	991,175	975,182		(182)		(182)		975,000				24,375	02/01/2011
602245-RX-2	MILWAUKEE CNTY WI G O 05 A		10/01/2011	MATURED		9,785,000	9,785,000	10,595,785	10,022,956		(237,956)		(237,956)		9,785,000				489,250	10/01/2011
604805-AZ-4	MISHAWAKA IN SCH BLDG CORP 2001		07/15/2011	CALLED @ 100.00000000		880,000	880,000	868,569	879,216		784		784		880,000				44,000	01/15/2022
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006		06/24/2011	PRAGER MCCARTHY & SEALY		311,530	300,000	300,660	300,399		(27)		(27)		300,372		11,158	11,158	16,538	03/01/2024
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF		11/09/2011	PRAGER MCCARTHY & SEALY		1,095,075	1,000,000	1,057,200	1,033,722		(3,449)		(3,449)		1,030,272		64,803	64,803	57,694	02/15/2022
613340-V9-6	MONTGOMERY CNTY MD CONS PUB IMPT-SER A		11/21/2011	Various		16,735,103	14,250,000	16,682,760			(59,431)		(59,431)		16,623,329		111,774	111,774	186,389	07/01/2023
613664-4H-1	MONTGOMERY CNTY TENN SCH & PUB IMPT		11/30/2011	PRAGER MCCARTHY & SEALY		608,844	600,000	587,184			213		213		587,397		21,447	21,447	6,067	04/01/2024
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2011	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				7,303	06/15/2017
623619-BZ-5	MOUNT VERNON HANCOCK CNTY IN SCH 01B		07/15/2011	CALLED @ 100.00000000		3,500,000	3,500,000	3,434,410	3,494,298		5,702		5,702		3,500,000				179,375	01/15/2021
623619-CA-9	MOUNT VERNON HANCOCK CNTY IN SCH 01B		07/15/2011	CALLED @ 100.00000000		1,550,000	1,550,000	1,513,498	1,546,741		3,259		3,259		1,550,000				79,438	01/15/2023
553543-AV-1	MSD WARREN TWP IN VISION 2005 2001		01/15/2011	CALLED @ 100.00000000		890,000	890,000	910,586	890,098		(98)		(98)		890,000				21,138	07/15/2012
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006		05/11/2011	PRAGER MCCARTHY & SEALY		812,935	775,000	781,053	779,709		(130)		(130)		779,580		33,355	33,355	38,360	07/15/2020
626388-GT-3	MUNSTER IN SCH BLDG CORP 2001		07/15/2011	CALLED @ 100.00000000		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				56,250	07/15/2019
630360-DP-7	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C		09/22/2011	Various		5,817,795	9,820,000	4,570,130	5,288,692		202,449		202,449		5,491,141		326,654	326,654		08/01/2022
639149-FV-0	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		08/09/2011	PRAGER MCCARTHY & SEALY		210,648	200,000	178,989	180,930		599		599		181,528		29,120	29,120	10,025	07/01/2024
647634-5D-2	NEW ORLEANS LA G O 1998 REF		08/25/2011	GOLDMAN, SACHS & CO.		1,876,645	1,535,000	1,745,083	1,658,772		(8,867)		(8,867)		1,649,905		226,739	226,739	63,084	12/01/2018
64763F-KC-2	NEW ORLEANS LA G O 2005 REF		12/01/2011	MATURED		1,850,000	1,850,000	1,964,794	1,868,561		(18,561)		(18,561)		1,850,000				92,500	12/01/2011

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
64763F-FL-8	NEW ORLEANS LA G O PUB IMPT 2003		11/29/2011	PRAGER MCCARTHY & SEALY		211,232	200,000	206,588	202,210		(529)		(529)		201,681		9,551	9,551	8,167	12/01/2020
64763F-FM-6	NEW ORLEANS LA G O PUB IMPT 2003		12/05/2011	PRAGER MCCARTHY & SEALY		263,299	250,000	256,193	252,084		(500)		(500)		251,584		11,715	11,715	10,243	12/01/2021
64763F-FN-4	NEW ORLEANS LA G O PUB IMPT 2003		01/06/2011	PRAGER MCCARTHY & SEALY		817,750	785,000	798,722	789,631		(41)		(41)		789,590		28,160	28,160	4,361	12/01/2022
64966A-ZB-4	NEW YORK NY G O FISCAL 2001 SER G		08/01/2011	Various		5,049,950	5,000,000	5,315,750	5,062,264		(30,941)		(30,941)		5,031,323		18,627	18,627	180,277	08/01/2011
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		11/01/2011	CALLED @ 101.00000000		404,000	400,000	427,164	405,732		(2,547)		(2,547)		403,186		814	814	21,000	11/01/2012
64966H-3X-6	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		11/01/2011	MATURED		165,000	165,000	166,499	166,219		(1,219)		(1,219)		165,000				8,663	11/01/2011
64966H-3Y-4	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		11/01/2011	MATURED		85,000	85,000	85,772	85,628		(628)		(628)		85,000				4,463	11/01/2011
64966G-PZ-9	NEW YORK NY G O FISCAL 2002 SER B		12/01/2011	CALLED @ 100.00000000		145,000	145,000	147,546	145,602		(602)		(602)		145,000				7,975	12/01/2012
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B		07/11/2011	PRAGER MCCARTHY & SEALY		212,712	200,000	186,618	187,341		296		296		187,636		25,076	25,076	11,888	08/15/2022
659414-MG-8	NORTH FOREST TX INDPT SCH DIST 06B		06/24/2011	PRAGER MCCARTHY & SEALY		207,679	200,000	183,142	184,072		246		246		184,319		23,360	23,360	11,294	08/15/2024
659414-MH-6	NORTH FOREST TX INDPT SCH DIST 06B		12/15/2011	PRAGER MCCARTHY & SEALY		107,403	100,000	90,879	91,377		381		381		91,759		15,644	15,644	6,399	08/15/2025
662523-XC-8	NORTH SLOPE BORO AK G O 10 A		05/12/2011	MORGAN STANLEY DEAN WITTER		3,088,800	3,000,000	3,117,030	3,104,853		(26,370)		(26,370)		3,078,483		10,317	10,317	49,750	06/30/2012
662523-ZZ-5	NORTH SLOPE BOROUGH ALASKA G O SER A		01/01/2011	VARIOUS		9,879,985	9,800,000	9,879,985	9,879,985						9,879,985					06/30/2011
663280-AV-0	NORTH WEST HENDRICKS IN MID SCH BLDG 01		07/15/2011	CALLED @ 100.00000000		1,350,000	1,350,000	1,326,929	1,347,834		2,166		2,166		1,350,000				67,500	07/15/2018
667315-FA-8	NORTHWEST ALLEN IN INDPT SCH BLDG 08		11/29/2011	PRAGER MCCARTHY & SEALY		274,915	250,000	251,603	251,195		(136)		(136)		251,059		23,856	23,856	15,531	07/15/2022
667689-QQ-9	NORTHWEST OH LOC SCH DIST G O 05 REF		08/26/2011	PRAGER MCCARTHY & SEALY		207,037	190,000	189,776	189,831		8		8		189,839		17,198	17,198	6,413	12/01/2021
667689-QR-7	NORTHWEST OH LOC SCH DIST G O 05 REF		09/21/2011	PRAGER MCCARTHY & SEALY		481,845	455,000	452,302	452,912		50		50		452,962		28,883	28,883	9,278	12/01/2022
672325-PT-8	OAKLAND CA UNI SCH DIST 2002		12/13/2011	Various		4,533,579	4,470,000	4,438,978	4,446,191		1,025		1,025		4,447,217		86,363	86,363	306,965	08/01/2026
672325-SM-0	OAKLAND CA UNI SCH DIST 2007		08/05/2011	MORGAN STANLEY DEAN WITTER		16,609,941	16,210,000	16,592,232	16,482,215		(21,781)		(21,781)		16,460,434		149,507	149,507	830,485	08/01/2023
672325-SN-8	OAKLAND CA UNI SCH DIST 2007		03/15/2011	PRAGER MCCARTHY & SEALY		16,816,874	17,985,000	15,651,446	15,854,537		21,546		21,546		15,876,084		940,791	940,791	567,027	08/01/2024
672325-SP-3	OAKLAND CA UNI SCH DIST 2007		10/26/2011	CITIGROUP GLOBAL MARKETS		12,855,338	12,695,000	13,166,746	13,038,083		(38,089)		(38,089)		12,999,994		(144,656)	(144,656)	793,438	08/01/2025
678739-RD-7	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07		03/01/2011	MATURED		195,000	195,000	196,133	195,051		(51)		(51)		195,000				3,900	03/01/2011
68562P-CW-9	ORCHARD FARM R-V SCH DIST MO 2007B		01/13/2011	PRAGER MCCARTHY & SEALY		558,858	545,000	497,025	502,018		105		105		502,123		56,735	56,735	9,375	03/01/2025
697511-AU-7	PALOMAR CA CMNTY CLG DIST 06 ELECT 07A		05/19/2011	PRAGER MCCARTHY & SEALY		462,857	450,000	450,356	450,243		(13)		(13)		450,230		12,627	12,627	11,419	05/01/2026
71323M-CD-2	PEORIA IL SCH DIST NO 150 GLEN OAK 2009		12/28/2011	MESIROW FINANCIAL, INC.		1,760,764	2,900,000	1,319,094	1,470,618		86,724		86,724		1,557,342		203,422	203,422		12/01/2022
71323M-CF-7	PEORIA IL SCH DIST NO 150 GLEN OAK 2009		12/15/2011	MESIROW FINANCIAL, INC.		1,514,766	2,950,000	1,124,186	1,262,881		77,344		77,344		1,340,225		174,541	174,541		12/01/2024
71323M-CG-5	PEORIA IL SCH DIST NO 150 GLEN OAK 2009		12/15/2011	MESIROW FINANCIAL, INC.		2,131,605	4,500,000	1,579,590	1,778,743		111,258		111,258		1,890,001		241,604	241,604		12/01/2025
717813-CQ-0	PHILADELPHIA PA G O 1998 REF		05/15/2011	CALLED @ 100.00		2,775,000	2,775,000	2,856,668	2,778,976		(3,946)		(3,946)		2,775,030		(30)	(30)	71,109	05/15/2015
717883-HQ-8	PHILADELPHIA PA SCH DIST G O 09 B		09/16/2011	WELLS FARGO BROKERAGE SERVICES		5,258,543	4,705,000	5,076,460	4,985,497		(42,987)		(42,987)		4,942,510		316,033	316,033	189,507	06/01/2015
720611-QN-5	PIERCE CNTY WA SD NO 403 BETHEL 06		10/11/2011	PRAGER MCCARTHY & SEALY		2,921,539	2,775,000	2,566,646	2,593,829		3,792		3,792		2,597,620		323,919	323,919	52,822	12/01/2022
720611-QP-0	PIERCE CNTY WA SD NO 403 BETHEL 06		09/15/2011	Various		7,535,725	7,000,000	6,875,610	6,898,516		4,206		4,206		6,902,722		633,003	633,003	252,525	12/01/2023
720611-QQ-8	PIERCE CNTY WA SD NO 403 BETHEL 06		12/02/2011	Various		7,698,038	7,200,000	7,049,952	7,075,361		5,714		5,714		7,081,075		616,963	616,963	360,650	12/01/2024
720286-BJ-1	PIERCE CNTY WA SD NO 417 FIFE REF 2001		06/01/2011	CALLED @ 100.00000000		3,800,000	3,800,000	3,656,778	3,787,915		12,085		12,085		3,800,000				95,000	12/01/2020
722460-PJ-5	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/01/2011	CALLED @ 100.00		635,000	635,000	583,877	589,630		198		198		589,829		45,171	45,171	14,684	02/01/2024
722460-PL-0	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/01/2011	CALLED @ 100.00		450,000	450,000	449,397	449,493		2		2		449,495		505	505	10,688	02/01/2026
722460-PM-8	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/01/2011	CALLED @ 100.00		1,510,000	1,510,000	1,503,990	1,504,871		18		18		1,504,889		5,111	5,111	35,863	02/01/2027
722460-PN-6	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/01/2011	CALLED @ 100.00		1,125,000	1,125,000	1,115,888	1,117,123		25		25		1,117,148		7,852	7,852	26,719	02/01/2028

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
725209-FB-1	PITTSBURGH PA G O SER 2006 B REF		09/20/2011	LOOP CAPITAL MARKETS		8,138,549	7,455,000	7,898,945	7,674,296		(40,935)		(40,935)		7,633,361		505,188	505,188	395,529	09/01/2014
726158-FA-1	PLAIN OH LOC SCH DIST G O 2003		12/01/2011	Various		5,959,946	5,900,000	5,731,024	5,757,108		4,286		4,286		5,761,394		198,552	198,552	290,556	12/01/2030
730553-MD-3	POINT ISABEL TX INDPT SCH DIST 06 B (PSF		01/19/2011	PRAGER MCCARTHY & SEALY		607,328	595,000	542,637	548,201		157		157		548,358		58,970	58,970	12,867	02/01/2024
730553-ME-1	POINT ISABEL TX INDPT SCH DIST 06 B (PSF		11/28/2011	PRAGER MCCARTHY & SEALY		934,633	880,000	801,031	808,888		2,498		2,498		811,387		123,246	123,246	44,893	02/01/2025
730553-MF-8	POINT ISABEL TX INDPT SCH DIST 06 B (PSF		08/16/2011	PRAGER MCCARTHY & SEALY		677,118	650,000	644,157	645,047		92		92		645,140		31,978	31,978	23,825	02/01/2026
736679-MC-2	PORTLAND OREGON LTD TAX PENSION BDS 99D		05/31/2011	CALLED @ 100.00000000		1,375,000	1,375,000	1,375,000	1,375,000						1,375,000				1,172	06/01/2019
736679-MD-0	PORTLAND OREGON LTD TAX PENSION BDS 99E		05/26/2011	CALLED @ 100.00000000		825,000	825,000	825,000	825,000						825,000				669	06/01/2019
755553-RU-0	READING PA G O 2002		04/11/2011	PRAGER MCCARTHY & SEALY		72,342	100,000	41,651	68,184		1,096		1,096		69,280		3,062	3,062		11/15/2017
755638-PZ-0	READING PA SCH DIST G O 2001 CAP		07/15/2011	CALLED @ 65.223		5,674,401	8,700,000	3,207,603	5,502,786		171,574		171,574		5,674,361		40	40		01/15/2019
755638-QA-4	READING PA SCH DIST G O 2001 CAP		07/15/2011	CALLED @ 61.45760000		5,697,120	9,270,000	3,211,035	5,523,959		173,132		173,132		5,697,091		29	29		01/15/2020
762243-E9-0	RHODE ISLAND HLTH PUB SCH FING 08A		10/18/2011	PRAGER MCCARTHY & SEALY		426,164	400,000	395,056	395,643		194		194		395,837		30,327	30,327	16,800	05/15/2024
763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003		01/05/2011	PRAGER MCCARTHY & SEALY		103,704	100,000	98,868	98,981		1		1		98,982		4,722	4,722	1,702	03/01/2025
771537-ST-5	ROCHESTER MI CSD SCH BLDG G O 2004 REF		06/07/2011	PRAGER MCCARTHY & SEALY		183,308	170,000	174,496	171,796		(224)		(224)		171,572		11,736	11,736	4,654	05/01/2018
775830-HH-8	ROMA TX INDPT SCH DIST 2006 (PSF)		12/15/2011	Various		1,735,928	1,605,000	1,458,078	1,472,613		5,905		5,905		1,478,517		257,410	257,410	93,128	08/15/2025
796269-PR-3	SAN ANTONIO TX ISD G O SCH BLDG 2001A		08/15/2011	CALLED @ 100.00000000		17,200,000	17,200,000	18,729,596	17,592,916		(389,404)		(389,404)		17,203,512		(3,512)	(3,512)	860,000	08/15/2031
797355-WG-5	SAN DIEGO CA USD ELECT 98 2005 D-2		08/03/2011	Various		14,456,747	14,300,000	13,428,558	13,486,733		16,175		16,175		13,502,907		953,839	953,839	686,890	07/01/2027
803276-LM-4	SARASOTA CNTY FL ENVIR SENS G O 2008		07/26/2011	SEIBERT BRANFORD		2,345,300	2,350,000	2,399,632	2,388,789		(2,409)		(2,409)		2,386,380		(41,080)	(41,080)	102,127	10/01/2028
803276-LP-7	SARASOTA CNTY FL ENVIR SENS G O 2008		07/26/2011	Various		1,426,127	1,425,000	1,451,576	1,445,777		(1,203)		(1,203)		1,444,574		(18,447)	(18,447)	59,055	10/01/2029
836481-BD-2	SOUTH BEND IN CMNTY SCH BLDG CORP 2003		08/03/2011	Various		556,754	530,000	553,765	537,166		(1,535)		(1,535)		535,632		21,122	21,122	26,376	08/01/2020
838736-UP-9	SOUTH LYON MI COMM SCH BLDG 06		09/27/2011	Various		2,148,443	2,100,000	2,124,276	2,114,837		(385)		(385)		2,114,452		33,991	33,991	77,613	05/01/2022
838736-UR-5	SOUTH LYON MI COMM SCH BLDG 06		12/05/2011	PRAGER MCCARTHY & SEALY		212,596	200,000	201,228	200,751		(120)		(120)		200,632		11,964	11,964	9,925	05/01/2024
838736-US-3	SOUTH LYON MI COMM SCH BLDG 06		12/20/2011	PRAGER MCCARTHY & SEALY		999,874	950,000	954,370	952,675		(411)		(411)		952,265		47,609	47,609	45,800	05/01/2025
838783-AY-4	SOUTH MADISON IN MID SCH BLDG CORP 2007		01/24/2011	PRAGER MCCARTHY & SEALY		103,236	100,000	93,988	94,643		22		22		94,665		8,571	8,571	4,908	07/15/2023
838783-AZ-1	SOUTH MADISON IN MID SCH BLDG CORP 2007		01/19/2011	PRAGER MCCARTHY & SEALY		255,675	250,000	250,193	250,136		(1)		(1)		250,135		5,540	5,540	12,172	07/15/2024
838783-BB-3	SOUTH MADISON IN MID SCH BLDG CORP 2007		01/13/2011	PRAGER MCCARTHY & SEALY		202,402	200,000	199,252	199,345		1		1		199,346		3,056	3,056	9,606	07/15/2026
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		02/04/2011	PRAGER MCCARTHY & SEALY		160,296	150,000	153,708	151,815		(33)		(33)		151,782		8,514	8,514	2,400	04/01/2019
839856-WP-2	SOUTH SAN ANTONIO TX ISD SCH BLDG 92 (PS		12/01/2011	MATURED		1,760,000	1,760,000	467,069	1,653,861		106,139		106,139		1,760,000					12/01/2011
845389-AU-9	SOUTHWESTERN CA CMNTY CLG DIST 01		08/01/2011	CALLED @ 101.00000000		3,555,200	3,520,000	3,507,891	3,550,348		4,852		4,852		3,555,200				189,200	08/01/2025
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2011	CALLED @ 100.00000000		175,000	175,000	175,000	177,663		53		53		177,716		(2,716)	(2,716)	13,563	02/01/2029
846625-HV-6	SPARTA MI AREA SCHOOLS G O 04		10/14/2011	PRAGER MCCARTHY & SEALY		778,027	725,000	724,492	716,470		420		420		716,889		61,138	61,138	27,028	05/01/2020
850272-RM-9	SPRINGDALE AR S 50-B 2003		08/01/2011	CALLED @ 100		4,290,000	4,290,000	4,272,626	4,277,470		445		445		4,277,916		12,084	12,084	128,700	06/01/2024
850272-ZH-1	SPRINGDALE AR SD 50-A REF & CONST 2011		12/22/2011	Various		630,702	600,000	602,238			(114)		(114)		602,124		28,578	28,578	7,953	06/01/2020
889294-MC-5	TOLEDO OH CITY SCH DIST G O IMPT 03 B		12/01/2011	Various		375,774	350,000	348,519	344,345		409		409		344,754		31,019	31,019	17,465	12/01/2020
889294-MD-3	TOLEDO OH CITY SCH DIST G O IMPT 03 B		12/01/2011	Various		2,430,188	2,270,000	2,203,211	2,188,059		4,662		4,662		2,192,722		237,466	237,466	103,181	12/01/2021
89438V-E4-4	TRAVIS CNTY TX PERM IMPT 2006		08/02/2011	PRAGER MCCARTHY & SEALY		542,009	515,000	476,404	480,447		801		801		481,247		60,762	60,762	16,714	03/01/2023
89438V-E5-1	TRAVIS CNTY TX PERM IMPT 2006		08/02/2011	PRAGER MCCARTHY & SEALY		2,471,398	2,340,000	2,343,580	2,342,068		(192)		(192)		2,341,876		129,522	129,522	91,086	03/01/2024
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006		10/13/2011	PRAGER MCCARTHY & SEALY		896,412	855,000	853,880	854,078		24		24		854,102		42,310	42,310	32,211	03/01/2025
918135-GZ-1	UVALDE TX CONS INDPT SCH DIST 2000 (PSF)		07/20/2011	CALLED @ 100		3,260,000	3,260,000	2,958,483	3,041,263		5,998		5,998		3,047,261		212,739	212,739	158,019	08/01/2025
927734-TB-9	VIRGINIA BEACH VA G O PUB IMPT 2008		10/01/2011	MATURED		5,000,000	5,000,000	5,463,650	5,135,637		(135,637)		(135,637)		5,000,000				250,000	10/01/2011
929390-BA-9	WA-NEE IN MID SCH BLDG CORP 01		07/15/2011	CALLED @ 100.00000000		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				107,250	01/15/2020

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
944488-MH-5	WAYNE CNTY MI BLDG AUTH CAP IMPT 96A		11/17/2011	Various		2,006,020	2,000,000	1,930,920	1,981,624		2,371		2,371		1,983,995		22,025	22,025	95,393	06/01/2016
947134-PN-6	WEATHERFORD TX IND SCHOOL DIST		02/15/2011	CALLED @ 36.783		11,035	30,000	5,734	10,943		90		90		11,032		3	3		02/15/2026
947134-PP-1	WEATHERFORD TX IND SCHOOL DIST		02/15/2011	CALLED @ 32.191		14,486	45,000	7,532	14,368		118		118		14,485		1	1		02/15/2028
947134-TQ-5	WEATHERFORD TX ISD G O BLDG REF 2001 CAP		02/15/2011	CALLED @ 42.17		1,703,668	4,040,000	1,349,210	1,691,803		11,865		11,865		1,703,668					02/15/2026
947134-TS-1	WEATHERFORD TX ISD G O BLDG REF 2001 CAP		02/15/2011	CALLED @ 37.46		1,303,608	3,480,000	1,031,558	1,294,498		9,110		9,110		1,303,608					02/15/2028
952347-LZ-3	WEST CONTRA COSTA CA USD G O 2003 C		09/26/2011	CALLED @ 101.00		3,646,100	3,610,000	3,374,706	3,366,482		9,972		9,972		3,376,453		269,647	269,647	208,076	08/01/2023
96023P-AU-9	WESTFIELD-WASHINGTON IN MULTI SCH 04A		08/04/2011	PRAGER MCCARTHY & SEALY		216,192	200,000	212,726	204,752		(901)		(901)		203,852		12,340	12,340	10,667	07/15/2018
96023P-AV-7	WESTFIELD-WASHINGTON IN MULTI SCH 04A		07/26/2011	PRAGER MCCARTHY & SEALY		1,779,099	1,665,000	1,762,201	1,701,485		(6,062)		(6,062)		1,695,423		83,677	83,677	82,710	07/15/2019
96023P-AW-5	WESTFIELD-WASHINGTON IN MULTI SCH 04A		07/20/2011	PRAGER MCCARTHY & SEALY		796,147	750,000	775,421	756,125		(919)		(919)		755,206		40,941	40,941	35,438	07/15/2020
96023P-FF-7	WESTFIELD-WASHINGTON IN MULTI SCH 07		12/15/2011	PRAGER MCCARTHY & SEALY		567,321	500,000	495,702	494,682		335		335		495,018		72,303	72,303	34,958	07/15/2022
96023P-FG-5	WESTFIELD-WASHINGTON IN MULTI SCH 07		12/19/2011	PRAGER MCCARTHY & SEALY		113,838	100,000	98,351	98,242		103		103		98,345		15,493	15,493	7,181	07/15/2023
968852-VD-2	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		06/01/2011	RAYMOND JAMES & ASSOCIATES, INC.		3,406,034	3,395,000	3,409,057	3,403,613		(709)		(709)		3,402,904		3,130	3,130	103,972	10/01/2023
968852-XW-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/26/2011	PRAGER MCCARTHY & SEALY		1,073,605	1,000,000	1,007,649	1,005,842		(794)		(794)		1,005,048		68,557	68,557	43,038	10/01/2021
968852-XX-6	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		12/22/2011	PRAGER MCCARTHY & SEALY		1,076,890	1,000,000	1,005,540	1,004,231		(813)		(813)		1,003,419		73,471	73,471	55,875	10/01/2022
968767-JW-4	WILL CNTY IL SD NO 86 JOLIET G O 06B		09/30/2011	Various		2,307,935	2,150,000	2,242,343	2,205,021		(5,852)		(5,852)		2,199,169		108,765	108,765	101,264	03/01/2021
969887-SL-3	WILLIAMSON CNTY TX G O 06 A		09/16/2011	PRAGER MCCARTHY & SEALY		721,046	680,000	606,248	613,406		2,059		2,059		615,465		105,581	105,581	31,273	02/15/2025
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX ROAD 07		01/04/2011	PRAGER MCCARTHY & SEALY		100,240	100,000	100,303	100,182		(1)		(1)		100,181		59	59	4,249	02/15/2032
983064-NQ-5	WYLIE TX G O 2006		12/06/2011	PRAGER MCCARTHY & SEALY		1,120,677	1,080,000	1,076,004	1,076,766		63		63		1,076,829		43,848	43,848	52,661	02/15/2024
983064-NR-3	WYLIE TX G O 2006		09/28/2011	PRAGER MCCARTHY & SEALY		1,602,730	1,535,000	1,523,365	1,525,407		247		247		1,525,654		77,077	77,077	60,663	02/15/2025
983068-NN-3	WYLIE TX INDPT SCH DIST SCH BLDG 94 (PSF		08/15/2011	CALLED @ 100.00000000		2,415,000	2,415,000	2,384,933	2,412,922		2,060		2,060		2,414,981		19	19	169,050	08/15/2024
983068-QB-6	WYLIE TX INDPT SCH DIST SCH BLDG 94 (PSF		08/15/2011	CALLED @ 100.00000000		1,160,000	1,160,000	1,146,435	1,158,687		1,301		1,301		1,159,988		12	12	81,200	08/15/2024
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						483,979,452	546,680,000	451,194,617	450,186,738	252,886	423,074		675,960		468,734,880		15,244,572	15,244,572	16,029,782	XXX
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A		04/01/2011	MATURED		280,000	280,000	280,000	280,000						280,000				10,500	04/01/2011
00827N-AM-2	AFFORDABLE HSG AGY CA VALLEY I-IV 01		07/01/2011	Various		4,006,900	3,930,000	3,930,000	3,996,220		12,380		12,380		4,008,600		(1,700)	(1,700)	294,750	07/01/2031
010608-YU-5	ALABAMA PUB SCH & CLG CAP IMPT 03		08/04/2011	RAYMOND JAMES & ASSOCIATES, INC.		3,758,825	3,605,000	3,530,521	3,549,383		1,937		1,937		3,551,320		207,506	207,506	111,755	12/01/2023
010610-AF-0	ALABAMA PUB SCH & CLG SPL OBLIG 01 C		11/01/2011	CALLED @ 100.00000000		395,000	395,000	404,508	395,985		(985)		(985)		395,000				19,750	05/01/2013
01169D-BM-7	ALASKA ENERGY AUTH UTIL 97 CITY SITKA		01/10/2011	CALLED @ 100.00		3,000,000	3,000,000	2,990,130	2,994,705		12		12		2,994,718		5,282	5,282	84,656	07/01/2020
01728A-MJ-2	ALLEGHENY CNTY PA HOSP PITTS MERCY 96		05/18/2011	CALLED @ 101.00		9,140,500	9,050,000	8,864,747	8,928,464		2,640		2,640		8,931,103		209,397	209,397	386,039	08/15/2026
017357-SJ-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 01		12/01/2011	CALLED @ 101.00		2,413,900	2,390,000	2,506,345	2,415,172		(11,771)		(11,771)		2,403,401		10,499	10,499	119,500	12/01/2012
017357-UK-8	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A		12/01/2011	MATURED		2,820,000	2,820,000	3,037,845	2,853,731		(33,731)		(33,731)		2,820,000				141,000	12/01/2011
03878T-AB-5	ARBUCKLE MEM HOSP OK SALES TAX 2007		09/13/2011	STERNE AGEE & LEACH		1,655,850	1,660,000	1,660,000	1,660,000						1,660,000		(4,150)	(4,150)	140,408	01/01/2018
03878T-AC-3	ARBUCKLE MEM HOSP OK SALES TAX 2007		09/13/2011	STERNE AGEE & LEACH		11,991,700	12,950,000	12,950,000	11,908,561	1,041,439			1,041,439		12,950,000		(958,300)	(958,300)	1,133,668	01/01/2038
040625-M7-7	ARIZONA MUN FIN COP 2004 SER 18		11/28/2011	Various		778,427	715,000	738,338	724,579		(1,877)		(1,877)		722,701		55,726	55,726	41,658	08/01/2018
04057P-BT-4	ARIZONA SCH FACS BRD COP 2003 B		09/29/2011	J. P. MORGAN SECURITIES, INC.		5,027,984	4,600,000	4,837,314	4,674,189		(19,886)		(19,886)		4,654,303		373,681	373,681	260,954	09/01/2018
04057P-DR-6	ARIZONA SCH FACS BRD COP 2004 C		07/01/2011	PRAGER MCCARTHY & SEALY		332,270	310,000	322,870	315,839		(770)		(770)		315,068		17,202	17,202	12,516	09/01/2018
040660-HQ-8	ARIZONA STATE UNIV COP RESEARCH 2005 A		10/17/2011	PRAGER MCCARTHY & SEALY		3,038,779	2,850,000	3,031,061	2,934,051		(13,180)		(13,180)		2,920,871		117,907	117,907	147,785	09/01/2022
04108H-BE-4	ARKANSAS DEV DRIVER LIC ST POLICE 04		10/01/2011	CALLED @ 100.00		600,000	600,000	590,409	594,240		598		598		594,838		5,162	5,162	20,000	06/01/2017
041083-PC-4	ARKANSAS DEV FIN AUTH SGL FAM MTG 06D		01/12/2011	Various		1,131,798	1,130,000	1,130,000	1,130,000						1,130,000		1,798	1,798	29,545	07/01/2026
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		12/01/2011	Various		1,080,815	1,070,000	1,070,000	1,070,000						1,070,000		10,815	10,815	44,227	07/01/2022
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		12/01/2011	CALLED @ 100.00000000		1,280,000	1,280,000	1,280,000	1,280,000						1,280,000				72,086	07/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		12/01/2011	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						125,000				7,229	07/01/2022
041083-RN-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		01/20/2011	Various		580,899	580,000	580,000	580,000						580,000		899	899	16,643	07/01/2027
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		06/01/2011	CALLED @ 100.00000000		295,000	295,000	295,000	295,000						295,000				22,069	07/01/2023
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		06/01/2011	CALLED @ 100.00000000		135,000	135,000	135,000	135,000						135,000				10,474	07/01/2028
04109H-AU-8	ARKANSAS DEV FIN UNIV AR CANCER RES 06		02/09/2011	MORGAN KEEGAN & COMPANY, INC.		798,343	1,255,000	617,498	765,022		4,321		4,321		769,344		28,999	28,999		07/01/2021
04109H-AV-6	ARKANSAS DEV FIN UNIV AR CANCER RES 06		02/09/2011	MORGAN KEEGAN & COMPANY, INC.		871,616	1,465,000	683,349	848,106		4,830		4,830		852,936		18,680	18,680		07/01/2022
04109H-AW-4	ARKANSAS DEV FIN UNIV AR CANCER RES 06		02/09/2011	MORGAN KEEGAN & COMPANY, INC.		556,870	1,000,000	441,840	549,345		3,155		3,155		552,499		4,371	4,371		07/01/2023
04109H-BC-7	ARKANSAS DEV FIN UNIV AR CANCER RES 06		12/12/2011	MORGAN KEEGAN & COMPANY, INC.		594,384	1,200,000	386,256	483,013		23,247		23,247		506,260		88,124	88,124		07/01/2029
041186-SL-2	ARKANSAS ST UNIV STUDENT FEE 05		01/28/2011	PRAGER MCCARTHY & SEALY		168,065	150,000	157,988	155,848		(44)		(44)		155,804		12,261	12,261	6,271	04/01/2020
047053-AA-1	ATHENS-CLARKE CNTY GA HSG COLLEGE PL 95		10/19/2011	FAHNESTOCK & CO., INC.		8,497,134	14,105,000	8,220,319	8,220,319						8,220,319		276,815	276,815		12/01/2025
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A		01/01/2011	CALLED @ 100.00000000		200,000	200,000	198,822	199,579						199,579		421	421	11,250	01/01/2016
047870-DA-5	ATLANTA GA WTR & WASTEWTR 2001 A		08/03/2011	ZIEGLER, B.C., AND COMPANY		5,396,947	5,405,000	5,395,703	5,396,624		92		92		5,396,716		230	230	207,942	11/01/2039
047870-FE-5	ATLANTA GA WTR & WASTEWTR 2004		08/03/2011	CITIGROUP GLOBAL MARKETS		8,457,775	8,435,000	8,243,188	8,252,101		2,091		2,091		8,254,192		203,583	203,583	324,513	11/01/2037
047870-JU-5	ATLANTA GA WTR & WSTWTR 2009 A		09/15/2011	RBC DAIN RAUSCHER		9,843,834	8,580,000	8,649,069	8,634,426		(7,324)		(7,324)		8,627,102		1,216,732	1,216,732	380,142	11/01/2015
05028V-AU-2	AUBURN CA REDEV PROJ AREA 2008		11/10/2011	CITIGROUP GLOBAL MARKETS		948,000	960,000	947,770	948,362		259		259		948,621		(621)	(621)	55,200	06/01/2033
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004		11/30/2011	PRAGER MCCARTHY & SEALY		878,966	820,000	868,332	837,231		(3,534)		(3,534)		833,697		45,268	45,268	30,514	11/15/2018
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004		11/15/2011	PRAGER MCCARTHY & SEALY		695,384	650,000	685,851	662,903		(2,087)		(2,087)		660,815		34,568	34,568	19,965	11/15/2019
62625X-AB-8	BALTIMORE MD MUNIMAE TE BOND SUB B		01/04/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,800,000	8,000,000	6,868,560	6,868,560		27		27		6,868,587		(68,587)	(68,587)	191,880	06/30/2050
076393-BP-1	BEDFORD PARK IL TIF 65TH & CICERO 05		12/30/2011	CALLED @ 100.00000000		1,335,000	1,335,000	1,335,000	1,335,000						1,335,000				61,744	12/30/2012
076393-CE-5	BEDFORD PARK IL TIF 65TH & CICERO 07A		12/30/2011	CALLED @ 100.00000000		510,000	510,000	510,000	510,000						510,000				30,600	12/30/2018
076393-CQ-8	BEDFORD PARK IL TIF 65TH & CICERO 07B		12/30/2011	CALLED @ 100.00000000		205,000	205,000	205,000	205,000						205,000				12,300	12/30/2018
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996		05/18/2011	Various		55,000	55,000	48,107	49,258	5,742	(136)	6,893	(1,287)		47,971		7,029	7,029	2,269	09/01/2026
083422-AP-0	BENTONVILLE AR SALES & USE TAX 2007		12/12/2011	PRAGER MCCARTHY & SEALY		719,211	650,000	688,701	678,245		(1,283)		(1,283)		676,962		42,249	42,249	16,910	11/01/2021
086395-HM-5	BESSEMER AL MED BESSEMER MED CTR 96A		07/12/2011	Various		1,895,055	1,920,000	1,879,200	1,892,641		611		611		1,893,252		1,803	1,803	60,549	05/15/2026
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		08/23/2011	Various		7,941,741	14,065,000	7,705,932	9,496,950			1,791,018	(1,791,018)		7,705,932		235,809	235,809		09/01/2047
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B		08/23/2011	Various		155,876	315,000	155,876	155,876						155,876					09/01/2017
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		09/01/2011	CALLED @ 100.00000000		150,000	150,000	150,000	151,818		288		288		152,106		(2,106)	(2,106)	10,875	09/01/2037
088563-QN-4	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		06/07/2011	PRAGER MCCARTHY & SEALY		264,720	250,000	247,195	247,800		66		66		247,866		16,854	16,854	6,844	05/01/2022
094347-CX-7	BLOOMINGDALE IL WTRWKS & SEW REV 79		05/01/2011	MATURED		375,000	375,000	338,003	373,976		1,024		1,024		375,000				13,125	05/01/2011
094743-LS-8	BLOOMINGTON IN WTRWKS REVENUE SER A		12/21/2011	PRAGER MCCARTHY & SEALY		2,883,232	2,780,000	2,768,268			69		69		2,768,337		114,895	114,895	11,720	07/01/2025
094743-LT-6	BLOOMINGTON IN WTRWKS REVENUE SER A		12/06/2011	PRAGER MCCARTHY & SEALY		3,080,940	3,000,000	2,957,220			258		258		2,957,478		123,462	123,462	14,333	07/01/2026
09746L-BJ-1	BOISE CITY ID URBAN ADA CNTY COURT 05		08/30/2011	WELLS FARGO BROKERAGE SERVICES		4,037,648	3,565,000	3,772,447	3,677,526		(14,969)		(14,969)		3,662,557		375,091	375,091	186,667	08/15/2019
09746L-BK-8	BOISE CITY ID URBAN ADA CNTY COURT 05		08/25/2011	Various		2,758,988	2,475,000	2,530,150	2,492,135		(1,857)		(1,857)		2,490,279		268,709	268,709	115,117	08/15/2020
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005		05/01/2011	CALLED @ 100.00000000		605,000	605,000	310,063	342,266		22,453		22,453		364,719		240,281	240,281	46,383	01/01/2015
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -		11/04/2011	CALLED @ 100.00000000		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				44,218	03/01/2040
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		10/31/2011	CALLED @ 100.00000000		700,000	700,000	636,685	640,246		916		916		641,162		58,838	58,838	6,976	07/01/2038
111257-AC-5	BROAD STREET CDD VA REV 2003		01/04/2011	CALLED @ 100.00000000		7,600,000	7,600,000	7,488,508	7,506,322		28		28		7,506,350		93,650	93,650	337,250	06/01/2033
11442P-AQ-0	BROOKS OF BONITA SPRINGS II FL CDD 2006		05/01/2011	CALLED @ 100.00000000		5,000	5,000	4,990	4,993						4,993		7	7	231	05/01/2025
114894-BQ-0	BROWARD CNTY FL ARPT SYS 98 E REF		10/01/2011	MATURED		2,785,000	2,785,000	2,749,547	2,781,970		3,030		3,030		2,785,000				146,213	10/01/2011
115065-HV-9	BROWARD CNTY FL SCH BRD COP 2001 B		07/01/2011	CALLED @ 100.00000000		600,000	600,000	650,040	603,214		(3,214)		(3,214)		600,000				32,250	07/01/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
115065-ND-2	BROWARD CNTY FL SCH BRD COP 2004 C		02/15/2011	RAYMOND JAMES & ASSOCIATES, INC.		2,123,550	2,000,000	2,143,460	2,057,764		(1,932)		(1,932)		2,055,832		67,718	67,718	65,625	07/01/2017
115065-PD-0	BROWARD CNTY FL SCH BRD COP 2005 A		07/01/2011	MATURED		1,845,000	1,845,000	1,973,880	1,857,025		(12,025)		(12,025)		1,845,000				92,250	07/01/2011
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		01/01/2011	CALLED @ 100.00000000		275,000	275,000	275,000	275,000						275,000				25,850	01/01/2013
121352-BA-5	BURKE CNTY NC COP 2006 A		11/18/2011	ZIEGLER, B.C., AND COMPANY		1,379,461	1,270,000	1,352,423	1,316,768		(7,263)		(7,263)		1,309,505		69,956	69,956	72,672	04/01/2020
12677P-CF-6	CABARRUS CNTY NC INSTALL PYMNT COP 03		07/08/2011	PRAGER MCCARTHY & SEALY		317,619	300,000	313,518	305,124		(709)		(709)		304,415		13,204	13,204	14,963	02/01/2022
130658-JU-2	CALIFORNIA DEPT VET AFF HOME 03A3 REMK		06/03/2011	Various		11,532,656	11,555,000	11,555,000	11,555,000						11,555,000		(22,344)	(22,344)	258,123	12/01/2023
13068G-PA-8	CALIFORNIA PUB WKS BRD DEPT CORR 93A		02/04/2011	PRAGER MCCARTHY & SEALY		430,432	400,000	312,152	356,983		518		518		357,501		72,931	72,931	13,778	12/01/2019
130684-Q8-9	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		04/19/2011	Various		2,328,010	2,550,000	2,447,824	2,448,204		1,472		1,472		2,449,676		(121,667)	(121,667)	64,634	04/01/2025
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		04/19/2011	BANK OF AMERICA		3,124,167	3,515,000	3,336,611	3,339,320		2,438		2,438		3,341,758		(217,591)	(217,591)	92,122	04/01/2026
13077P-BF-1	CALIFORNIA STATE UNIV FRESNO ASSOC 01		11/01/2011	CALLED @ 101.0		2,929,000	2,900,000	2,847,278	2,863,436		1,844		1,844		2,865,280		63,720	63,720	185,781	02/01/2025
130612-AU-8	CALIFORNIA STATE UNIV L A AUX SVCS 01		06/01/2011	CALLED @ 100.00000000		3,450,000	3,450,000	3,390,281	3,445,521		4,479		4,479		3,450,000				88,406	06/01/2026
130612-AV-6	CALIFORNIA STATE UNIV L A AUX SVCS 01		06/01/2011	CALLED @ 100.00000000		3,200,000	3,200,000	3,114,080	3,193,252		6,748		6,748		3,200,000				82,000	06/01/2033
13937X-DG-0	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		15,000	15,000	14,637	14,700		15		15		14,715		285	285	675	09/01/2021
13937X-DH-8	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		10,000	10,000	8,828	8,974		42		42		9,016		984	984	450	09/01/2022
13937X-DJ-4	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		15,000	15,000	14,456	14,534		18		18		14,552		448	448	675	09/01/2023
13937X-DK-1	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		15,000	15,000	12,966	13,176		60		60		13,236		1,764	1,764	675	09/01/2024
13937X-DL-9	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		20,000	20,000	19,622	19,667		11		11		19,677		323	323	950	09/01/2025
13937X-DM-7	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		20,000	20,000	19,513	19,566		12		12		19,579		421	421	950	09/01/2026
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		07/01/2011	CALLED @ 100.00000000		10,000	10,000	9,768	9,826		7		7		9,833		167	167	420	07/01/2021
139404-DR-5	CAPE GIRARDEAU CNTY MO SE MO HOSP 02		11/02/2011	STIFEL NICOLAUS & CO, INC.		645,000	645,000	639,921	640,353		113		113		640,466		4,534	4,534	34,615	06/01/2032
156084-AS-4	CENTRAL WY REGL WTR SYS JT PWRS BRD 99		11/25/2011	Various		5,300,000	5,300,000	5,272,935	5,276,555		672		672		5,277,227		22,773	22,773	242,401	06/01/2030
15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A		05/01/2011	CALLED @ 100.00000000		85,000	85,000	85,000	63,923	21,077			21,077		85,000				6,269	05/01/2037
16645P-EB-3	CHESTERFIELD MO COP 2005		01/26/2011	PRAGER MCCARTHY & SEALY		105,122	100,000	95,949	95,478		18		18		95,496		9,626	9,626	833	12/01/2024
167709-FE-9	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		12/15/2011	MATURED		1,965,000	1,965,000	1,962,013	1,964,613		387		387		1,965,000				112,988	12/15/2011
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2011	CALLED @ 100.00000000		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				78,225	07/01/2019
167520-AA-6	CHICAGO IL TIF KINGSBURY REDEV COP 03A		02/15/2011	CALLED @ 100.00000000		1,000,000	1,000,000	1,049,320	1,000,000						1,000,000				65,700	02/15/2013
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2011	SCHEDULED REDEMPTION		25,902	25,902	22,939	22,711	134	3,056		3,191		25,902				1,813	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2011	SCHEDULED REDEMPTION		19,105	19,105	16,920	16,752	101	2,253		2,353		19,105				1,337	12/31/2024
169480-AV-2	CHINO BASIN CA DESALTER AUTH 2008 A		10/18/2011	PRAGER MCCARTHY & SEALY		992,843	950,000	942,191	943,020		182		182		943,202		49,640	49,640	25,938	06/01/2025
171294-DR-9	CHULA VISTA CA COPS POLICE FAC 2002		08/31/2011	PRAGER MCCARTHY & SEALY		103,705	100,000	101,675	100,649		(115)		(115)		100,534		3,171	3,171	5,486	08/01/2021
171294-DY-4	CHULA VISTA CA COPS POLICE FAC 2002		11/02/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,574,000	2,600,000	2,293,685	2,276,820		8,586		8,586		2,285,406		288,594	288,594	164,667	08/01/2029
172253-AM-8	CINCINNATI OH CITY SCH DIST COP IMPT 06		08/03/2011	PRAGER MCCARTHY & SEALY		111,520	100,000	99,857	98,971		43		43		99,014		12,506	12,506	5,736	12/15/2021
172311-ER-9	CINCINNATI OH WTR SYS 2007A		07/22/2011	PRAGER MCCARTHY & SEALY		236,557	220,000	200,256	201,984		564		564		202,549		34,009	34,009	6,490	12/01/2023
18085P-CL-6	CLARK CNTY NV ARPT SYS REV SUB LIEN 01B		07/01/2011	CALLED @ 100.00000000		3,350,000	3,350,000	3,357,437	3,350,474		(474)		(474)		3,350,000				174,200	07/01/2031
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2011	CALLED @ 103.00000000		30,900	30,000	29,950	29,969		3		3		29,973		927	927	1,350	12/01/2016
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2011	CALLED @ 103.00000000		41,200	40,000	39,752	39,835		16		16		39,852		1,348	1,348	1,800	12/01/2017
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2011	CALLED @ 103.00000000		46,350	45,000	45,000	45,000						45,000		1,350	1,350	2,081	12/01/2018
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2011	CALLED @ 103.00000000		56,650	55,000	54,809	54,861		9		9		54,870		1,780	1,780	2,544	12/01/2019
181108-UC-3	CLARK CNTY WA PUB UTIL NO 1 ELEC 09		01/01/2011	MATURED		1,500,000	1,500,000	1,569,870	1,500,000						1,500,000				37,500	01/01/2011
186398-HG-1	CLEVELAND OH PUB PWR SYS 2008 B		08/03/2011	GUGGENHEIM CAPITAL MARKETS		1,687,373	1,695,000	1,716,340	1,711,596		(1,149)		(1,149)		1,710,447		(23,075)	(23,075)	61,915	11/15/2038
188177-AW-9	CLINTON MO SCH DIST COP 2007		04/05/2011	FAHNESTOCK & CO., INC.		235,295	250,000	243,448	244,258		70		70		244,328		(9,033)	(9,033)	6,781	03/01/2028
190418-CB-7	COASTAL BEND TX HLTH INCARNATE 93C		12/13/2011	CALLED @ 100.00000000		1,300,000	1,300,000	1,311,375	1,300,000						1,300,000				88,058	11/15/2013
190760-BA-5	COBB-MARIETTA GA COLISEUM & EXHIBIT 93		11/09/2011	Various		116,218	115,000	127,965	117,022		(883)		(883)		116,138		80	80	6,728	10/01/2012
194653-EU-1	COLLIER CNTY FL SCH BRD LSE COP 01 B		11/09/2011	PRAGER MCCARTHY & SEALY		100,869	100,000	109,898	101,298		(1,004)		(1,004)		100,293		576	576	6,875	02/15/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
194653-KS-9	COLLIER CNTY FL SCH BRD LSE COP 06		07/07/2011	PRAGER MCCARTHY & SEALY		3,322,029	3,100,000	3,002,371	2,998,927		3,948		3,948		3,002,875		319,154	319,154	138,764	02/15/2021
195164-BD-9	COLMA CA COP CAP IMPT 2003		10/19/2011	Various		5,241,863	5,255,000	4,573,768	4,595,235		17,780	13,076	4,704		4,599,939		641,924	641,924	257,641	05/01/2033
196711-JT-3	COLORADO COP UCDHSC FITZSIMONS 05B		10/13/2011	PRAGER MCCARTHY & SEALY		581,467	525,000	556,847	542,254		(2,474)		(2,474)		539,780		41,687	41,687	24,233	11/01/2018
196458-JG-9	COLORADO EDL CULTURAL AURARIA FDN 01		09/01/2011	CALLED @ 100.00000000		195,000	195,000	195,757	195,062		(62)		(62)		195,000				9,750	09/01/2015
196617-FE-9	COLORADO SPRINGS CO HOSP REV 2002		08/03/2011	RBC DAIN RAUSCHER		2,494,033	2,470,000	2,439,125	2,441,063		515		515		2,441,578		52,455	52,455	79,932	12/15/2032
199562-BJ-7	COLUMBUS OH TIF POLARIS PROJ 04A		12/02/2011	PRAGER MCCARTHY & SEALY		107,185	100,000	104,281	101,834		(475)		(475)		101,359		5,826	5,826	4,829	12/01/2019
199562-BN-8	COLUMBUS OH TIF POLARIS PROJ 04A		12/13/2011	PRAGER MCCARTHY & SEALY		105,785	100,000	94,959	94,785		277		277		95,062		10,723	10,723	4,948	12/01/2023
206444-CJ-8	CONCORD NC COP 2005		11/02/2011	PRAGER MCCARTHY & SEALY		826,830	750,000	800,177	775,601		(4,273)		(4,273)		771,327		55,502	55,502	32,931	06/01/2018
206444-CK-5	CONCORD NC COP 2005		07/18/2011	PRAGER MCCARTHY & SEALY		219,445	200,000	212,349	206,308		(687)		(687)		205,620		13,825	13,825	6,056	06/01/2019
206444-CN-9	CONCORD NC COP 2005		06/01/2011	PRAGER MCCARTHY & SEALY		434,592	400,000	403,309	399,014		31		31		399,045		35,547	35,547	12,778	06/01/2021
207904-DJ-9	CONNECTICUT ARPT BRADLEY INTL 2001 A		04/01/2011	CALLED @ 101.00		6,272,100	6,210,000	6,290,544	6,236,224		(5,100)		(5,100)		6,231,124		40,976	40,976	156,803	10/01/2019
207904-DM-2	CONNECTICUT ARPT BRADLEY INTL 2001 A		04/01/2011	CALLED @ 101.00		6,660,950	6,595,000	6,624,480	6,604,640		(1,871)		(1,871)		6,602,769		58,181	58,181	169,821	10/01/2022
207743-LN-3	CONNECTICUT HIGHER ED FAM ED LN 05A SR		11/15/2011	Various		860,000	860,000	858,003	859,670		328		328		859,998		2	2	34,200	11/15/2011
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR		11/15/2011	CALLED @ 100.00000000		70,000	70,000	61,345	63,014		641		641		63,655		6,345	6,345	3,063	11/15/2017
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR		11/15/2011	CALLED @ 100.00000000		155,000	155,000	155,741	155,467		(51)		(51)		155,415		(415)	(415)	7,285	11/15/2017
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR		11/15/2011	CALLED @ 100.00000000		225,000	225,000	221,652	222,577		190		190		222,767		2,233	2,233	7,863	11/15/2017
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR		11/15/2011	CALLED @ 100.00000000		210,000	210,000	205,220	206,388		243		243		206,631		3,369	3,369	7,400	11/15/2018
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR		11/15/2011	Various		1,409,025	1,410,000	1,389,696	1,393,161		676		676		1,393,837		15,188	15,188	67,261	11/15/2024
20774H-4U-5	CONNECTICUT HLTH & EDL SACRED HEART 96C		07/22/2011	CALLED @ 100.00		730,000	730,000	724,784	726,431		122		122		726,553		3,447	3,447	51,184	07/01/2026
207758-JV-6	CONNECTICUT SPL TAX TRANSN 09 A		08/15/2011	CITIGROUP GLOBAL MARKETS		14,430,360	12,000,000	13,509,780	13,318,698		(108,617)		(108,617)		13,210,082		1,220,278	1,220,278	428,333	12/01/2017
207784-AK-5	CONNECTICUT STUD LN FOUND - 2004 TRUST -		12/09/2011	TENDER OFFER		5,269,750	5,350,000	4,746,788	4,789,278		18,668		18,668		4,807,946		461,804	461,804	68,864	06/01/2034
207784-AL-3	CONNECTICUT STUD LN FOUND - 2004 TRUST -		12/09/2011	TENDER OFFER		3,004,250	3,050,000	2,698,793	2,723,433		10,937		10,937		2,734,370		269,880	269,880	38,957	06/01/2034
207784-AT-6	CONNECTICUT STUD LN FOUND - 2004 TRUST -		12/09/2011	TENDER OFFER		5,097,375	5,175,000	4,577,288	4,604,105		11,600		11,600		4,615,704		481,671	481,671	65,555	06/01/2046
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		08/01/2011	CALLED @ 100.00000000		405,000	405,000	395,762	396,531		71		71		396,602		8,398	8,398	36,450	02/01/2029
219770-FK-5	CORONADO CA CMNTY DEV AGY TAX ALLOC 05		11/09/2011	RAYMOND JAMES & ASSOCIATES, INC.		2,055,125	2,005,000	2,070,684	2,039,939		(5,984)		(5,984)		2,033,955		21,170	21,170	120,857	09/01/2024
220245-LH-5	CORPUS CHRISTI TEX UTIL SYS REV REF		02/16/2011	Various		4,392,321	3,850,000	4,216,121	4,075,751		(4,034)		(4,034)		4,071,717		320,604	320,604	120,189	07/15/2018
220245-LJ-1	CORPUS CHRISTI TEX UTIL SYS REV REF		01/04/2011	PRAGER MCCARTHY & SEALY		238,449	210,000	228,910	221,671		(26)		(26)		221,645		16,803	16,803	5,268	07/15/2019
220121-BS-5	CORPUS CHRISTI TX BUS TAX ARENA 02		12/06/2011	Various		2,766,769	2,645,000	2,683,035	2,660,341		(4,956)		(4,956)		2,655,385		111,383	111,383	158,628	09/01/2020
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A		05/01/2011	Various		50,000	50,000	50,000	48,644	1,357			1,357		50,000				3,600	05/01/2023
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97		05/01/2011	Various		140,000	140,000	140,000	140,000						140,000				10,888	05/01/2012
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97		11/01/2011	Various		570,000	570,000	570,000	570,000						570,000				47,738	05/01/2014
223777-BK-8	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01		09/01/2011	MATURED		1,230,000	1,230,000	1,245,585	1,232,283		(2,283)		(2,283)		1,230,000				61,500	09/01/2011
230337-JV-0	CULVER CITY CA REDEV AGY TAX ALLOC 02A		11/09/2011	STIFEL NICOLAUS & CO, INC.		1,106,625	1,135,000	1,112,947	1,119,134		790		790		1,119,925		(13,300)	(13,300)	60,431	11/01/2025
232265-S7-4	CUYAHOGA CNTY OH HOSP METROHEALTH 97A		02/15/2011	MATURED		3,610,000	3,610,000	3,712,444	3,611,417		(1,417)		(1,417)		3,610,000				99,275	02/15/2011
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		09/01/2011	CALLED @ 100.00000000		220,000	220,000	217,351	219,244		144		144		219,388		612	612	12,650	09/01/2016
235036-NU-0	DALLAS FT WORTH TX INTL ARPT JOINT 03C-2		12/13/2011	Various		37,500,000	37,500,000	37,500,000	37,500,000						37,500,000				2,545,657	11/01/2018
235416-ZK-3	DALLAS TX WTRWKS & SWR SYS 07		02/04/2011	PRAGER MCCARTHY & SEALY		201,968	200,000	188,970	190,041		33		33		190,074		11,894	11,894	2,963	10/01/2026
23720D-CK-6	DARE CNTY NC COP 2001		06/01/2011	MATURED		800,000	800,000	845,496	802,328		(2,328)		(2,328)		800,000				21,500	06/01/2011
23720D-CL-4	DARE CNTY NC COP 2001		11/09/2011	PRAGER MCCARTHY & SEALY		409,336	400,000	420,248	403,219		(1,957)		(1,957)		401,262		8,074	8,074	20,544	06/01/2012
244420-AF-2	DEERFIELD IL ED CHICAGO JEWISH HS 06		11/22/2011	Various		312,179	1,000,000	302,429	396,250	54,920		138,992	(84,072)		312,179					05/01/2026
244420-AG-0	DEERFIELD IL ED CHICAGO JEWISH HS 06		11/22/2011	Various		624,357	2,000,000	604,357	790,000	109,840		275,483	(165,643)		624,357					05/01/2041
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B		07/01/2011	Various		665,300	665,000	665,000	665,000						665,000		300	300	32,315	07/01/2032
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		11/01/2011	CALLED @ 100.00000000		1,160,000	1,160,000	1,166,972	1,165,053		(113)		(113)		1,164,940		(4,940)	(4,940)	63,229	07/01/2022
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		11/01/2011	CALLED @ 100.00000000		565,000	565,000	565,000	565,000						565,000				30,900	07/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
246394-G3-8	DELAWARE ST HSG AUTH MULTI FAM 92 D		10/01/2011	Various		780,000	780,000	780,000	780,000						780,000				58,054	07/01/2012
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006		08/11/2011	PRAGER MCCARTHY & SEALY		1,128,024	1,025,000	1,029,473	1,020,384		102		102		1,020,487		107,538	107,538	17,764	06/01/2020
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006		08/09/2011	PRAGER MCCARTHY & SEALY		2,605,338	2,350,000	2,504,184	2,447,067		(9,622)		(9,622)		2,437,445		167,892	167,892	79,500	06/01/2021
246412-DG-2	DELAWARE ST SOLID WST AUTH SYS 2006		11/22/2011	PRAGER MCCARTHY & SEALY		609,029	550,000	585,266	572,177		(2,979)		(2,979)		569,198		39,831	39,831	24,333	06/01/2022
249181-JH-2	DENVER CO ARPT SYS REV SER 1991 D		11/15/2011	CALLED @ 100.00000000		590,000	590,000	594,425	590,849		(375)		(375)		590,474		(474)	(474)	45,725	11/15/2013
249181-G7-7	DENVER CO ARPT SYS REV SER 2001 A		11/15/2011	CALLED @ 100.00		250,000	250,000	264,620	251,537		(1,537)		(1,537)		250,000				13,750	11/15/2013
249181-3K-2	DENVER CO ARPT SYS REV SER 2006 A		08/15/2011	CITIGROUP GLOBAL MARKETS		10,702,426	9,340,000	9,968,878	9,732,644		(37,759)		(37,759)		9,694,886		1,007,540	1,007,540	354,142	11/15/2017
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A		05/01/2011	MATURED		280,000	280,000	299,573	281,298		(1,298)		(1,298)		280,000				7,000	05/01/2011
251237-WU-3	DETROIT MI SWR DISP SYS 2001A REF SR		07/01/2011	CALLED @ 100.00000000		2,550,000	2,550,000	2,494,614	2,543,854		6,146		6,146		2,550,000				130,688	07/01/2031
251237-J3-8	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN		09/23/2011	MESIROW FINANCIAL, INC.		3,946,633	3,620,000	3,741,741	3,705,910		(13,048)		(13,048)		3,692,862		253,771	253,771	224,742	07/01/2015
251237-J4-6	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN		09/22/2011	RICE FINANCIAL PRODUCTS CO		4,846,240	4,470,000	4,570,977	4,541,391		(10,763)		(10,763)		4,530,627		315,613	315,613	276,892	07/01/2016
251237-J5-3	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN		09/22/2011	RICE FINANCIAL PRODUCTS CO		4,279,962	3,975,000	4,025,999	4,011,116		(5,428)		(5,428)		4,005,688		274,274	274,274	246,229	07/01/2017
251255-3S-2	DETROIT MI WTR SUP SYS 2ND LIEN 04A		12/14/2011	Various		7,862,241	8,005,000	7,844,900	7,871,726		6,412		6,412		7,878,138		(15,897)	(15,897)	513,655	07/01/2025
254482-CD-2	DINUBA CA REDEV PROJ NO 2 TAX ALLOC 01		11/10/2011	MESIROW FINANCIAL, INC.		5,496,203	5,895,000	5,990,971	5,924,127		(9,160)		(9,160)		5,914,966		(418,763)	(418,763)	356,156	09/01/2031
254482-CS-9	DINUBA CA REDEV PROJ NO 2 TAX ALLOC 03		11/10/2011	Various		4,928,479	5,370,000	5,370,000	5,370,000						5,370,000		(441,521)	(441,521)	324,438	09/01/2033
254761-CE-7	DISTRICT COLUMBIA COP 2006		12/14/2011	PRAGER MCCARTHY & SEALY		482,807	450,000	442,386	444,276		415		415		444,690		38,116	38,116	28,350	01/01/2021
254839-ZR-7	DISTRICT COLUMBIA UNIV GEORGETOWN 01A CA		04/01/2011	CALLED @ 25.83864		3,121,308	12,080,000	1,685,764	3,071,157		50,074		50,074		3,121,230		77	77		04/01/2034
254839-ZS-5	DISTRICT COLUMBIA UNIV GEORGETOWN 01A CA		04/01/2011	CALLED @ 24.28416		4,573,922	18,835,000	2,467,950	4,500,404		73,488		73,488		4,573,891		30	30		04/01/2035
26116P-AX-8	DOWNTOWN PHOENIX AZ HOTEL CORP 05B SUB		08/31/2011	PRAGER MCCARTHY & SEALY		2,143,700	2,000,000	2,053,200	2,030,903		(3,808)		(3,808)		2,027,095		116,605	116,605	118,056	07/01/2022
26116P-AY-6	DOWNTOWN PHOENIX AZ HOTEL CORP 05B SUB		09/06/2011	Various		5,528,481	5,170,000	5,295,528	5,242,959		(9,053)		(9,053)		5,233,906		294,575	294,575	306,494	07/01/2023
271014-LW-0	EAST BAY CA MUN UTIL DIST WTR SUB 01		06/01/2011	CALLED @ 100.00000000		8,785,000	8,785,000	8,445,723	8,751,330		33,670		33,670		8,785,000				219,625	06/01/2026
273793-CM-9	EAST MUSKINGUM OH WTR AUTH SER 1977		07/01/2011	MATURED		165,000	165,000	165,000	165,000						165,000				10,519	07/01/2011
283365-BX-1	EL PASO CNTY CO COP JUDL BLDG 02 A		12/01/2011	CALLED @ 100.00000000		805,000	805,000	885,049	819,184		(9,034)		(9,034)		810,151		(5,151)	(5,151)	42,263	12/01/2012
283365-GM-0	EL PASO CNTY CO COP JUDL BLDG 07 A		06/16/2011	Various		6,222,470	6,325,000	6,016,734	5,995,088		5,176		5,176		6,000,264		222,206	222,206	125,838	12/01/2026
283365-FA-7	EL PASO CNTY CO COP PIKES PEAK CTR 03		12/06/2011	PRAGER MCCARTHY & SEALY		268,560	250,000	260,640	253,445		(1,060)		(1,060)		252,385		16,175	16,175	12,778	12/01/2019
283365-FD-1	EL PASO CNTY CO COP PIKES PEAK CTR 03		10/04/2011	PRAGER MCCARTHY & SEALY		498,543	470,000	478,493	472,777		(694)		(694)		472,083		26,460	26,460	19,975	12/01/2023
283484-AY-9	EL PASO CNTY CO SD NO 49 FALCON COP 06A		11/02/2011	PRAGER MCCARTHY & SEALY		170,441	150,000	155,169	153,248		(412)		(412)		152,836		17,605	17,605	10,458	12/15/2019
283484-BA-0	EL PASO CNTY CO SD NO 49 FALCON COP 06A		12/15/2011	PRAGER MCCARTHY & SEALY		396,477	350,000	339,493	339,357		700		700		340,056		56,420	56,420	19,938	12/15/2021
283484-CC-5	EL PASO CNTY CO SD NO 49 FALCON COP 07A		12/05/2011	Various		487,203	450,000	466,169	461,667		(1,027)		(1,027)		460,640		26,562	26,562	16,896	12/15/2026
283484-CF-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A		02/18/2011	CREWS & ASSOC.		2,238,295	2,285,000	2,355,675	2,336,044		(927)		(927)		2,335,118		(96,823)	(96,823)	21,898	12/15/2029
29087L-AS-7	EMERALD COAST FL UTILS AUTH 04		08/11/2011	PRAGER MCCARTHY & SEALY		262,835	250,000	244,037	242,804		375		375		243,179		19,656	19,656	13,359	01/01/2021
29270M-CC-5	ENERGY NORTHWEST WA WIND PROJ 05		11/01/2011	PRAGER MCCARTHY & SEALY		105,706	100,000	89,791	90,417		570		570		90,987		14,719	14,719	6,373	07/01/2021
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		10/01/2011	CALLED @ 101.00000000		70,700	70,000	70,000	70,000						70,000		700	700	3,570	07/01/2020
296344-CM-4	ESCONDIDO CA COP WSTWTR PROJ 05A		09/19/2011	RAMIREZ, SAMUAL A. & COMPANY		1,048,178	1,010,000	916,468	928,770		3,699		3,699		932,470		115,708	115,708	48,101	09/01/2022
296344-CN-2	ESCONDIDO CA COP WSTWTR PROJ 05A		08/12/2011	PRAGER MCCARTHY & SEALY		668,402	650,000	578,038	587,388		2,164		2,164		589,552		78,850	78,850	27,963	09/01/2023
296344-CR-3	ESCONDIDO CA COP WSTWTR PROJ 05A		12/22/2011	PRAGER MCCARTHY & SEALY		103,089	100,000	99,325	99,449		24		24		99,473		3,616	3,616	6,294	09/01/2026
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2011	CALLED @ 100.00000000		60,000	60,000	59,538	59,915						59,915		85	85	3,480	01/01/2016
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		09/01/2011	SCHEDULED REDEMPTION		1,227,546	1,227,546	1,226,443	1,227,441		105		105		1,227,546				27,192	05/25/2014

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
307479-AZ-8	FARGO ND HLTH SYS MERITCARE 00 A		03/11/2011	CALLED @ 101.00000000		1,797,800	1,780,000	1,829,395	1,782,536		(1,184)		(1,184)		1,781,353		16,447	16,447	28,431	06/01/2014
312673-DW-3	FAYETTEVILLE AR SALES & USE TAX 07		01/28/2011	PRAGER MCCARTHY & SEALY		218,444	205,000	203,499	202,782		12		12		202,794		15,650	15,650	2,591	11/01/2022
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		12/01/2011	SCHEDULED REDEMPTION		4,022	4,022	3,829	3,939		82		82		4,022				125	10/01/2035
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		04/01/2011	SCHEDULED REDEMPTION		126,652	126,652	129,059	126,693		(41)		(41)		126,652				1,698	09/15/2023
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		09/20/2011	Various		4,812	4,350	4,459	4,523		(23)		(23)		4,500		313	313	209	09/01/2032
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		12/01/2011	SCHEDULED REDEMPTION		3,735	3,735	3,864	3,810		(76)		(76)		3,735				197	08/01/2033
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		09/20/2011	Various		14,391	13,175	13,582	13,450						13,450		941	941	595	08/01/2033
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/20/2011	Various		31,455	29,960	30,319	30,307		(188)		(188)		30,120		1,335	1,335	1,232	06/01/2033
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		09/20/2011	Various		6,524	5,916	6,073	6,037						6,038		486	486	281	09/01/2033
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		09/20/2011	Various		14,486	13,213	13,502	13,451		(29)		(29)		13,422		1,064	1,064	609	09/01/2033
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		12/01/2011	SCHEDULED REDEMPTION		125,486	125,486	130,898	133,811		(8,325)		(8,325)		125,486				2,001	10/01/2033
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		10/01/2011	SCHEDULED REDEMPTION		2,502	2,502	2,588	2,651		(149)		(149)		2,502				87	10/01/2033
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		12/01/2011	SCHEDULED REDEMPTION		311,137	311,137	324,554	325,054		(13,918)		(13,918)		311,137				6,862	10/01/2033
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		09/22/2011	Various		2,101,138	1,901,153	1,956,703	1,958,240		(15,587)		(15,587)		1,942,653		158,485	158,485	89,383	11/01/2033
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		09/20/2011	Various		7,101	6,546	6,689	6,649		(12)		(12)		6,637		464	464	281	11/01/2033
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		09/20/2011	Various		13,613	12,306	12,453	12,449		(2)		(2)		12,447		1,166	1,166	592	11/01/2033
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		09/20/2011	Various		9,916	9,120	9,320	9,301		(46)		(46)		9,255		661	661	394	11/01/2033
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		09/20/2011	Various		4,110	3,751	3,866	3,847		1		1		3,848		262	262	178	11/01/2033
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		09/20/2011	Various		28,774	26,275	26,849	26,776		(122)		(122)		26,654		2,120	2,120	1,228	11/01/2033
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		12/01/2011	SCHEDULED REDEMPTION		11,596	11,596	11,849	11,750		(155)		(155)		11,596				419	11/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		12/01/2011	SCHEDULED REDEMPTION		1,075	1,075	1,101	1,087		(12)		(12)		1,075				40	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		12/01/2011	SCHEDULED REDEMPTION		970	970	1,003	1,001		(31)		(31)		970				32	01/01/2034
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		09/20/2011	Various		41,531	37,667	38,490	38,369		60		60		38,429		3,103	3,103	1,819	01/01/2034
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		12/01/2011	SCHEDULED REDEMPTION		33,111	33,111	33,704	33,717		(606)		(606)		33,111				779	02/01/2034
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		09/20/2011	Various		519,726	506,450	518,531	509,802		(1,792)		(1,792)		508,009		11,716	11,716	11,087	02/01/2034
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		12/01/2011	SCHEDULED REDEMPTION		35	35	36	36		(2)		(2)		35				2	02/01/2034
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		12/01/2011	SCHEDULED REDEMPTION		568,746	568,746	580,832	577,131		(8,384)		(8,384)		568,746				17,380	02/01/2034
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		09/20/2011	Various		18,897	17,369	17,749	17,575		21		21		17,596		1,301	1,301	752	02/01/2034
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		12/01/2011	SCHEDULED REDEMPTION		46	46	48	48		(1)		(1)		46				2	04/01/2034
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		09/20/2011	Various		15,825	14,706	15,027	14,901		(23)		(23)		14,879		947	947	624	05/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		12/01/2011	SCHEDULED REDEMPTION		115	115	119	119		(3)		(3)		115				5	06/01/2034
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		09/20/2011	Various		6,355	5,812	5,875	5,870		(6)		(6)		5,864		490	490	269	06/01/2034
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		09/20/2011	Various		132,640	120,307	121,615	121,519		(13)		(13)		121,506		11,134	11,134	5,809	06/01/2034
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		12/01/2011	SCHEDULED REDEMPTION		72	72	74	76		(3)		(3)		72				3	06/01/2034
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		09/20/2011	Various		31,663	30,316	30,978	31,025		(375)		(375)		30,650		1,013	1,013	1,083	06/01/2034
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		09/20/2011	Various		7,492	6,864	7,014	7,006		(39)		(39)		6,967		524	524	308	07/01/2034
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		09/20/2011	Various		13,359	12,354	12,611	12,548		(22)		(22)		12,526		833	833	520	07/01/2034
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		12/01/2011	SCHEDULED REDEMPTION		273	273	288	288		(14)		(14)		273				11	07/01/2034
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		12/01/2011	SCHEDULED REDEMPTION		1,974	1,974	2,042	2,070		(96)		(96)		1,974				45	07/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		12/01/2011	SCHEDULED REDEMPTION		7,489	7,489	7,753	7,926		(437)		(437)		7,489				282	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		12/01/2011	SCHEDULED REDEMPTION		5,828	5,828	6,030	6,124		(296)		(296)		5,828				238	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		12/01/2011	SCHEDULED REDEMPTION		2,637	2,637	2,728	2,769		(132)		(132)		2,637				32	08/01/2034
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		12/01/2011	SCHEDULED REDEMPTION		1,771	1,771	1,833	1,839		(68)		(68)		1,771				99	08/01/2034
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		09/20/2011	Various		39,456	35,777	36,166	36,127		(2)		(2)		36,125		3,331	3,331	1,730	09/01/2034
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		09/20/2011	Various		181,683	167,318	169,137	168,955		(278)		(278)		168,677		13,006	13,006	7,845	09/01/2034
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		12/01/2011	SCHEDULED REDEMPTION		487	487	504	503		(16)		(16)		487				20	09/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		12/01/2011	SCHEDULED REDEMPTION		219	219	227	224		(5)		(5)		219				9	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		12/01/2011	SCHEDULED REDEMPTION		852	852	882	888		(36)		(36)		852				36	09/01/2034
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		12/01/2011	SCHEDULED REDEMPTION		362	362	374	369		(7)		(7)		362				15	10/01/2034
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		12/01/2011	SCHEDULED REDEMPTION		101,956	101,956	103,597	103,699		(1,743)		(1,743)		101,956				3,698	07/01/2034
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		12/01/2011	SCHEDULED REDEMPTION		168	168	173	174		(6)		(6)		168				6	12/01/2034
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		09/20/2011	Various		76,007	68,957	70,463	70,626		(73)		(73)		70,553		5,453	5,453	3,323	01/01/2035
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		09/20/2011	Various		6,631	6,281	6,418	6,437		(72)		(72)		6,364		266	266	208	12/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		12/01/2011	SCHEDULED REDEMPTION		1,916	1,916	1,982	1,958		(43)		(43)		1,916				34	12/01/2034
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		12/01/2011	SCHEDULED REDEMPTION		11,661	11,661	12,065	12,137		(476)		(476)		11,661				137	02/01/2035
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		12/01/2011	SCHEDULED REDEMPTION		28,932	28,932	27,249	27,410		1,522		1,522		28,932				832	03/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31297L-WS-5	FED HOME LOAN MTG CORP GOLD #A31568		08/23/2011	Various		6,142,563	5,597,735	5,553,769	5,558,045		3,638		3,638		5,561,683		580,880	580,880	218,304	03/01/2035
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		12/01/2011	SCHEDULED REDEMPTION		8,679	8,679	8,174	8,224		455		455		8,679				259	04/01/2035
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		09/01/2011	Various		3,942,072	3,585,314	3,587,555	3,586,809		5		5		3,586,815		355,257	355,257	147,227	04/01/2035
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		12/01/2011	SCHEDULED REDEMPTION		15,326	15,326	15,469	15,483		(158)		(158)		15,326				524	04/01/2035
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		09/20/2011	Various		6,054	5,670	5,793	5,884		(75)		(75)		5,809		244	244	267	05/01/2035
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		12/01/2011	SCHEDULED REDEMPTION		507,251	507,251	510,580	509,196		(1,945)		(1,945)		507,251				16,908	08/01/2035
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		12/01/2011	SCHEDULED REDEMPTION		456,178	456,178	459,172	457,367		(1,189)		(1,189)		456,178				16,924	08/01/2035
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		12/01/2011	SCHEDULED REDEMPTION		79,936	79,936	75,288	75,749		4,187		4,187		79,936				3,200	03/01/2035
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		09/20/2011	Various		15,855	14,673	15,072	14,957		(34)		(34)		14,923		932	932	650	02/01/2035
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		12/01/2011	SCHEDULED REDEMPTION		306	306	317	353		(47)		(47)		306				7	04/01/2035
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		12/01/2011	SCHEDULED REDEMPTION		139,859	139,859	135,640	137,978		1,881		1,881		139,859				3,750	04/01/2035
31297Q-09-3	FED HOME LOAN MTG CORP GOLD #A34980		12/01/2011	SCHEDULED REDEMPTION		115,185	115,185	117,003	116,717		(1,532)		(1,532)		115,185				3,315	05/01/2035
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		12/01/2011	SCHEDULED REDEMPTION		36	36	38	49		(13)		(13)		36				2	05/01/2035
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		12/01/2011	SCHEDULED REDEMPTION		36,090	36,090	36,493	36,323		(233)		(233)		36,090				1,037	01/01/2036
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		05/01/2011	SCHEDULED REDEMPTION		14,875	14,875	15,391	15,107		(232)		(232)		14,875				402	06/01/2035
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		12/01/2011	SCHEDULED REDEMPTION		36,958	36,958	35,508	36,081		877		877		36,958				1,085	11/01/2035
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		12/01/2011	SCHEDULED REDEMPTION		79,296	79,296	80,181	79,724		(428)		(428)		79,296				2,058	10/01/2036
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		12/01/2011	SCHEDULED REDEMPTION		115,552	115,552	111,165	113,187		2,365		2,365		115,552				2,733	11/01/2036
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		12/01/2011	SCHEDULED REDEMPTION		522,190	522,190	486,044	510,879		11,310		11,310		522,190				15,132	05/01/2037
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		12/01/2011	SCHEDULED REDEMPTION		77,173	77,173	71,831	75,138		2,035		2,035		77,173				2,435	05/01/2037
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		12/01/2011	SCHEDULED REDEMPTION		161,063	161,063	149,914	156,734		4,329		4,329		161,063				4,267	06/01/2037
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		12/01/2011	SCHEDULED REDEMPTION		4,253	4,253	4,307	4,298		(45)		(45)		4,253				181	09/01/2037
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		12/01/2011	SCHEDULED REDEMPTION		12,112	12,112	12,430	12,305		(193)		(193)		12,112				370	10/01/2018
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		12/01/2011	SCHEDULED REDEMPTION		34,081	34,081	34,976	34,661		(580)		(580)		34,081				1,102	11/01/2018
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		12/01/2011	SCHEDULED REDEMPTION		18,571	18,571	19,058	18,740		(169)		(169)		18,571				578	12/01/2018
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		12/01/2011	SCHEDULED REDEMPTION		375,840	375,840	385,809	387,144		(11,304)		(11,304)		375,840				9,721	01/01/2019
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		12/01/2011	SCHEDULED REDEMPTION		4,420	4,420	4,221	4,271		149		149		4,420				130	04/01/2019
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		12/01/2011	SCHEDULED REDEMPTION		9,217	9,217	9,019	9,092		125		125		9,217				241	05/01/2019
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		12/01/2011	SCHEDULED REDEMPTION		82,210	82,210	78,501	79,493		2,717		2,717		82,210				1,980	05/01/2019
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		12/01/2011	SCHEDULED REDEMPTION		98,018	98,018	93,596	94,748		3,270		3,270		98,018				2,492	05/01/2019
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		12/01/2011	SCHEDULED REDEMPTION		79,943	79,943	76,336	77,299		2,644		2,644		79,943				2,066	05/01/2019
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		12/01/2011	SCHEDULED REDEMPTION		37,793	37,793	36,088	36,544		1,249		1,249		37,793				834	05/01/2019
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		12/01/2011	SCHEDULED REDEMPTION		94,656	94,656	90,385	91,540		3,115		3,115		94,656				2,270	05/01/2019
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		12/01/2011	SCHEDULED REDEMPTION		89,431	89,431	85,397	86,487		2,945		2,945		89,431				2,297	05/01/2019
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		12/01/2011	SCHEDULED REDEMPTION		72,666	72,666	69,388	70,255		2,411		2,411		72,666				1,786	05/01/2019
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		12/01/2011	SCHEDULED REDEMPTION		50,096	50,096	47,836	48,438		1,658		1,658		50,096				1,059	06/01/2019
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		12/01/2011	SCHEDULED REDEMPTION		106,668	106,668	101,856	103,116		3,552		3,552		106,668				2,699	06/01/2019
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		12/01/2011	SCHEDULED REDEMPTION		119,209	119,209	113,831	115,272		3,937		3,937		119,209				2,880	06/01/2019
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297 RMBS		12/01/2011	SCHEDULED REDEMPTION		5,227	5,227	5,108	5,155		72		72		5,227				127	06/01/2019
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		12/01/2011	SCHEDULED REDEMPTION		52,028	52,028	49,717	50,353		1,675		1,675		52,028				1,180	05/01/2019
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		12/01/2011	SCHEDULED REDEMPTION		84,993	84,993	81,159	82,161		2,832		2,832		84,993				1,904	07/01/2019
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		12/01/2011	SCHEDULED REDEMPTION		64,323	64,323	61,421	62,181		2,142		2,142		64,323				1,791	07/01/2019
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		12/01/2011	SCHEDULED REDEMPTION		47,167	47,167	45,039	45,597		1,571		1,571		47,167				1,173	07/01/2019
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		12/01/2011	SCHEDULED REDEMPTION		104,116	104,116	101,668	102,537		1,579		1,579		104,116				2,381	07/01/2019
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		12/01/2011	SCHEDULED REDEMPTION		84,469	84,469	80,658	81,664		2,805		2,805		84,469				2,038	07/01/2019
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		12/01/2011	SCHEDULED REDEMPTION		74,586	74,586	71,221	72,101		2,485		2,485		74,586				2,081	07/01/2019
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		12/01/2011	SCHEDULED REDEMPTION		18,697	18,697	17,853	18,080		617		617		18,697				398	09/01/2019
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		12/01/2011	SCHEDULED REDEMPTION		58,797	58,797	56,145	56,845		1,952		1,952		58,797				1,310	09/01/2019
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		12/01/2011	SCHEDULED REDEMPTION		7,209	7,209	7,050	7,110		99		99		7,209				205	01/01/2020
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		12/01/2011	SCHEDULED REDEMPTION		2,515	2,515	2,460	2,474		41		41		2,515				51	02/01/2020
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		12/01/2011	SCHEDULED REDEMPTION		78,445	78,445	76,619	77,061		1,384		1,384		78,445				1,658	03/01/2020
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		12/01/2011	SCHEDULED REDEMPTION		103,931	103,931	101,663	102,227		1,705		1,705		103,931				2,145	04/01/2020
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		12/01/2011	SCHEDULED REDEMPTION		59,348	59,348	58,070	58,675		673		673		59,348				1,452	05/01/2020
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		12/01/2011	SCHEDULED REDEMPTION		88,602	88,602	86,446	87,095		1,507		1,507		88,602				2,020	01/01/2020
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		12/01/2011	SCHEDULED REDEMPTION		68,907	68,907	67,450	68,111		796		796		68,907				1,666	01/01/2020
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		12/01/2011	SCHEDULED REDEMPTION		255,041	255,041	249,117	251,126		3,915		3,915		255,041				6,550	01/01/2020
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		12/01/2011	SCHEDULED REDEMPTION		467,116	467,116	457,225	462,132		4,984		4,984		467,116				11,407	02/01/2020

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		12/01/2011	SCHEDULED REDEMPTION		88,647	88,647	86,694	87,192		1,456		1,456		88,647				2,314	02/01/2020
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		12/01/2011	SCHEDULED REDEMPTION		58,694	58,694	57,323	57,872		822		822		58,694				1,236	03/01/2020
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		12/01/2011	SCHEDULED REDEMPTION		162,756	162,756	159,149	160,628		2,128		2,128		162,756				3,972	03/01/2020
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		12/01/2011	SCHEDULED REDEMPTION		41,219	41,219	40,309	40,839		380		380		41,219				1,386	03/01/2020
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		12/01/2011	SCHEDULED REDEMPTION		179,690	179,690	175,819	177,755		1,935		1,935		179,690				5,834	03/01/2020
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		12/01/2011	SCHEDULED REDEMPTION		115,965	115,965	113,299	114,511		1,454		1,454		115,965				3,407	03/01/2020
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		12/01/2011	SCHEDULED REDEMPTION		76,092	76,092	74,452	74,987		1,105		1,105		76,092				2,104	04/01/2020
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		12/01/2011	SCHEDULED REDEMPTION		29,964	29,964	29,234	29,620		344		344		29,964				738	05/01/2020
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		12/01/2011	SCHEDULED REDEMPTION		92,564	92,564	90,580	91,314		1,250		1,250		92,564				2,073	08/01/2020
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		09/01/2011	Various		230,577	200,994	207,455	209,070		(2,267)		(2,267)		206,804		23,774	23,774	10,893	02/01/2023
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		12/01/2011	SCHEDULED REDEMPTION		400	400	411	412		(12)		(12)		400				17	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		12/01/2011	SCHEDULED REDEMPTION		21,852	21,852	22,332	22,534		(681)		(681)		21,852				878	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		12/01/2011	SCHEDULED REDEMPTION		25,801	25,801	24,748	24,787		1,013		1,013		25,801				1,010	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		12/01/2011	SCHEDULED REDEMPTION		24,058	24,058	24,569	24,771		(713)		(713)		24,058				1,019	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		12/01/2011	SCHEDULED REDEMPTION		9,430	9,430	9,618	9,705		(275)		(275)		9,430				392	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		12/01/2011	SCHEDULED REDEMPTION		5,933	5,933	6,078	6,054		(122)		(122)		5,933				222	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		12/01/2011	SCHEDULED REDEMPTION		72	72	73	76		(4)		(4)		72				3	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		12/01/2011	SCHEDULED REDEMPTION		14,657	14,657	15,015	15,487		(830)		(830)		14,657				671	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		12/01/2011	SCHEDULED REDEMPTION		393	393	402	403		(10)		(10)		393				13	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		12/01/2011	SCHEDULED REDEMPTION		10,981	10,981	11,254	11,308		(327)		(327)		10,981				396	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		12/01/2011	SCHEDULED REDEMPTION		15,777	15,777	16,164	16,209		(433)		(433)		15,777				539	04/01/2029
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		12/01/2011	SCHEDULED REDEMPTION		16,972	16,972	17,439	18,040		(1,067)		(1,067)		16,972				767	07/01/2029
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		12/01/2011	SCHEDULED REDEMPTION		2,992	2,992	3,081	3,238		(246)		(246)		2,992				132	11/01/2029
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		12/01/2011	SCHEDULED REDEMPTION		227	227	236	249		(22)		(22)		227				11	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		12/01/2011	SCHEDULED REDEMPTION		4,891	4,891	5,019	5,225		(334)		(334)		4,891				206	01/01/2030
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		12/01/2011	SCHEDULED REDEMPTION		311	311	318	330		(19)		(19)		311				14	02/01/2030
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		12/01/2011	SCHEDULED REDEMPTION		192	192	200	213		(21)		(21)		192				9	02/01/2030
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		12/01/2011	SCHEDULED REDEMPTION		80	80	83	90		(10)		(10)		80				3	03/01/2030
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		12/01/2011	SCHEDULED REDEMPTION		37,406	37,406	38,789	41,247		(3,841)		(3,841)		37,406				1,413	04/01/2030
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		12/01/2011	SCHEDULED REDEMPTION		4,590	4,590	4,721	4,928		(338)		(338)		4,590				147	05/01/2030
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		12/01/2011	SCHEDULED REDEMPTION		692	692	713	758		(67)		(67)		692				35	06/01/2030
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		12/01/2011	SCHEDULED REDEMPTION		49	49	51	55		(7)		(7)		49				3	07/01/2030
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		12/01/2011	SCHEDULED REDEMPTION		772	772	795	845		(73)		(73)		772				36	08/01/2030
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		09/01/2011	Various		284,523	245,080	253,182	269,327		(1,846)		(1,846)		267,480		17,043	17,043	13,654	09/01/2030
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		12/01/2011	SCHEDULED REDEMPTION		517	517	532	556		(39)		(39)		517				28	12/01/2030
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		12/01/2011	SCHEDULED REDEMPTION		5,517	5,517	5,681	5,896		(380)		(380)		5,517				245	02/01/2031
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		12/01/2011	SCHEDULED REDEMPTION		82	82	86	90		(8)		(8)		82				5	03/01/2031
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		12/01/2011	SCHEDULED REDEMPTION		1,899	1,899	1,955	2,034		(135)		(135)		1,899				87	05/01/2031
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		12/01/2011	SCHEDULED REDEMPTION		132	132	135	140		(8)		(8)		132				5	06/01/2031
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		12/01/2011	SCHEDULED REDEMPTION		855	855	889	937		(82)		(82)		855				50	06/01/2031
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		12/01/2011	SCHEDULED REDEMPTION		5,893	5,893	6,097	6,401		(508)		(508)		5,893				182	08/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		12/01/2011	SCHEDULED REDEMPTION		1,729	1,729	1,797	1,855		(126)		(126)		1,729				83	10/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		12/01/2011	SCHEDULED REDEMPTION		4,439	4,439	4,548	4,703		(264)		(264)		4,439				160	11/01/2031
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		12/01/2011	SCHEDULED REDEMPTION		21,561	21,561	22,427	23,340		(1,778)		(1,778)		21,561				950	11/01/2031
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		09/20/2011	Various		158,715	145,929	149,577	151,058		(1,746)		(1,746)		149,312		9,403	9,403	6,370	01/01/2032
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		09/20/2011	Various		75,601	69,598	71,800	71,444		(262)		(262)		71,182		4,419	4,419	2,998	02/01/2032
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		12/01/2011	SCHEDULED REDEMPTION		180	180	187	195		(15)		(15)		180				8	12/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		12/01/2011	SCHEDULED REDEMPTION		1,251	1,251	1,294	1,372		(121)		(121)		1,251				46	02/01/2032
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		12/01/2011	SCHEDULED REDEMPTION		1,561	1,561	1,607	1,649		(88)		(88)		1,561				86	01/01/2032
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		09/09/2011	Various		378,572	333,484	341,613	350,130		(3,748)		(3,748)		346,382		32,190	32,190	17,347	03/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		12/01/2011	SCHEDULED REDEMPTION		1,765	1,765	1,809	2,033		(268)		(268)		1,765				69	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		12/01/2011	SCHEDULED REDEMPTION		1,149	1,149	1,189	1,186		(37)		(37)		1,149				43	05/01/2032
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		09/20/2011	Various		556,213	512,572	520,471	519,724		(1,564)		(1,564)		518,161		38,052	38,052	22,417	05/01/2032
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		09/13/2011	Various		399,148	350,817	363,069	378,975		(6,896)		(6,896)		372,079		27,069	27,069	18,202	05/01/2032
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		12/01/2011	SCHEDULED REDEMPTION		11,776	11,776	12,124	12,416		(640)		(640)		11,776				477	04/01/2032
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		12/01/2011	SCHEDULED REDEMPTION		25,237	25,237	26,278	27,641		(2,403)		(2,403)		25,237				991	06/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		12/01/2011	SCHEDULED REDEMPTION		2,653	2,653	2,745	2,730		(77)		(77)		2,653				95	07/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		09/20/2011	Various		705,222	649,152	670,959	671,120		(3,981)		(3,981)		667,138		38,083	38,083	28,373	10/01/2032
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		09/20/2011	Various		173,850	159,919	164,674	165,527		(1,939)		(1,939)		163,588		10,262	10,262	6,981	11/01/2032
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		09/20/2011	Various		104,624	96,194	98,599	98,567		(335)		(335)		98,232		6,392	6,392	4,198	12/01/2032
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		12/01/2011	SCHEDULED REDEMPTION		27,330	27,330	27,868	27,652		(322)		(322)		27,330				859	05/01/2033
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		08/23/2011	Various		10,389,848	9,873,352	9,489,218	9,574,251		69,174		69,174		9,643,425		746,423	746,423	299,411	07/01/2033
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		09/20/2011	Various		12,777	11,730	11,986	11,969		(65)		(65)		11,904		873	873	526	06/01/2034
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		12/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		12/01/2011	SCHEDULED REDEMPTION		23,337	23,337	23,873	23,781		(445)		(445)		23,337				1,054	09/01/2028
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		11/01/2011	SCHEDULED REDEMPTION		114,801	114,801	117,620	115,520		(719)		(719)		114,801				5,788	09/01/2028
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		12/01/2011	SCHEDULED REDEMPTION		9,571	9,571	9,230	9,402		169		169		9,571				297	11/01/2028
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		12/01/2011	SCHEDULED REDEMPTION		80,288	80,288	77,428	77,953		2,336		2,336		80,288				2,899	11/01/2028
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		12/01/2011	SCHEDULED REDEMPTION		59,807	59,807	57,676	58,014		1,793		1,793		59,807				2,944	11/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		12/01/2011	SCHEDULED REDEMPTION		11,129	11,129	11,402	11,299		(170)		(170)		11,129				447	12/01/2028
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		08/01/2011	SCHEDULED REDEMPTION		164,083	164,083	158,238	160,944		3,139		3,139		164,083				4,819	12/01/2028
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		12/01/2011	SCHEDULED REDEMPTION		7,595	7,595	7,769	7,871		(276)		(276)		7,595				410	02/01/2029
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		12/01/2011	SCHEDULED REDEMPTION		112	112	115	117		(4)		(4)		112				4	02/01/2029
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		12/01/2011	SCHEDULED REDEMPTION		664	664	680	684		(20)		(20)		664				25	01/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		12/01/2011	SCHEDULED REDEMPTION		5,246	5,246	5,366	5,415		(169)		(169)		5,246				207	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		12/01/2011	SCHEDULED REDEMPTION		5,863	5,863	5,997	6,055		(192)		(192)		5,863				228	04/01/2029
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		12/01/2011	SCHEDULED REDEMPTION		44	44	43	42		2		2		44				2	05/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		12/01/2011	SCHEDULED REDEMPTION		453	453	439	439		14		14		453				20	06/01/2029
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		12/01/2011	SCHEDULED REDEMPTION		784	784	760	772		12		12		784				34	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		12/01/2011	SCHEDULED REDEMPTION		793	793	787	782		11		11		793				22	06/01/2029
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		12/01/2011	SCHEDULED REDEMPTION		2,578	2,578	2,637	2,655		(77)		(77)		2,578				90	08/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		12/01/2011	SCHEDULED REDEMPTION		20,603	20,603	20,490	20,200		403		403		20,603				274	08/01/2029
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		12/01/2011	SCHEDULED REDEMPTION		4,328	4,328	4,311	4,252		76		76		4,328				272	09/01/2029
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		12/01/2011	SCHEDULED REDEMPTION		2,916	2,916	2,896	2,900		16		16		2,916				120	09/01/2029
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		12/01/2011	SCHEDULED REDEMPTION		1,193	1,193	1,228	1,272		(79)		(79)		1,193				43	10/01/2029
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		12/01/2011	SCHEDULED REDEMPTION		83	83	86	93		(9)		(9)		83				4	10/01/2029
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		12/01/2011	SCHEDULED REDEMPTION		2,382	2,382	2,461	2,541		(159)		(159)		2,382				91	10/01/2029
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		12/01/2011	SCHEDULED REDEMPTION		93	93	96	104		(11)		(11)		93				4	11/01/2029
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		12/01/2011	SCHEDULED REDEMPTION		22,329	22,329	23,110	23,926		(1,597)		(1,597)		22,329				1,420	10/01/2029
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		12/01/2011	SCHEDULED REDEMPTION		53	53	54	56		(4)		(4)		53				3	12/01/2029
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		12/01/2011	SCHEDULED REDEMPTION		306	306	315	323		(17)		(17)		306				15	12/01/2029
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		12/01/2011	SCHEDULED REDEMPTION		108	108	111	113		(5)		(5)		108				5	12/01/2029
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		12/01/2011	SCHEDULED REDEMPTION		4,356	4,356	4,496	4,736		(380)		(380)		4,356				56	12/01/2029
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		12/01/2011	SCHEDULED REDEMPTION		100	100	103	109		(9)		(9)		100				4	12/01/2029
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		09/01/2011	SCHEDULED REDEMPTION		1,010	1,010	1,038	1,109		(99)		(99)		1,010				56	01/01/2030
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		12/01/2011	SCHEDULED REDEMPTION		278	278	284	296		(18)		(18)		278				12	01/01/2030
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		12/01/2011	SCHEDULED REDEMPTION		1,010	1,010	1,040	1,094		(84)		(84)		1,010				47	01/01/2030
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		12/01/2011	SCHEDULED REDEMPTION		309	309	316	326		(17)		(17)		309				6	01/01/2030
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		12/01/2011	SCHEDULED REDEMPTION		38	38	39	41		(3)		(3)		38				2	01/01/2030
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		12/01/2011	SCHEDULED REDEMPTION		4,636	4,636	4,749	4,931		(295)		(295)		4,636				78	02/01/2030
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		12/01/2011	SCHEDULED REDEMPTION		3,309	3,309	3,418	3,616		(307)		(307)		3,309				49	02/01/2030
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		12/01/2011	SCHEDULED REDEMPTION		228	228	234	240		(12)		(12)		228				15	03/01/2030
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		12/01/2011	SCHEDULED REDEMPTION		17	17	18	19		(1)		(1)		17				1	03/01/2030
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		12/01/2011	SCHEDULED REDEMPTION		3,751	3,751	3,854	4,000		(249)		(249)		3,751				209	03/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		12/01/2011	SCHEDULED REDEMPTION		131	131	127	126		5		5		131				6	04/01/2030
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		12/01/2011	SCHEDULED REDEMPTION		1,561	1,561	1,604	1,697		(137)		(137)		1,561				77	04/01/2030
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		07/01/2011	SCHEDULED REDEMPTION		6,220	6,220	6,383	6,579		(359)		(359)		6,220				209	04/01/2030
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		12/01/2011	SCHEDULED REDEMPTION		705	705	724	767		(62)		(62)		705				45	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		12/01/2011	SCHEDULED REDEMPTION		338	338	346	363		(25)		(25)		338				15	05/01/2030
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		12/01/2011	SCHEDULED REDEMPTION		38	38	39	42		(4)		(4)		38				2	04/01/2030
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		12/01/2011	SCHEDULED REDEMPTION		62	62	63	67		(6)		(6)		62				3	05/01/2030
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		12/01/2011	SCHEDULED REDEMPTION		114	114	118	122		(8)		(8)		114				6	05/01/2030
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		12/01/2011	SCHEDULED REDEMPTION		567	567	582	611		(44)		(44)		567				18	05/01/2030
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		12/01/2011	SCHEDULED REDEMPTION		169	169	173	182		(14)		(14)		169				8	06/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		12/01/2011	SCHEDULED REDEMPTION		2,810	2,810	2,887	3,069		(259)		(259)		2,810				145	08/01/2030
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		12/01/2011	SCHEDULED REDEMPTION		220	220	226	238		(18)		(18)		220				10	09/01/2030
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		12/01/2011	SCHEDULED REDEMPTION		64	64	66	68		(4)		(4)		64				3	09/01/2030
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		12/01/2011	SCHEDULED REDEMPTION		25	25	25	27		(2)		(2)		25				1	08/01/2030
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		12/01/2011	SCHEDULED REDEMPTION		67	67	69	73		(5)		(5)		67				3	09/01/2030
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		12/01/2011	SCHEDULED REDEMPTION		55	55	56	59		(5)		(5)		55				3	09/01/2030
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		01/01/2011	SCHEDULED REDEMPTION		32,589	32,589	33,524	34,300		(1,711)		(1,711)		32,589				204	09/01/2030
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		12/01/2011	SCHEDULED REDEMPTION		10	10	11	12		(1)		(1)		10					09/01/2030
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		12/01/2011	SCHEDULED REDEMPTION		39	39	40	42		(3)		(3)		39				2	09/01/2030
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		12/01/2011	SCHEDULED REDEMPTION		2,753	2,753	2,832	2,929		(176)		(176)		2,753				129	07/01/2030
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		12/01/2011	SCHEDULED REDEMPTION		33	33	33	35		(2)		(2)		33				2	10/01/2030
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		12/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	10/01/2030
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		12/01/2011	SCHEDULED REDEMPTION		317	317	325	335		(18)		(18)		317				15	10/01/2030
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		12/01/2011	SCHEDULED REDEMPTION		2,454	2,454	2,582	2,622		(168)		(168)		2,454				115	10/01/2030
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		12/01/2011	SCHEDULED REDEMPTION		1,929	1,929	1,992	2,479		(550)		(550)		1,929				90	10/01/2030
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		12/01/2011	SCHEDULED REDEMPTION		757	757	776	793		(36)		(36)		757				36	10/01/2030
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		12/01/2011	SCHEDULED REDEMPTION		65	65	67	69		(4)		(4)		65				3	10/01/2030
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		12/01/2011	SCHEDULED REDEMPTION		938	938	964	1,015		(77)		(77)		938				50	10/01/2030
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		12/01/2011	SCHEDULED REDEMPTION		8	8	8	9						8					10/01/2030
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		12/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		12/01/2011	SCHEDULED REDEMPTION		107	107	110	111		(5)		(5)		107				5	11/01/2030
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		12/01/2011	SCHEDULED REDEMPTION		282	282	290	297		(16)		(16)		282				13	11/01/2030
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		12/01/2011	SCHEDULED REDEMPTION		1,518	1,518	1,560	1,621		(103)		(103)		1,518				48	11/01/2030
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		12/01/2011	SCHEDULED REDEMPTION		3,643	3,643	3,742	3,907		(264)		(264)		3,643				267	12/01/2030
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		12/01/2011	SCHEDULED REDEMPTION		13,744	13,744	14,104	14,399		(655)		(655)		13,744				592	12/01/2030
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		12/01/2011	SCHEDULED REDEMPTION		442	442	454	463		(21)		(21)		442				21	12/01/2030
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		12/01/2011	SCHEDULED REDEMPTION		128	128	131	136		(9)		(9)		128				6	12/01/2030
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		12/01/2011	SCHEDULED REDEMPTION		1,180	1,180	1,215	1,266		(86)		(86)		1,180				52	12/01/2030
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		12/01/2011	SCHEDULED REDEMPTION		438	438	451	460		(22)		(22)		438				20	12/01/2030
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		12/01/2011	SCHEDULED REDEMPTION		345	345	355	372		(27)		(27)		345				17	12/01/2030
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		12/01/2011	SCHEDULED REDEMPTION		11,746	11,746	12,060	12,404		(658)		(658)		11,746				839	12/01/2030
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		12/01/2011	SCHEDULED REDEMPTION		2,841	2,841	2,924	3,055		(214)		(214)		2,841				57	12/01/2030
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		12/01/2011	SCHEDULED REDEMPTION		5,218	5,218	5,374	5,529		(311)		(311)		5,218				173	12/01/2030
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		12/01/2011	SCHEDULED REDEMPTION		12,318	12,318	12,665	13,404		(1,086)		(1,086)		12,318				327	12/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		12/01/2011	SCHEDULED REDEMPTION		36,382	36,382	37,218	37,173		(791)		(791)		36,382				999	11/01/2029
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		12/01/2011	SCHEDULED REDEMPTION		712	712	731	781		(69)		(69)		712				26	01/01/2031
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		12/01/2011	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	01/01/2031
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		12/01/2011	SCHEDULED REDEMPTION		1,882	1,882	1,941	2,002		(120)		(120)		1,882				47	01/01/2031
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		12/01/2011	SCHEDULED REDEMPTION		781	781	812	858		(77)		(77)		781				37	01/01/2031
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		12/01/2011	SCHEDULED REDEMPTION		386	386	397	405		(19)		(19)		386				18	01/01/2031
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		12/01/2011	SCHEDULED REDEMPTION		24,086	24,086	23,495	23,125		961		961		24,086				1,071	01/01/2031
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		12/01/2011	SCHEDULED REDEMPTION		490	490	504	523		(33)		(33)		490				23	01/01/2031
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		12/01/2011	SCHEDULED REDEMPTION		150	150	153	157		(8)		(8)		150				7	01/01/2031
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		12/01/2011	SCHEDULED REDEMPTION		1,126	1,126	1,171	1,267		(141)		(141)		1,126				52	01/01/2031
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		12/01/2011	SCHEDULED REDEMPTION		721	721	740	772		(52)		(52)		721				15	01/01/2031
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		12/01/2011	SCHEDULED REDEMPTION		172	172	179	183		(11)		(11)		172				8	10/01/2030
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		12/01/2011	SCHEDULED REDEMPTION		43	43	44	47		(4)		(4)		43				2	01/01/2031
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		12/01/2011	SCHEDULED REDEMPTION		710	710	730	745		(35)		(35)		710				34	01/01/2031
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		12/01/2011	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	01/01/2031
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		12/01/2011	SCHEDULED REDEMPTION		1,836	1,836	1,890	1,961		(126)		(126)		1,836				85	02/01/2031
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		12/01/2011	SCHEDULED REDEMPTION		5,137	5,137	5,307	5,513		(376)		(376)		5,137				193	02/01/2031
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		12/01/2011	SCHEDULED REDEMPTION		606	606	622	653		(48)		(48)		606				28	01/01/2031
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		12/01/2011	SCHEDULED REDEMPTION		85,413	85,413	87,815	89,019		(3,606)		(3,606)		85,413				2,791	02/01/2031
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		12/01/2011	SCHEDULED REDEMPTION		360	360	375	403		(42)		(42)		360				17	02/01/2031
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		12/01/2011	SCHEDULED REDEMPTION		54	54	53	51		3		3		54				2	02/01/2031
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		12/01/2011	SCHEDULED REDEMPTION		396	396	412	439		(43)		(43)		396				19	02/01/2031
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		12/01/2011	SCHEDULED REDEMPTION		414	414	425	429		(15)		(15)		414				19	02/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		12/01/2011	SCHEDULED REDEMPTION		355	355	365	378		(23)		(23)		355				17	02/01/2031
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		12/01/2011	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				3	03/01/2031
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		12/01/2011	SCHEDULED REDEMPTION		64	64	65	69		(5)		(5)		64				3	03/01/2031
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		12/01/2011	SCHEDULED REDEMPTION		3,649	3,649	3,750	3,849		(200)		(200)		3,649				149	03/01/2031
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		12/01/2011	SCHEDULED REDEMPTION		62	62	63	64		(3)		(3)		62				3	04/01/2031
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		12/01/2011	SCHEDULED REDEMPTION		165	165	172	170		(5)		(5)		165				8	04/01/2031
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		12/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					04/01/2031
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		04/01/2011	SCHEDULED REDEMPTION		7,390	7,390	7,592	7,605		(216)		(216)		7,390				177	04/01/2031
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		12/01/2011	SCHEDULED REDEMPTION		543	543	558	575		(32)		(32)		543				26	05/01/2031
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		09/01/2011	Various		161,186	137,491	141,352	143,987		(544)		(544)		143,443		17,743	17,743	8,021	05/01/2031
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		12/01/2011	SCHEDULED REDEMPTION		89	89	91	93		(4)		(4)		89				4	05/01/2031
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		12/01/2011	SCHEDULED REDEMPTION		47	47	48	51		(4)		(4)		47				2	04/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		12/01/2011	SCHEDULED REDEMPTION		107	107	109	113		(6)		(6)		107				4	05/01/2031
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		09/01/2011	Various		147,450	125,790	130,723	135,666		(974)		(974)		134,692		12,758	12,758	7,335	05/01/2031
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		12/01/2011	SCHEDULED REDEMPTION		1,358	1,358	1,395	1,421		(63)		(63)		1,358				64	06/01/2031
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		12/01/2011	SCHEDULED REDEMPTION		7,900	7,900	8,120	8,208		(308)		(308)		7,900				552	06/01/2031
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		12/01/2011	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					06/01/2031
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		12/01/2011	SCHEDULED REDEMPTION		357	357	367	378		(20)		(20)		357				16	06/01/2031
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		09/01/2011	Various		270,804	231,321	240,610	247,070		(1,846)		(1,846)		245,224		25,579	25,579	13,431	06/01/2031
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		12/01/2011	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				3	06/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		12/01/2011	SCHEDULED REDEMPTION		5,664	5,664	5,633	5,614		50		50		5,664				238	06/01/2031
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		12/01/2011	SCHEDULED REDEMPTION		749	749	771	802		(53)		(53)		749				34	06/01/2031
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		12/01/2011	SCHEDULED REDEMPTION		359	359	369	378		(19)		(19)		359				17	07/01/2031
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		12/01/2011	SCHEDULED REDEMPTION		610	610	628	637		(26)		(26)		610				29	07/01/2031
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		12/01/2011	SCHEDULED REDEMPTION		6,619	6,619	6,796	6,959		(341)		(341)		6,619				492	07/01/2031
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		12/01/2011	SCHEDULED REDEMPTION		315	315	323	338		(23)		(23)		315				15	07/01/2031
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		02/01/2011	SCHEDULED REDEMPTION		1,615	1,615	1,659	1,734		(119)		(119)		1,615				20	07/01/2031
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		12/01/2011	SCHEDULED REDEMPTION		5	5	5	6						5					07/01/2031
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		12/01/2011	SCHEDULED REDEMPTION		338	338	347	362		(24)		(24)		338				16	12/01/2030
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		12/01/2011	SCHEDULED REDEMPTION		1,773	1,773	1,816	1,843		(70)		(70)		1,773				78	03/01/2031
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		12/01/2011	SCHEDULED REDEMPTION		596	596	620	677		(81)		(81)		596				29	02/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		12/01/2011	SCHEDULED REDEMPTION		5,698	5,698	5,667	5,626		72		72		5,698				265	03/01/2031
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		12/01/2011	SCHEDULED REDEMPTION		1,920	1,920	1,973	2,020		(99)		(99)		1,920				88	08/01/2031
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		12/01/2011	SCHEDULED REDEMPTION		62	62	64	65		(2)		(2)		62				3	08/01/2031
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		12/01/2011	SCHEDULED REDEMPTION		585	585	602	631		(46)		(46)		585				27	08/01/2031
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		12/01/2011	SCHEDULED REDEMPTION		417	417	428	438		(21)		(21)		417				20	08/01/2031
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		12/01/2011	SCHEDULED REDEMPTION		157	157	162	164		(7)		(7)		157				8	09/01/2031
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		12/01/2011	SCHEDULED REDEMPTION		371	371	382	399		(28)		(28)		371				17	09/01/2031
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		12/01/2011	SCHEDULED REDEMPTION		664	664	680	685		(21)		(21)		664				29	09/01/2031
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		12/01/2011	SCHEDULED REDEMPTION		145	145	151	161		(16)		(16)		145				7	09/01/2031
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		12/01/2011	SCHEDULED REDEMPTION		96	96	99	104		(9)		(9)		96				4	09/01/2031
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		12/01/2011	SCHEDULED REDEMPTION		2,357	2,357	2,425	2,590		(233)		(233)		2,357				49	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		12/01/2011	SCHEDULED REDEMPTION		77	77	76	75		1		1		77				3	10/01/2031
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		12/01/2011	SCHEDULED REDEMPTION		217	217	222	224		(7)		(7)		217				10	09/01/2031
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		12/01/2011	SCHEDULED REDEMPTION		533	533	548	567		(33)		(33)		533				25	09/01/2031
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		12/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2031
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		12/01/2011	SCHEDULED REDEMPTION		1,794	1,794	1,845	1,871		(77)		(77)		1,794				84	10/01/2031
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		12/01/2011	SCHEDULED REDEMPTION		678	678	698	710		(31)		(31)		678				32	11/01/2031
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		12/01/2011	SCHEDULED REDEMPTION		51	51	53	55		(4)		(4)		51				3	10/01/2031
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		12/01/2011	SCHEDULED REDEMPTION		1,514	1,514	1,551	1,598		(85)		(85)		1,514				66	11/01/2031
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		12/01/2011	SCHEDULED REDEMPTION		427	427	438	453		(27)		(27)		427				19	12/01/2030
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		12/01/2011	SCHEDULED REDEMPTION		145	145	148	152		(8)		(8)		145				5	12/01/2031
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		12/01/2011	SCHEDULED REDEMPTION		2,080	2,080	2,164	2,220		(140)		(140)		2,080				97	12/01/2031
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		12/01/2011	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					11/01/2031
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		09/01/2011	Various		924,898	823,476	843,548	847,978		(233)		(233)		847,745		77,153	77,153	43,872	12/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		12/01/2011	SCHEDULED REDEMPTION		371	371	384	380		(8)		(8)		371				12	01/01/2032
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		09/20/2011	Various		128,025	118,713	120,275	120,371		(727)		(727)		119,644		8,381	8,381	5,091	01/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		12/01/2011	SCHEDULED REDEMPTION		18,689	18,689	19,337	19,873		(1,184)		(1,184)		18,689				247	01/01/2032
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		09/20/2011	Various		231,904	215,266	220,312	221,455		(3,072)		(3,072)		218,383		13,521	13,521	8,450	01/01/2032
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		12/01/2011	SCHEDULED REDEMPTION		23,217	23,217	23,866	24,234		(1,017)		(1,017)		23,217				1,625	01/01/2032
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		12/01/2011	SCHEDULED REDEMPTION		213	213	221	222		(9)		(9)		213				10	02/01/2032
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		04/01/2011	SCHEDULED REDEMPTION		48,191	48,191	50,126	51,442		(3,252)		(3,252)		48,191				1,202	02/01/2032
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		09/20/2011	Various		19,150	17,401	17,828	17,888		(159)		(159)		17,730		1,421	1,421	819	12/01/2028
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		12/01/2011	SCHEDULED REDEMPTION		2,801	2,801	2,898	2,878		(77)		(77)		2,801				84	03/01/2032
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		09/22/2011	Various		1,773,384	1,599,632	1,624,876	1,622,867		(6,873)		(6,873)		1,615,994		157,390	157,390	78,521	03/01/2032
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		09/20/2011	Various		18,849	17,513	17,733	17,726		(62)		(62)		17,665		1,184	1,184	814	03/01/2032
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		12/01/2011	SCHEDULED REDEMPTION		2,828	2,828	2,941	3,065		(237)		(237)		2,828				125	04/01/2032
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		12/01/2011	SCHEDULED REDEMPTION		4,591	4,591	4,751	4,750		(158)		(158)		4,591				197	04/01/2032
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		10/01/2011	SCHEDULED REDEMPTION		119,477	119,477	123,590	128,055		(8,578)		(8,578)		119,477				6,221	04/01/2032
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		12/01/2011	SCHEDULED REDEMPTION		327	327	339	357		(30)		(30)		327				14	03/01/2032
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		12/01/2011	SCHEDULED REDEMPTION		29,294	29,294	30,470	30,443		(1,149)		(1,149)		29,294				1,447	04/01/2032
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		09/20/2011	Various		31,659	28,927	29,290	29,280		(43)		(43)		29,237		2,422	2,422	1,382	04/01/2032
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		09/20/2011	Various		1,768	1,632	1,669	1,670		(6)		(6)		1,664		103	103	70	04/01/2032
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		12/01/2011	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18				1	04/01/2032
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		12/01/2011	SCHEDULED REDEMPTION		315	315	325	337		(23)		(23)		315				14	05/01/2032
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		12/01/2011	SCHEDULED REDEMPTION		8,621	8,621	8,917	9,205		(584)		(584)		8,621				352	05/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		12/01/2011	SCHEDULED REDEMPTION		98	98	102	105		(7)		(7)		98				4	05/01/2032
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		12/01/2011	SCHEDULED REDEMPTION		576	576	596	590		(13)		(13)		576				25	06/01/2032
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		12/01/2011	SCHEDULED REDEMPTION		16,343	16,343	16,923	17,534		(1,191)		(1,191)		16,343				899	06/01/2032
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		09/09/2011	Various		586,999	509,265	530,272	541,997		(244)		(244)		541,752		45,246	45,246	27,727	06/01/2032
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2011	Various		603,793	522,638	541,175	550,344		168		168		550,512		53,280	53,280	28,417	06/01/2032
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		09/01/2011	Various		385,654	328,966	347,264	354,232		(1,412)		(1,412)		352,820		32,833	32,833	19,193	06/01/2032
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		09/08/2011	Various		665,655	573,973	595,676	618,176		(9,754)		(9,754)		608,422		57,233	57,233	31,224	06/01/2032
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		12/01/2011	SCHEDULED REDEMPTION		92	92	95	96		(4)		(4)		92				4	06/01/2032
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		12/01/2011	SCHEDULED REDEMPTION		611	611	632	620		(9)		(9)		611				25	07/01/2032
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		12/01/2011	SCHEDULED REDEMPTION		33,844	33,844	35,018	35,395		(1,550)		(1,550)		33,844				1,958	07/01/2032
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		12/01/2011	SCHEDULED REDEMPTION		208	208	216	228		(19)		(19)		208				8	07/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		12/01/2011	SCHEDULED REDEMPTION		18,520	18,520	19,162	19,028		(508)		(508)		18,520				448	08/01/2032
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		09/20/2011	Various		4,617	4,401	4,497	4,455		(14)		(14)		4,441		176	176	142	08/01/2032
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		12/01/2011	SCHEDULED REDEMPTION		1,740	1,740	1,801	1,841		(101)		(101)		1,740				112	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		12/01/2011	SCHEDULED REDEMPTION		392	392	391	389		3		3		392				16	08/01/2032
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		12/01/2011	SCHEDULED REDEMPTION		2,425	2,425	2,412	2,397		28		28		2,425				57	09/01/2032
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		09/20/2011	Various		4,007	3,732	3,824	3,821		(33)		(33)		3,788		219	219	153	09/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		12/01/2011	SCHEDULED REDEMPTION		54,345	54,345	54,049	53,897		448		448		54,345				1,997	09/01/2032
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		09/20/2011	Various		257,791	237,781	240,763	240,660		(634)		(634)		240,026		17,764	17,764	9,350	10/01/2032
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		09/20/2011	Various		198,593	184,287	188,311	187,873		(734)		(734)		187,139		11,453	11,453	7,814	10/01/2032
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		09/20/2011	Various		127,263	116,967	119,891	120,941		(1,438)		(1,438)		119,504		7,759	7,759	5,065	11/01/2032
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/20/2011	Various		96,384	89,679	91,921	91,781		(590)		(590)		91,191		5,193	5,193	3,570	11/01/2032
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		09/20/2011	Various		191,685	174,516	178,524	178,624		(1,229)		(1,229)		177,395		14,290	14,290	7,883	12/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		12/01/2011	SCHEDULED REDEMPTION		64	64	66	67		(3)		(3)		64				3	01/01/2033
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		09/20/2011	Various		154,110	139,234	140,903	140,848		(25)		(25)		140,824		13,286	13,286	6,723	03/01/2033
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		12/01/2011	SCHEDULED REDEMPTION		44,905	44,905	44,662	44,674		231		231		44,905				734	03/01/2033
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		09/20/2011	Various		6,117	5,641	5,764	5,727		(13)		(13)		5,715		403	403	244	03/01/2033
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		09/20/2011	Various		8,227	7,522	7,699	7,708		(54)		(54)		7,654		573	573	343	02/01/2033
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		12/01/2011	SCHEDULED REDEMPTION		116,413	116,413	115,759	115,791		622		622		116,413				2,654	03/01/2033
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		09/20/2011	Various		12,911	11,803	12,098	12,132		(53)		(53)		12,079		832	832	537	02/01/2033
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		12/01/2011	SCHEDULED REDEMPTION		390	390	404	413		(23)		(23)		390				16	04/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		12/01/2011	SCHEDULED REDEMPTION		1,183	1,183	1,224	1,217		(34)		(34)		1,183				47	03/01/2033
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		12/01/2011	SCHEDULED REDEMPTION		33,793	33,793	34,198	34,187		(395)		(395)		33,793				1,649	06/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		12/01/2011	SCHEDULED REDEMPTION		117,658	117,658	119,551	120,330		(2,672)		(2,672)		117,658				2,902	08/01/2028
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		12/01/2011	SCHEDULED REDEMPTION		5,004	5,004	5,111	5,149		(145)		(145)		5,004				219	06/01/2023
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		12/01/2011	SCHEDULED REDEMPTION		5,438	5,438	5,548	5,615		(177)		(177)		5,438				238	06/01/2023
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		12/01/2011	SCHEDULED REDEMPTION		4,930	4,930	5,023	5,053		(123)		(123)		4,930				215	06/01/2023
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		12/01/2011	SCHEDULED REDEMPTION		4,792	4,792	4,884	4,916		(124)		(124)		4,792				223	06/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		12/01/2011	SCHEDULED REDEMPTION		3,930	3,930	4,002	4,029		(99)		(99)		3,930				177	08/01/2023
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		12/01/2011	SCHEDULED REDEMPTION		86	86	89	89		(3)		(3)		86				4	07/01/2024
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		12/01/2011	SCHEDULED REDEMPTION		973	973	1,007	1,011		(38)		(38)		973				40	01/01/2028
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		10/01/2011	SCHEDULED REDEMPTION		6,257	6,257	6,188	6,232		26		26		6,257				280	11/01/2014
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		12/01/2011	SCHEDULED REDEMPTION		1,903	1,903	1,950	1,969		(66)		(66)		1,903				49	09/01/2022
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		01/01/2011	MATURED		1,391	1,391	1,379	1,391						1,391				7	01/01/2011
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		12/01/2011	SCHEDULED REDEMPTION		106	106	109	106		(1)		(1)		106				5	03/01/2012
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		12/01/2011	SCHEDULED REDEMPTION		362	362	374	365		(3)		(3)		362				18	07/01/2012
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		12/01/2011	SCHEDULED REDEMPTION		47,937	47,937	47,877	47,986		(49)		(49)		47,937				1,694	04/01/2014
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		12/01/2011	SCHEDULED REDEMPTION		7,611	7,611	7,858	7,749		(139)		(139)		7,611				368	09/01/2014
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		12/01/2011	SCHEDULED REDEMPTION		8,210	8,210	8,477	8,407		(197)		(197)		8,210				409	10/01/2014
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		12/01/2011	SCHEDULED REDEMPTION		13,513	13,513	13,952	13,756		(243)		(243)		13,513				610	11/01/2014
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		12/01/2011	SCHEDULED REDEMPTION		12,472	12,472	12,905	12,876		(404)		(404)		12,472				540	01/01/2016
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		12/01/2011	SCHEDULED REDEMPTION		132,381	132,381	137,965	136,618		(4,238)		(4,238)		132,381				5,059	08/01/2018
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		12/01/2011	SCHEDULED REDEMPTION		29,650	29,650	30,762	30,500		(850)		(850)		29,650				845	12/01/2018
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		12/01/2011	SCHEDULED REDEMPTION		29,586	29,586	30,695	30,583		(997)		(997)		29,586				822	10/01/2015
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		12/01/2011	SCHEDULED REDEMPTION		168,579	168,579	176,903	177,869		(9,290)		(9,290)		168,579				4,641	05/01/2017
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		12/01/2011	SCHEDULED REDEMPTION		429,874	429,874	451,099	445,547		(15,673)		(15,673)		429,874				10,146	03/01/2018
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		12/01/2011	SCHEDULED REDEMPTION		16,298	16,298	17,102	16,982		(685)		(685)		16,298				555	06/01/2018
3128QJ-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		04/01/2011	SCHEDULED REDEMPTION		2,562	2,562	2,553	2,561		1		1		2,562				37	05/01/2011
3128QK-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		03/01/2011	SCHEDULED REDEMPTION		49	49	51	49						49				1	08/01/2011
3128QK-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		06/01/2011	SCHEDULED REDEMPTION		38	38	40	38						38				1	08/01/2011
3128QM-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		12/01/2011	SCHEDULED REDEMPTION		8,774	8,774	8,944	8,790		(16)		(16)		8,774				366	04/01/2012
3128QM-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		12/01/2011	SCHEDULED REDEMPTION		4,204	4,204	4,285	4,215		(11)		(11)		4,204				156	04/01/2012
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		12/01/2011	SCHEDULED REDEMPTION		57,777	57,777	55,804	57,206		571		571		57,777				2,047	11/01/2013
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		12/01/2011	SCHEDULED REDEMPTION		7,206	7,206	7,440	7,380		(174)		(174)		7,206				299	11/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		12/01/2011	SCHEDULED REDEMPTION		2,386	2,386	2,470	2,449		(63)		(63)		2,386				119	02/01/2016
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		12/01/2011	SCHEDULED REDEMPTION		5,224	5,224	5,482	5,377		(153)		(153)		5,224				179	05/01/2017
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		12/01/2011	SCHEDULED REDEMPTION		38,031	38,031	39,457	39,146		(1,115)		(1,115)		38,031				1,076	09/01/2012
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		12/01/2011	SCHEDULED REDEMPTION		137,664	137,664	141,278	139,992		(2,328)		(2,328)		137,664				4,149	10/01/2017
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		12/01/2011	SCHEDULED REDEMPTION		3,140	3,140	3,258	3,220		(80)		(80)		3,140				90	01/01/2013
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		12/01/2011	SCHEDULED REDEMPTION		22,373	22,373	23,478	23,039		(666)		(666)		22,373				565	07/01/2017
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		12/01/2011	SCHEDULED REDEMPTION		62,068	62,068	63,697	63,270		(1,203)		(1,203)		62,068				1,962	04/01/2018
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		12/01/2011	SCHEDULED REDEMPTION		4,231	4,231	4,342	4,287		(56)		(56)		4,231				163	07/01/2018
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		12/01/2011	SCHEDULED REDEMPTION		4,643	4,643	4,806	4,803		(160)		(160)		4,643				142	08/01/2018
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		09/01/2011	Various		5,402,239	5,092,024	5,167,609	5,139,258		(13,389)		(13,389)		5,125,869		276,370	276,370	184,785	09/01/2018
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		12/01/2011	SCHEDULED REDEMPTION		31,361	31,361	32,184	31,814		(453)		(453)		31,361				922	09/01/2018
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		12/01/2011	SCHEDULED REDEMPTION		8,477	8,477	8,699	8,619		(142)		(142)		8,477				319	10/01/2018
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		12/01/2011	SCHEDULED REDEMPTION		92	92	95	97		(5)		(5)		92				4	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		12/01/2011	SCHEDULED REDEMPTION		3,055	3,055	3,099	3,117		(62)		(62)		3,055				137	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		12/01/2011	SCHEDULED REDEMPTION		82	82	84	86		(5)		(5)		82				3	12/01/2026
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		12/01/2011	SCHEDULED REDEMPTION		6,527	6,527	6,715	7,036		(509)		(509)		6,527				265	12/01/2029
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		12/01/2011	SCHEDULED REDEMPTION		6,989	6,989	7,269	7,688		(699)		(699)		6,989				376	03/01/2030
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		12/01/2011	SCHEDULED REDEMPTION		1,272	1,272	1,313	1,397		(124)		(124)		1,272				61	09/01/2030
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		12/01/2011	SCHEDULED REDEMPTION		3,299	3,299	3,389	3,596		(297)		(297)		3,299				144	10/01/2030
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		09/01/2011	Various		377,055	326,106	336,933	357,842		(7,929)		(7,929)		349,913		27,143	27,143	18,342	01/01/2031
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		12/01/2011	SCHEDULED REDEMPTION		356	356	370	392		(36)		(36)		356				12	02/01/2031
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		12/01/2011	SCHEDULED REDEMPTION		1,560	1,560	1,623	1,710		(150)		(150)		1,560				60	05/01/2031
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		12/01/2011	SCHEDULED REDEMPTION		1,890	1,890	1,946	2,032		(142)		(142)		1,890				73	12/01/2031
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		12/01/2011	SCHEDULED REDEMPTION		520	520	538	563		(43)		(43)		520				21	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		12/01/2011	SCHEDULED REDEMPTION		19,708	19,708	20,387	21,505		(1,796)		(1,796)		19,708				825	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		12/01/2011	SCHEDULED REDEMPTION		5,316	5,316	5,499	5,898		(582)		(582)		5,316				219	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		12/01/2011	SCHEDULED REDEMPTION		5,310	5,310	5,494	5,466		(156)		(156)		5,310				193	08/01/2032
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		12/01/2011	SCHEDULED REDEMPTION		82,731	82,731	87,230	91,786		(9,054)		(9,054)		82,731				3,345	07/01/2032
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		09/20/2011	Various		77,163	70,823	72,562	72,381		(296)		(296)		72,085		5,078	5,078	3,124	08/01/2029
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		09/20/2011	Various		104,581	96,187	98,336	98,285		(403)		(403)		97,882		6,699	6,699	4,188	12/01/2032
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		09/20/2011	Various		345,189	317,788	324,855	323,311		(565)		(565)		322,746		22,443	22,443	13,633	03/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		09/20/2011	Various		957,030	880,015	910,028	908,153		(5,426)		(5,426)		902,727		54,303	54,303	38,275	02/01/2033
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		09/20/2011	Various		73,487	67,576	69,128	69,725		(721)		(721)		69,004		4,484	4,484	2,940	04/01/2033
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		09/20/2011	Various		1,659,172	1,525,921	1,577,728	1,584,907		(12,477)		(12,477)		1,572,429		86,743	86,743	66,261	04/01/2033
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		09/20/2011	Various		46,401	42,567	43,631	43,961		(287)		(287)		43,674		2,728	2,728	1,884	05/01/2033
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		12/01/2011	SCHEDULED REDEMPTION		1,125	1,125	1,149	1,146		(20)		(20)		1,125				38	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		12/01/2011	SCHEDULED REDEMPTION		1,156	1,156	1,196	1,194		(38)		(38)		1,156				43	09/01/2034
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		09/20/2011	Various		46,748	43,136	44,122	44,101		(271)		(271)		43,830		2,917	2,917	1,878	03/01/2035
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		12/01/2011	SCHEDULED REDEMPTION		102,698	102,698	98,799	100,723		1,975		1,975		102,698				2,865	01/01/2036
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		12/01/2011	SCHEDULED REDEMPTION		2,580	2,580	2,613	2,607		(27)		(27)		2,580				95	10/01/2036
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		12/01/2011	SCHEDULED REDEMPTION		437,114	437,114	444,148	445,385		(8,271)		(8,271)		437,114				12,542	07/01/2038
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD #G04832		09/01/2011	Various		22,847,129	21,572,490	21,949,144	21,986,835		(93,159)		(93,159)		21,893,675		953,454	953,454	745,113	10/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		12/01/2011	SCHEDULED REDEMPTION		355,801	355,801	342,291	346,386		9,414		9,414		355,801				10,636	08/01/2035
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD #G08191		09/06/2011	Various		10,523,015	9,898,173	10,090,060	10,089,095		(24,381)		(24,381)		10,064,714		458,301	458,301	347,584	04/01/2037
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		12/01/2011	SCHEDULED REDEMPTION		26,605	26,605	24,763	25,992		613		613		26,605				572	02/01/2037
3128JJ-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		12/01/2011	Various		3,394	3,394	3,505	3,411		(17)		(17)		3,394				106	12/01/2011
3128JJ-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		12/01/2011	SCHEDULED REDEMPTION		54,806	54,806	56,365	55,182		(375)		(375)		54,806				2,327	09/01/2012
3128JK-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		12/01/2011	SCHEDULED REDEMPTION		216,069	216,069	232,866			(16,797)		(16,797)		216,069				1,981	12/01/2018
3128JK-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		12/01/2011	SCHEDULED REDEMPTION		129,765	129,765	126,852	127,695		2,070		2,070		129,765				3,161	02/01/2020
3128JK-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		12/01/2011	SCHEDULED REDEMPTION		13,790	13,790	14,308	14,200		(410)		(410)		13,790				425	04/01/2020
3128JK-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		12/01/2011	SCHEDULED REDEMPTION		56,781	56,781	57,750	57,307		(526)		(526)		56,781				1,568	08/01/2020
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		12/01/2011	SCHEDULED REDEMPTION		21,450	21,450	22,229	22,108		(658)		(658)		21,450				616	12/01/2020
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		12/01/2011	SCHEDULED REDEMPTION		8,463	8,463	8,688	8,671		(208)		(208)		8,463				219	03/01/2021
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031		12/01/2011	SCHEDULED REDEMPTION		138,217	138,217	145,042	145,034		(6,817)		(6,817)		138,217				4,460	05/01/2021
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		12/01/2011	SCHEDULED REDEMPTION		16,255	16,255	16,933	17,054		(799)		(799)		16,255				502	06/01/2021
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		12/01/2011	SCHEDULED REDEMPTION		27,548	27,548	28,908	28,922		(1,375)		(1,375)		27,548				857	06/01/2021
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		12/01/2011	SCHEDULED REDEMPTION		16,889	16,889	17,593	17,655		(766)		(766)		16,889				512	07/01/2021
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		12/01/2011	SCHEDULED REDEMPTION		3,844	3,844	3,946	3,970		(126)		(126)		3,844				106	06/01/2021
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		12/01/2011	SCHEDULED REDEMPTION		118,699	118,699	124,525	125,816		(7,118)		(7,118)		118,699				3,644	08/01/2021
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		12/01/2011	SCHEDULED REDEMPTION		163,782	163,782	171,730	172,843		(9,061)		(9,061)		163,782				4,984	08/01/2021
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		12/01/2011	SCHEDULED REDEMPTION		104,737	104,737	109,209	111,239		(6,502)		(6,502)		104,737				3,248	09/01/2021
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392		12/01/2011	SCHEDULED REDEMPTION		1,942,841	1,942,841	2,050,001	2,049,808		(106,967)		(106,967)		1,942,841				60,163	09/01/2021
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		12/01/2011	SCHEDULED REDEMPTION		569,714	569,714	597,473	600,450		(30,736)		(30,736)		569,714				17,430	12/01/2021
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		12/01/2011	SCHEDULED REDEMPTION		14,909	14,909	15,531	15,761		(852)		(852)		14,909				455	11/01/2021
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD #G12521		09/07/2011	Various		19,288,085	18,211,138	19,110,312	19,082,954		(185,235)		(185,235)		18,897,719		390,366	390,366	629,159	12/01/2021
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		12/01/2011	SCHEDULED REDEMPTION		4,306	4,306	4,519	4,595		(289)		(289)		4,306				132	01/01/2022
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548		12/01/2011	SCHEDULED REDEMPTION		92,007	92,007	95,918	97,299		(5,292)		(5,292)		92,007				2,815	01/01/2022
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		12/01/2011	SCHEDULED REDEMPTION		147,743	147,743	153,907	156,049		(8,306)		(8,306)		147,743				4,463	03/01/2022
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		12/01/2011	SCHEDULED REDEMPTION		140,008	140,008	145,848	147,518		(7,511)		(7,511)		140,008				4,271	02/01/2022
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		12/01/2011	SCHEDULED REDEMPTION		110,078	110,078	114,758	116,140		(6,062)		(6,062)		110,078				3,414	03/01/2022
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		12/01/2011	SCHEDULED REDEMPTION		140,760	140,760	146,633	148,800		(8,039)		(8,039)		140,760				4,210	04/01/2022
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		12/01/2011	SCHEDULED REDEMPTION		189,601	189,601	198,963	200,394		(10,793)		(10,793)		189,601				5,833	04/01/2022
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		12/01/2011	SCHEDULED REDEMPTION		67,614	67,614	70,501	71,353		(3,739)		(3,739)		67,614				2,078	04/01/2022
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		12/01/2011	SCHEDULED REDEMPTION		11,550	11,550	12,121	12,156		(605)		(605)		11,550				367	04/01/2022
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		12/01/2011	SCHEDULED REDEMPTION		85,465	85,465	89,685	89,960		(4,495)		(4,495)		85,465				2,599	05/01/2022
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		12/01/2011	SCHEDULED REDEMPTION		73,585	73,585	77,219	77,813		(4,227)		(4,227)		73,585				2,220	06/01/2022
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		12/01/2011	SCHEDULED REDEMPTION		286,298	286,298	296,385	298,400		(12,102)		(12,102)		286,298				7,737	06/01/2022
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		12/01/2011	SCHEDULED REDEMPTION		2,936	2,936	3,058	3,107		(171)		(171)		2,936				91	05/01/2022
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		12/01/2011	SCHEDULED REDEMPTION		138,184	138,184	143,145	144,705		(6,522)		(6,522)		138,184				3,741	07/01/2022
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		12/01/2011	SCHEDULED REDEMPTION		10,979	10,979	11,521	11,558		(579)		(579)		10,979				350	07/01/2022
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		12/01/2011	SCHEDULED REDEMPTION		49,564	49,564	51,680	52,313		(2,749)		(2,749)		49,564				1,497	07/01/2022
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		12/01/2011	SCHEDULED REDEMPTION		134,952	134,952	139,706	142,218		(7,267)		(7,267)		134,952				3,691	07/01/2022
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		12/01/2011	SCHEDULED REDEMPTION		7,050	7,050	7,344	7,439		(389)		(389)		7,050				222	08/01/2022
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		12/01/2011	SCHEDULED REDEMPTION		490,115	490,115	511,029	520,493		(30,378)		(30,378)		490,115				14,867	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		12/01/2011	SCHEDULED REDEMPTION		282,210	282,210	294,006	297,998		(15,788)		(15,788)		282,210				8,625	09/01/2022
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		12/01/2011	SCHEDULED REDEMPTION		8,872	8,872	9,310	9,477		(605)		(605)		8,872				275	11/01/2022
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		12/01/2011	SCHEDULED REDEMPTION		6,566	6,566	6,740	6,707		(141)		(141)		6,566				159	07/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		12/01/2011	SCHEDULED REDEMPTION		608,746	608,746	632,740	635,713		(26,966)		(26,966)		608,746				16,816	10/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		12/01/2011	SCHEDULED REDEMPTION		170,302	170,302	174,819	175,217		(4,915)		(4,915)		170,302				4,349	10/01/2022
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		12/01/2011	SCHEDULED REDEMPTION		14,077	14,077	14,451	14,478		(401)		(401)		14,077				334	11/01/2022
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		12/01/2011	SCHEDULED REDEMPTION		111,920	111,920	115,850	118,194		(6,275)		(6,275)		111,920				3,005	12/01/2022
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		12/01/2011	SCHEDULED REDEMPTION		24,342	24,342	25,197	25,722		(1,380)		(1,380)		24,342				683	11/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		12/01/2011	SCHEDULED REDEMPTION		254,835	254,835	265,809	270,512		(15,677)		(15,677)		254,835				7,800	12/01/2022
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		12/01/2011	SCHEDULED REDEMPTION		269,898	269,898	281,158	288,628		(18,730)		(18,730)		269,898				7,670	01/01/2023
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		12/01/2011	SCHEDULED REDEMPTION		236,140	236,140	246,589	250,996		(14,856)		(14,856)		236,140				6,720	01/01/2023
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		12/01/2011	SCHEDULED REDEMPTION		138,374	138,374	144,147	145,224		(6,850)		(6,850)		138,374				4,257	10/01/2022
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		12/01/2011	SCHEDULED REDEMPTION		203,866	203,866	212,424	215,124		(11,258)		(11,258)		203,866				6,229	12/01/2022
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		12/01/2011	SCHEDULED REDEMPTION		5,118	5,118	5,371	5,464		(345)		(345)		5,118				158	02/01/2023
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		12/01/2011	SCHEDULED REDEMPTION		5,776,968	5,776,968	6,004,662	6,051,282		(274,313)		(274,313)		5,776,968				156,413	02/01/2023
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		12/01/2011	SCHEDULED REDEMPTION		359,580	359,580	373,752	377,786		(18,206)		(18,206)		359,580				9,622	02/01/2023
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022		12/01/2011	SCHEDULED REDEMPTION		224,198	224,198	233,552	239,908		(15,709)		(15,709)		224,198				6,660	02/01/2023
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024		12/01/2011	SCHEDULED REDEMPTION		194,152	194,152	203,739	205,352		(11,199)		(11,199)		194,152				5,969	10/01/2022
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		12/01/2011	SCHEDULED REDEMPTION		63,866	63,866	66,592	67,659		(3,793)		(3,793)		63,866				1,987	08/01/2022
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		12/01/2011	SCHEDULED REDEMPTION		147,126	147,126	153,264	155,925		(8,799)		(8,799)		147,126				4,452	02/01/2023
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		12/01/2011	SCHEDULED REDEMPTION		131,116	131,116	137,590	138,412		(7,296)		(7,296)		131,116				3,963	04/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2011	SCHEDULED REDEMPTION		334,456	334,456	346,610	353,460		(19,004)		(19,004)		334,456				9,918	04/01/2023
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		12/01/2011	SCHEDULED REDEMPTION		69,925	69,925	73,378	74,150		(4,224)		(4,224)		69,925				2,153	09/01/2021
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		12/01/2011	SCHEDULED REDEMPTION		1,125,006	1,125,006	1,165,659	1,192,650		(67,645)		(67,645)		1,125,006				30,719	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		12/01/2011	SCHEDULED REDEMPTION		207,001	207,001	212,491	212,102		(5,101)		(5,101)		207,001				5,524	05/01/2023
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		12/01/2011	SCHEDULED REDEMPTION		66,320	66,320	69,129	70,226		(3,907)		(3,907)		66,320				2,032	04/01/2023
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		12/01/2011	SCHEDULED REDEMPTION		37,274	37,274	38,583	38,968		(1,694)		(1,694)		37,274				1,042	07/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		12/01/2011	SCHEDULED REDEMPTION		549,788	549,788	570,405	583,976		(34,188)		(34,188)		549,788				15,030	05/01/2023
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		12/01/2011	SCHEDULED REDEMPTION		1,157,994	1,157,994	1,188,708	1,190,474		(32,480)		(32,480)		1,157,994				31,431	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		12/01/2011	SCHEDULED REDEMPTION		1,059,544	1,059,544	1,098,821	1,116,170		(56,626)		(56,626)		1,059,544				29,500	06/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		12/01/2011	SCHEDULED REDEMPTION		9,964	9,964	10,314	10,442		(479)		(479)		9,964				288	08/01/2023
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		12/01/2011	SCHEDULED REDEMPTION		267,675	267,675	280,839	285,583		(17,907)		(17,907)		267,675				8,300	08/01/2023
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		12/01/2011	SCHEDULED REDEMPTION		172,721	172,721	181,137	183,134		(10,413)		(10,413)		172,721				5,227	09/01/2023
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		12/01/2011	SCHEDULED REDEMPTION		100,029	100,029	104,968	106,140		(6,111)		(6,111)		100,029				3,069	11/01/2023
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		12/01/2011	SCHEDULED REDEMPTION		9,366	9,366	9,756	9,933		(568)		(568)		9,366				291	10/01/2023
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		12/01/2011	SCHEDULED REDEMPTION		240,187	240,187	250,996	254,602		(14,415)		(14,415)		240,187				7,598	12/01/2023
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		12/01/2011	SCHEDULED REDEMPTION		13,654	13,654	14,224	14,467		(812)		(812)		13,654				428	12/01/2021
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347		12/01/2011	SCHEDULED REDEMPTION		347,112	347,112	364,251	373,974		(26,861)		(26,861)		347,112				10,825	05/01/2023
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		12/01/2011	SCHEDULED REDEMPTION		5,695	5,695	5,976	6,061		(367)		(367)		5,695				168	10/01/2022
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2011	SCHEDULED REDEMPTION		1,307,251	1,307,251	1,353,270	1,384,731		(77,480)		(77,480)		1,307,251				37,234	12/01/2023
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		12/01/2011	SCHEDULED REDEMPTION		120,430	120,430	124,946	127,548		(7,118)		(7,118)		120,430				3,414	11/01/2023
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		12/01/2011	SCHEDULED REDEMPTION		109,742	109,742	114,320	116,278		(6,536)		(6,536)		109,742				3,365	12/01/2023
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		12/01/2011	SCHEDULED REDEMPTION		160,347	160,347	166,667	167,852		(7,505)		(7,505)		160,347				4,526	01/01/2024
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		12/01/2011	SCHEDULED REDEMPTION		20,944	20,944	21,729	22,001		(1,057)		(1,057)		20,944				586	04/01/2023
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		12/01/2011	SCHEDULED REDEMPTION		8,085	8,085	8,388	8,470		(384)		(384)		8,085				225	02/01/2024
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		12/01/2011	SCHEDULED REDEMPTION		4,230,653	4,230,653	4,356,250	4,458,995		(228,343)		(228,343)		4,230,653				111,373	02/01/2024
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		12/01/2011	SCHEDULED REDEMPTION		418,281	418,281	433,742	451,515		(33,234)		(33,234)		418,281				12,731	02/01/2024
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		12/01/2011	SCHEDULED REDEMPTION		57,832	57,832	60,001	61,451		(3,619)		(3,619)		57,832				1,588	02/01/2024
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		12/01/2011	SCHEDULED REDEMPTION		59,043	59,043	61,958	62,221		(3,179)		(3,179)		59,043				1,828	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2011	SCHEDULED REDEMPTION		1,008,387	1,008,387	1,047,440	1,065,944		(57,557)		(57,557)		1,008,387				27,417	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2011	SCHEDULED REDEMPTION		1,131,229	1,131,229	1,175,816	1,204,592		(73,362)		(73,362)		1,131,229				31,729	01/01/2024
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		12/01/2011	SCHEDULED REDEMPTION		261,181	261,181	270,976	275,162		(13,980)		(13,980)		261,181				7,285	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		12/01/2011	SCHEDULED REDEMPTION		333,923	333,923	346,240	349,606		(15,683)		(15,683)		333,923				9,727	12/01/2022
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		12/01/2011	SCHEDULED REDEMPTION		83,292	83,292	87,404	89,613		(6,322)		(6,322)		83,292				2,654	01/01/2024
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD #G13511		09/01/2011	Various		34,930,128	33,290,887	34,157,799	34,109,799		(189,408)		(189,408)		33,920,391		1,009,737	1,009,737	1,050,463	04/01/2024
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		12/01/2011	SCHEDULED REDEMPTION		262,980	262,980	275,965	276,054		(13,074)		(13,074)		262,980				9,042	10/01/2017
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2011	SCHEDULED REDEMPTION		1,296,706	1,296,706	1,347,814	1,376,979		(80,273)		(80,273)		1,296,706				39,516	04/01/2024
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		12/01/2011	SCHEDULED REDEMPTION		42,535	42,535	44,635	45,059		(2,524)		(2,524)		42,535				1,214	12/01/2023
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD #G13611		09/07/2011	Various		26,469,269	25,047,523	26,159,006	26,270,431		(307,426)		(307,426)		25,963,005		506,263	506,263	854,906	01/01/2024
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		12/01/2011	SCHEDULED REDEMPTION		174,796	174,796	183,427	185,054		(10,258)		(10,258)		174,796				5,353	12/01/2023
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		12/01/2011	SCHEDULED REDEMPTION		87,948	87,948	83,980	85,041		2,907		2,907		87,948				1,975	07/01/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		12/01/2011	SCHEDULED REDEMPTION		13,684	13,684	14,197	14,150		(467)		(467)		13,684				367	08/01/2019
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		12/01/2011	SCHEDULED REDEMPTION		88,528	88,528	86,518	87,250		1,277		1,277		88,528				2,216	01/01/2020
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		12/01/2011	SCHEDULED REDEMPTION		6,431	6,431	6,748	6,671		(240)		(240)		6,431				222	04/01/2020
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		12/01/2011	SCHEDULED REDEMPTION		117,570	117,570	115,043	115,836		1,734		1,734		117,570				3,139	04/01/2020
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		12/01/2011	SCHEDULED REDEMPTION		109,240	109,240	106,845	107,777		1,463		1,463		109,240				2,408	05/01/2020
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		12/01/2011	SCHEDULED REDEMPTION		64,415	64,415	62,965	63,676		738		738		64,415				1,579	08/01/2020
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		12/01/2011	SCHEDULED REDEMPTION		14,858	14,858	15,478	15,563		(705)		(705)		14,858				455	01/01/2021
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		12/01/2011	SCHEDULED REDEMPTION		55,626	55,626	57,586	57,963		(2,337)		(2,337)		55,626				1,754	03/01/2021
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		12/01/2011	SCHEDULED REDEMPTION		9,055	9,055	9,433	9,532		(476)		(476)		9,055				276	03/01/2021
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		12/01/2011	SCHEDULED REDEMPTION		328,051	328,051	341,736	344,494		(16,443)		(16,443)		328,051				10,107	04/01/2021
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		12/01/2011	SCHEDULED REDEMPTION		41,449	41,449	43,495	43,731		(2,283)		(2,283)		41,449				1,255	05/01/2021
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		12/01/2011	SCHEDULED REDEMPTION		23,145	23,145	24,287	24,761		(1,616)		(1,616)		23,145				820	08/01/2021
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		12/01/2011	SCHEDULED REDEMPTION		143,571	143,571	149,561	152,458		(8,886)		(8,886)		143,571				4,575	10/01/2021
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		12/01/2011	SCHEDULED REDEMPTION		49,104	49,104	50,834	51,690		(2,586)		(2,586)		49,104				1,366	12/01/2021
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		12/01/2011	SCHEDULED REDEMPTION		335,635	335,635	349,845	356,795		(21,160)		(21,160)		335,635				10,835	12/01/2021
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		12/01/2011	SCHEDULED REDEMPTION		67,110	67,110	70,423	70,395		(3,285)		(3,285)		67,110				1,940	01/01/2022
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		12/01/2011	SCHEDULED REDEMPTION		11,685	11,685	12,124	12,281		(595)		(595)		11,685				321	03/01/2022
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		12/01/2011	SCHEDULED REDEMPTION		5,011	5,011	5,198	5,287		(276)		(276)		5,011				134	04/01/2022
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		12/01/2011	SCHEDULED REDEMPTION		146,311	146,311	151,466	154,162		(7,851)		(7,851)		146,311				3,921	06/01/2022
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		12/01/2011	SCHEDULED REDEMPTION		72,916	72,916	76,516	76,914		(3,998)		(3,998)		72,916				2,227	07/01/2022
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		12/01/2011	SCHEDULED REDEMPTION		28,244	28,244	29,533	29,906		(1,662)		(1,662)		28,244				878	08/01/2022
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		12/01/2011	SCHEDULED REDEMPTION		25,843	25,843	27,119	27,514		(1,672)		(1,672)		25,843				858	09/01/2022
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		12/01/2011	SCHEDULED REDEMPTION		81,725	81,725	85,214	87,401		(5,676)		(5,676)		81,725				2,438	10/01/2022
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		12/01/2011	SCHEDULED REDEMPTION		9,488	9,488	9,884	10,172		(684)		(684)		9,488				290	11/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		12/01/2011	SCHEDULED REDEMPTION		26,485	26,485	27,415	28,127		(1,642)		(1,642)		26,485				670	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		12/01/2011	SCHEDULED REDEMPTION		162,450	162,450	168,155	172,640		(10,189)		(10,189)		162,450				4,483	02/01/2023
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		12/01/2011	SCHEDULED REDEMPTION		105,332	105,332	110,533	111,093		(5,761)		(5,761)		105,332				3,358	02/01/2023
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		12/01/2011	SCHEDULED REDEMPTION		149,935	149,935	157,338	156,861		(6,926)		(6,926)		149,935				4,760	05/01/2023
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		12/01/2011	SCHEDULED REDEMPTION		183,326	183,326	188,188	187,105		(3,779)		(3,779)		183,326				5,288	06/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2011	SCHEDULED REDEMPTION		47,206	47,206	48,976	49,721		(2,515)		(2,515)		47,206				1,322	06/01/2023
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		12/01/2011	SCHEDULED REDEMPTION		5,890	5,890	6,181	6,231		(341)		(341)		5,890				168	06/01/2023
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		12/01/2011	SCHEDULED REDEMPTION		207,684	207,684	217,411	219,926		(12,242)		(12,242)		207,684				6,634	07/01/2023
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		12/01/2011	SCHEDULED REDEMPTION		140,945	140,945	146,825	151,813		(10,868)		(10,868)		140,945				4,786	08/01/2023
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		12/01/2011	SCHEDULED REDEMPTION		129,016	129,016	135,386	138,816		(9,800)		(9,800)		129,016				4,256	09/01/2023
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		12/01/2011	SCHEDULED REDEMPTION		6,642	6,642	6,970	7,131		(490)		(490)		6,642				207	10/01/2023
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		12/01/2011	SCHEDULED REDEMPTION		11,457	11,457	11,887	12,248		(791)		(791)		11,457				334	12/01/2023
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		12/01/2011	SCHEDULED REDEMPTION		48,833	48,833	50,918	52,561		(3,728)		(3,728)		48,833				1,517	12/01/2023
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		12/01/2011	SCHEDULED REDEMPTION		131,562	131,562	137,050	139,070		(7,508)		(7,508)		131,562				4,207	01/01/2024
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		12/01/2011	SCHEDULED REDEMPTION		2,047,186	2,047,186	2,101,485	2,094,080		(46,894)		(46,894)		2,047,186				57,502	04/01/2024
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		09/01/2011	Various		8,597,618	8,075,239	8,373,838	8,429,494		(126,420)		(126,420)		8,303,075		294,543	294,543	301,711	04/01/2024
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		12/01/2011	SCHEDULED REDEMPTION		52,063	52,063	51,520	51,794		269		269		52,063				2,810	12/01/2013
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		12/01/2011	SCHEDULED REDEMPTION		30,607	30,607	30,288	30,416		191		191		30,607				1,302	03/01/2014
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		12/01/2011	SCHEDULED REDEMPTION		6,595	6,595	6,529	6,552		43		43		6,595				216	10/01/2035
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		09/02/2011	Various		5,991,006	5,585,464	5,529,609	5,551,475		(4,377)		(4,377)		5,547,098		443,908	443,908	219,062	12/01/2035
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		09/02/2011	Various		4,581,862	4,254,041	4,211,500	4,239,889		(10,596)		(10,596)		4,229,293		352,569	352,569	174,576	12/01/2035
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		12/01/2011	SCHEDULED REDEMPTION		31,760	31,760	33,328	32,900		(1,140)		(1,140)		31,760				1,044	12/01/2020
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		12/01/2011	SCHEDULED REDEMPTION		132,438	132,438	138,978	139,051		(6,613)		(6,613)		132,438				4,223	01/01/2021
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		12/01/2011	SCHEDULED REDEMPTION		1,806	1,806	1,870	1,850		(44)		(44)		1,806				56	03/01/2021
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		12/01/2011	SCHEDULED REDEMPTION		7,529	7,529	7,795	7,811		(282)		(282)		7,529				238	04/01/2021
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		12/01/2011	SCHEDULED REDEMPTION		31,905	31,905	33,480	34,448		(2,543)		(2,543)		31,905				892	04/01/2021
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		12/01/2011	SCHEDULED REDEMPTION		91,437	91,437	89,420	89,665		1,773		1,773		91,437				1,767	06/01/2020
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		12/01/2011	SCHEDULED REDEMPTION		3,635	3,635	3,551	3,596		38		38		3,635				127	06/01/2019
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		12/01/2011	SCHEDULED REDEMPTION		192,684	192,684	188,271	189,141		3,543		3,543		192,684				4,363	08/01/2020
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		12/01/2011	SCHEDULED REDEMPTION		24,904	24,904	24,335	24,620		284		284		24,904				578	08/01/2020
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		12/01/2011	SCHEDULED REDEMPTION		205,916	205,916	216,083	214,767		(8,850)		(8,850)		205,916				5,381	07/01/2019
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		12/01/2011	SCHEDULED REDEMPTION		5,480	5,480	5,673	5,618		(138)		(138)		5,480				155	08/01/2021
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		12/01/2011	SCHEDULED REDEMPTION		14,485	14,485	15,090	15,406		(921)		(921)		14,485				435	08/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		12/01/2011	SCHEDULED REDEMPTION		192,051	192,051	200,063	210,111		(18,060)		(18,060)		192,051				4,225	09/01/2021
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		12/01/2011	SCHEDULED REDEMPTION		119,457	119,457	125,355	127,578		(8,122)		(8,122)		119,457				4,175	09/01/2021
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		12/01/2011	SCHEDULED REDEMPTION		2,668	2,668	2,800	2,943		(275)		(275)		2,668				66	09/01/2021
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		12/01/2011	SCHEDULED REDEMPTION		153,157	153,157	160,719	159,842		(6,685)		(6,685)		153,157				5,375	10/01/2021
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		12/01/2011	SCHEDULED REDEMPTION		36,211	36,211	37,804	38,350		(2,139)		(2,139)		36,211				927	10/01/2021
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		12/01/2011	SCHEDULED REDEMPTION		68,410	68,410	70,820	71,351		(2,942)		(2,942)		68,410				1,616	11/01/2021
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		12/01/2011	SCHEDULED REDEMPTION		2,754	2,754	2,857	2,930		(176)		(176)		2,754				86	11/01/2021
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		12/01/2011	SCHEDULED REDEMPTION		20,499	20,499	21,511	21,856		(1,358)		(1,358)		20,499				464	12/01/2021
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		12/01/2011	SCHEDULED REDEMPTION		6,521	6,521	6,766	6,644		(122)		(122)		6,521				218	12/01/2021
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		12/01/2011	SCHEDULED REDEMPTION		16,617	16,617	17,310	17,398		(782)		(782)		16,617				744	01/01/2022
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		12/01/2011	SCHEDULED REDEMPTION		69,276	69,276	72,697	73,509		(4,233)		(4,233)		69,276				2,388	01/01/2022
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		12/01/2011	SCHEDULED REDEMPTION		90,754	90,754	95,235	95,959		(5,205)		(5,205)		90,754				3,447	01/01/2022
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		12/01/2011	SCHEDULED REDEMPTION		484,799	484,799	508,736	502,953		(18,155)		(18,155)		484,799				13,929	01/01/2022
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		12/01/2011	SCHEDULED REDEMPTION		4,705	4,705	4,901	5,000		(295)		(295)		4,705				132	02/01/2022
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		12/01/2011	SCHEDULED REDEMPTION		4,563	4,563	4,734	4,763		(200)		(200)		4,563				124	03/01/2022
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		12/01/2011	SCHEDULED REDEMPTION		5,006	5,006	5,215	5,428		(422)		(422)		5,006				192	04/01/2022
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		12/01/2011	SCHEDULED REDEMPTION		11,306	11,306	11,778	12,209		(903)		(903)		11,306				333	05/01/2022
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		12/01/2011	SCHEDULED REDEMPTION		196,720	196,720	204,098	202,113		(5,392)		(5,392)		196,720				3,468	06/01/2022
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		12/01/2011	SCHEDULED REDEMPTION		43,220	43,220	45,065	45,313		(2,093)		(2,093)		43,220				1,106	06/01/2022
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		12/01/2011	SCHEDULED REDEMPTION		30,791	30,791	32,155	32,286		(1,495)		(1,495)		30,791				735	07/01/2022
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		12/01/2011	SCHEDULED REDEMPTION		6,104	6,104	6,332	6,599		(495)		(495)		6,104				217	08/01/2022
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		12/01/2011	SCHEDULED REDEMPTION		438,394	438,394	454,552	459,859		(21,465)		(21,465)		438,394				11,474	08/01/2022
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		12/01/2011	SCHEDULED REDEMPTION		122,412	122,412	127,835	132,084		(9,672)		(9,672)		122,412				3,519	08/01/2022
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		12/01/2011	SCHEDULED REDEMPTION		19,844	19,844	20,672	20,627		(783)		(783)		19,844				565	07/01/2022
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		12/01/2011	SCHEDULED REDEMPTION		10,164	10,164	10,588	11,564		(1,400)		(1,400)		10,164				221	09/01/2022
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		12/01/2011	SCHEDULED REDEMPTION		59,743	59,743	62,293	64,476		(4,734)		(4,734)		59,743				1,873	09/01/2022
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		12/01/2011	SCHEDULED REDEMPTION		316,549	316,549	329,755	337,715		(21,166)		(21,166)		316,549				9,760	10/01/2022
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		12/01/2011	SCHEDULED REDEMPTION		11,598	11,598	12,082	12,374		(777)		(777)		11,598				340	10/01/2022
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		12/01/2011	SCHEDULED REDEMPTION		16,573	16,573	17,265	17,440		(867)		(867)		16,573				441	10/01/2021
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		12/01/2011	SCHEDULED REDEMPTION		7,566	7,566	7,882	7,899		(333)		(333)		7,566				299	11/01/2022
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		12/01/2011	SCHEDULED REDEMPTION		5,052	5,052	5,262	5,327		(276)		(276)		5,052				190	11/01/2022
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		12/01/2011	SCHEDULED REDEMPTION		5,205	5,205	5,422	5,489		(285)		(285)		5,205				166	12/01/2022
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		12/01/2011	SCHEDULED REDEMPTION		6,959	6,959	7,249	7,512		(553)		(553)		6,959				282	12/01/2022
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		12/01/2011	SCHEDULED REDEMPTION		2,491	2,491	2,585	2,760		(268)		(268)		2,491				68	12/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		12/01/2011	SCHEDULED REDEMPTION		223,115	223,115	234,131	232,361		(9,246)		(9,246)		223,115				9,850	12/01/2022
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		12/01/2011	SCHEDULED REDEMPTION		4,620	4,620	4,813	4,893		(273)		(273)		4,620				136	12/01/2022
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		12/01/2011	SCHEDULED REDEMPTION		2,809	2,809	2,936	2,952		(143)		(143)		2,809				102	01/01/2023
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		12/01/2011	SCHEDULED REDEMPTION		140,278	140,278	145,204	145,655		(5,377)		(5,377)		140,278				4,355	02/01/2023
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		12/01/2011	SCHEDULED REDEMPTION		148,448	148,448	154,015	157,662		(9,214)		(9,214)		148,448				3,980	01/01/2023
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		12/01/2011	SCHEDULED REDEMPTION		233,181	233,181	244,694	241,470		(8,290)		(8,290)		233,181				7,862	01/01/2023
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		12/01/2011	SCHEDULED REDEMPTION		43,133	43,133	45,263	45,965		(2,832)		(2,832)		43,133				784	01/01/2023
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		12/01/2011	SCHEDULED REDEMPTION		154,867	154,867	160,313	159,954		(5,087)		(5,087)		154,867				4,564	02/01/2018
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		12/01/2011	SCHEDULED REDEMPTION		92,676	92,676	95,941	99,887		(7,211)		(7,211)		92,676				2,480	02/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		12/01/2011	SCHEDULED REDEMPTION		8,906	8,906	9,257	9,352		(446)		(446)		8,906				263	04/01/2023
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		12/01/2011	SCHEDULED REDEMPTION		185,243	185,243	191,781	194,721		(9,478)		(9,478)		185,243				4,709	04/01/2023
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		12/01/2011	SCHEDULED REDEMPTION		160,778	160,778	167,115	167,143		(6,365)		(6,365)		160,778				3,753	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		12/01/2011	SCHEDULED REDEMPTION		276,209	276,209	283,535	283,557		(7,348)		(7,348)		276,209				6,857	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		12/01/2011	SCHEDULED REDEMPTION		1,613,325	1,613,325	1,670,180	1,732,612		(119,287)		(119,287)		1,613,325				43,519	05/01/2023
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		12/01/2011	SCHEDULED REDEMPTION		187,627	187,627	194,663	195,783		(8,156)		(8,156)		187,627				4,981	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		12/01/2011	SCHEDULED REDEMPTION		15,403	15,403	15,943	16,597		(1,195)		(1,195)		15,403				437	06/01/2023
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		12/01/2011	SCHEDULED REDEMPTION		150,525	150,525	155,811	157,657		(7,132)		(7,132)		150,525				3,901	12/01/2022
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		12/01/2011	SCHEDULED REDEMPTION		13,343	13,343	13,843	14,085		(742)		(742)		13,343				399	07/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		12/01/2011	SCHEDULED REDEMPTION		1,215,982	1,215,982	1,276,021	1,298,331		(82,349)		(82,349)		1,215,982				40,650	12/01/2022
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		12/01/2011	SCHEDULED REDEMPTION		62,822	62,822	65,923	68,140		(5,318)		(5,318)		62,822				1,972	07/01/2023
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		12/01/2011	SCHEDULED REDEMPTION		8,744	8,744	9,109	9,213		(469)		(469)		8,744				289	08/01/2023
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		12/01/2011	SCHEDULED REDEMPTION		906,801	906,801	951,574	1,005,666		(98,865)		(98,865)		906,801				25,052	08/01/2023
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		12/01/2011	SCHEDULED REDEMPTION		95,074	95,074	99,768	103,866		(8,793)		(8,793)		95,074				1,272	09/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		12/01/2011	SCHEDULED REDEMPTION		166,052	166,052	173,148	177,594		(11,541)		(11,541)		166,052				3,907	09/01/2023
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		12/01/2011	SCHEDULED REDEMPTION		6,769	6,769	7,103	7,486		(717)		(717)		6,769				234	08/01/2023
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		12/01/2011	SCHEDULED REDEMPTION		28,559	28,559	29,970	30,742		(2,183)		(2,183)		28,559				920	08/01/2023
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		12/01/2011	SCHEDULED REDEMPTION		96,107	96,107	100,117	110,328		(14,221)		(14,221)		96,107				2,928	09/01/2023
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		12/01/2011	SCHEDULED REDEMPTION		16,888	16,888	17,481	17,765		(877)		(877)		16,888				388	09/01/2023
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		12/01/2011	SCHEDULED REDEMPTION		17,137	17,137	17,927	18,698		(1,560)		(1,560)		17,137				539	10/01/2023
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		12/01/2011	SCHEDULED REDEMPTION		164,675	164,675	170,458	174,615		(9,940)		(9,940)		164,675				4,560	10/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		12/01/2011	SCHEDULED REDEMPTION		1,540,623	1,540,623	1,594,875	1,711,680		(171,057)		(171,057)		1,540,623				41,481	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		12/01/2011	SCHEDULED REDEMPTION		794,317	794,317	822,621	871,854		(77,538)		(77,538)		794,317				21,244	11/01/2023
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		12/01/2011	SCHEDULED REDEMPTION		41,053	41,053	43,080	42,876		(1,823)		(1,823)		41,053				1,414	12/01/2023
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		12/01/2011	SCHEDULED REDEMPTION		104,777	104,777	109,251	112,106		(7,329)		(7,329)		104,777				4,004	12/01/2023
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		12/01/2011	SCHEDULED REDEMPTION		10,613	10,613	11,011	12,624		(2,012)		(2,012)		10,613				228	12/01/2023
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		12/01/2011	SCHEDULED REDEMPTION		13,758	13,758	14,437	14,603		(845)		(845)		13,758				484	01/01/2019
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		12/01/2011	SCHEDULED REDEMPTION		177,085	177,085	183,304	182,193		(5,108)		(5,108)		177,085				7,246	01/01/2024
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		12/01/2011	SCHEDULED REDEMPTION		298,744	298,744	309,270	307,897		(9,154)		(9,154)		298,744				11,969	01/01/2019
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		12/01/2011	SCHEDULED REDEMPTION		101,359	101,359	105,687	104,340		(2,981)		(2,981)		101,359				4,257	11/01/2023
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		12/01/2011	SCHEDULED REDEMPTION		109,449	109,449	114,853	118,591		(9,142)		(9,142)		109,449				2,868	02/01/2019
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		12/01/2011	SCHEDULED REDEMPTION		4,413	4,413	4,568	4,621		(208)		(208)		4,413				120	02/01/2024
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		12/01/2011	SCHEDULED REDEMPTION		148,102	148,102	153,607	154,150		(6,048)		(6,048)		148,102				4,738	03/01/2024
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		12/01/2011	SCHEDULED REDEMPTION		225,566	225,566	234,025	237,064		(11,498)		(11,498)		225,566				5,334	02/01/2024
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		12/01/2011	SCHEDULED REDEMPTION		116,191	116,191	120,549	119,803		(3,612)		(3,612)		116,191				3,437	03/01/2024
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		12/01/2011	SCHEDULED REDEMPTION		230,958	230,958	242,361	249,327		(18,369)		(18,369)		230,958				6,744	03/01/2019
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		12/01/2011	SCHEDULED REDEMPTION		70,800	70,800	72,678	72,235		(1,434)		(1,434)		70,800				2,012	04/01/2024
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		12/01/2011	SCHEDULED REDEMPTION		95,721	95,721	99,310	98,070		(2,350)		(2,350)		95,721				3,371	03/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		12/01/2011	SCHEDULED REDEMPTION		265,068	265,068	272,099	270,569		(5,500)		(5,500)		265,068				9,020	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		12/01/2011	SCHEDULED REDEMPTION		334,942	334,942	343,826	341,677		(6,735)		(6,735)		334,942				8,743	04/01/2024
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		12/01/2011	SCHEDULED REDEMPTION		22,872	22,872	23,675	23,430		(558)		(558)		22,872				629	05/01/2024
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		12/01/2011	SCHEDULED REDEMPTION		152,622	152,622	158,638	157,724		(5,102)		(5,102)		152,622				3,142	07/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		12/01/2011	SCHEDULED REDEMPTION		520,124	520,124	545,805	539,088		(18,964)		(18,964)		520,124				15,125	07/01/2024
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035		12/01/2011	SCHEDULED REDEMPTION		1,124,310	1,124,310	1,168,580	1,164,655		(40,344)		(40,344)		1,124,310				27,896	04/01/2022
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2011	SCHEDULED REDEMPTION		49,947	49,947	48,792	49,101		846		846		49,947				1,483	08/01/2028
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		11/01/2011	SCHEDULED REDEMPTION		98,887	98,887	97,837	97,996		891		891		98,887				6,171	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		12/01/2011	SCHEDULED REDEMPTION		28,578	28,578	27,918	28,021		557		557		28,578				1,115	08/01/2028
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		09/09/2011	Various		459,349	413,846	408,802	411,060		179		179		411,240		48,110	48,110	19,039	04/01/2029
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		09/08/2011	Various		566,928	488,324	488,476	488,470		(18)		(18)		488,452		78,475	78,475	28,356	08/01/2029
31361C-U9-0	FED NATL MTG ASSOC #027608		12/01/2011	SCHEDULED REDEMPTION		3,337	3,337	3,413	3,374		(37)		(37)		3,337				172	06/01/2016
31361M-ML-0	FED NATL MTG ASSOC #035463		12/01/2011	SCHEDULED REDEMPTION		1,614	1,614	1,682	1,673		(59)		(59)		1,614				69	02/01/2017
313615-H4-1	FED NATL MTG ASSOC #050651		12/01/2011	SCHEDULED REDEMPTION		156	156	162	166		(10)		(10)		156				9	08/01/2022
313615-L4-6	FED NATL MTG ASSOC #050747		06/03/2011	Various		389,388	344,217	342,927	342,922		208		208		343,129		46,258	46,258	12,125	06/01/2023
31365D-JD-8	FED NATL MTG ASSOC #124560		12/01/2011	SCHEDULED REDEMPTION		1,432	1,432	1,471	1,471		(40)		(40)		1,432				67	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653		12/01/2011	SCHEDULED REDEMPTION		102	102	106	109		(7)		(7)		102				4	01/01/2023
31365D-T7-0	FED NATL MTG ASSOC #124874		06/03/2011	Various		216,371	190,683	189,968	189,990		38		38		190,029		26,342	26,342	6,769	05/01/2023
31365T-2M-1	FED NATL MTG ASSOC #137680		12/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985		12/01/2011	SCHEDULED REDEMPTION		935	935	970	977		(42)		(42)		935				33	09/01/2022
31368H-BN-2	FED NATL MTG ASSOC #190045		12/01/2011	SCHEDULED REDEMPTION		5,185	5,185	5,428	5,404		(218)		(218)		5,185				257	04/01/2017
31368H-H2-2	FED NATL MTG ASSOC #190249		12/01/2011	SCHEDULED REDEMPTION		1,279	1,279	1,268	1,269		10		10		1,279				48	10/01/2023
31368H-JV-6	FED NATL MTG ASSOC #190276		12/01/2011	SCHEDULED REDEMPTION		1,233	1,233	1,295	1,297		(64)		(64)		1,233				46	10/01/2024
31368H-K8-5	FED NATL MTG ASSOC #190319		12/01/2011	SCHEDULED REDEMPTION		1,445	1,445	1,448	1,451		(7)		(7)		1,445				54	02/01/2032
31368H-K9-3	FED NATL MTG ASSOC #190320		12/01/2011	SCHEDULED REDEMPTION		3,934	3,934	4,112	4,368		(434)		(434)		3,934				168	04/01/2032
31369B-U8-6	FED NATL MTG ASSOC #205907		12/01/2011	SCHEDULED REDEMPTION		704	704	716	717		(13)		(13)		704				31	03/01/2023
31370F-5C-3	FED NATL MTG ASSOC #230443		12/01/2011	SCHEDULED REDEMPTION		446	446	460	459		(12)		(12)		446				18	09/01/2023
31371E-U6-0	FED NATL MTG ASSOC #250005		12/01/2011	SCHEDULED REDEMPTION		26,672	26,672	27,564	30,148		(3,475)		(3,475)		26,672				1,076	04/01/2024
31371E-ZT-5	FED NATL MTG ASSOC #250154		12/01/2011	SCHEDULED REDEMPTION		7,111	7,111	7,308	7,325		(214)		(214)		7,111				309	12/01/2024
31371E-5J-0	FED NATL MTG ASSOC #250249		12/01/2011	SCHEDULED REDEMPTION		94	94	99	98		(4)		(4)		94				5	01/01/2015
31371E-5P-6	FED NATL MTG ASSOC #250254		12/01/2011	SCHEDULED REDEMPTION		212	212	225	223		(11)		(11)		212				12	02/01/2015
31371F-JY-9	FED NATL MTG ASSOC #250579		05/01/2011	SCHEDULED REDEMPTION		699	699	707	699						699				9	06/01/2011
31371G-TR-1	FED NATL MTG ASSOC #251760		12/01/2011	SCHEDULED REDEMPTION		1,577	1,577	1,571	1,577						1,577				55	06/01/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31371G-XA-3	FED NATL MTG ASSOC #251873		12/01/2011	SCHEDULED REDEMPTION		78	78	76	76		2		2		78				3	05/01/2028
31371H-E4-6	FED NATL MTG ASSOC #252255		12/01/2011	SCHEDULED REDEMPTION		1,440	1,440	1,374	1,350		90		90		1,440				58	02/01/2029
31371H-GY-8	FED NATL MTG ASSOC #252315		12/01/2011	SCHEDULED REDEMPTION		48,485	48,485	46,068	46,972		1,513		1,513		48,485				1,444	02/01/2029
31371H-JY-5	FED NATL MTG ASSOC #252379		06/03/2011	Various		981,237	909,867	863,094	878,782		1,216		1,216		879,998		101,239	101,239	24,783	04/01/2029
31371H-LU-0	FED NATL MTG ASSOC #252439		12/01/2011	SCHEDULED REDEMPTION		799	799	839	847		(48)		(48)		799				32	05/01/2029
31371H-NN-4	FED NATL MTG ASSOC #252497		12/01/2011	SCHEDULED REDEMPTION		2,674	2,674	2,680	2,689		(15)		(15)		2,674				103	06/01/2029
31371H-NQ-7	FED NATL MTG ASSOC #252499		12/01/2011	SCHEDULED REDEMPTION		3,635	3,635	3,765	3,750		(115)		(115)		3,635				139	06/01/2019
31371H-VG-0	FED NATL MTG ASSOC #252715		12/01/2011	SCHEDULED REDEMPTION		1,195	1,195	1,255	1,266		(70)		(70)		1,195				46	09/01/2029
31371H-X9-4	FED NATL MTG ASSOC #252804		12/01/2011	SCHEDULED REDEMPTION		1,392	1,392	1,462	1,485		(93)		(93)		1,392				48	10/01/2029
31371H-2B-3	FED NATL MTG ASSOC #252870		12/01/2011	SCHEDULED REDEMPTION		5,438	5,438	5,406	5,485		(46)		(46)		5,438				207	11/01/2014
31371H-2D-9	FED NATL MTG ASSOC #252872		12/01/2011	SCHEDULED REDEMPTION		2,173	2,173	2,238	2,236		(64)		(64)		2,173				62	11/01/2029
31371H-4H-8	FED NATL MTG ASSOC #252924		12/01/2011	SCHEDULED REDEMPTION		3,114	3,114	3,007	2,980		135		135		3,114				125	12/01/2029
31371J-BA-1	FED NATL MTG ASSOC #253033		12/01/2011	SCHEDULED REDEMPTION		9,444	9,444	9,807	9,802		(358)		(358)		9,444				391	02/01/2015
31371J-BE-3	FED NATL MTG ASSOC #253037		06/03/2011	Various		99,293	85,098	90,582	94,299		(744)		(744)		93,555		5,738	5,738	3,275	02/01/2030
31371J-BM-5	FED NATL MTG ASSOC #253044		12/01/2011	SCHEDULED REDEMPTION		3,465	3,465	3,497	3,483		(18)		(18)		3,465				170	11/01/2014
31371J-DM-3	FED NATL MTG ASSOC #253108		12/01/2011	SCHEDULED REDEMPTION		893	893	916	914		(21)		(21)		893				42	03/01/2015
31371J-DS-0	FED NATL MTG ASSOC #253113		12/01/2011	SCHEDULED REDEMPTION		10,909	10,909	11,327	11,982		(1,073)		(1,073)		10,909				458	03/01/2030
31371J-GA-6	FED NATL MTG ASSOC #253193		12/01/2011	SCHEDULED REDEMPTION		3,842	3,842	3,873	3,887		(45)		(45)		3,842				165	04/01/2015
31371J-ND-2	FED NATL MTG ASSOC #253388		12/01/2011	SCHEDULED REDEMPTION		1,034	1,034	1,044	1,042		(7)		(7)		1,034				53	07/01/2015
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2011	Various		27,332	23,724	25,125	27,240		(876)		(876)		26,364		967	967	1,447	08/01/2030
31371J-SC-9	FED NATL MTG ASSOC #253515		12/01/2011	SCHEDULED REDEMPTION		13,062	13,062	13,563	14,246		(1,185)		(1,185)		13,062				616	11/01/2030
31371J-S6-2	FED NATL MTG ASSOC #253541		12/01/2011	SCHEDULED REDEMPTION		2,893	2,893	3,004	3,022		(129)		(129)		2,893				121	12/01/2015
31371J-UE-2	FED NATL MTG ASSOC #253581		12/01/2011	SCHEDULED REDEMPTION		6,616	6,616	6,852	6,901		(285)		(285)		6,616				290	01/01/2016
31371J-UG-7	FED NATL MTG ASSOC #253583		12/01/2011	SCHEDULED REDEMPTION		77	77	80	85		(8)		(8)		77				3	01/01/2031
31371J-UT-9	FED NATL MTG ASSOC #253594		09/14/2011	Various		180,205	155,957	157,711	155,625		3,932		3,932		159,558		20,647	20,647	9,816	10/01/2023
31371J-V4-3	FED NATL MTG ASSOC #253635		12/01/2011	SCHEDULED REDEMPTION		11,798	11,798	12,123	12,153		(355)		(355)		11,798				482	02/01/2016
31371J-WB-6	FED NATL MTG ASSOC #253642		12/01/2011	SCHEDULED REDEMPTION		3,376	3,376	3,529	3,838		(462)		(462)		3,376				104	02/01/2031
31371J-WC-4	FED NATL MTG ASSOC #253643		12/01/2011	SCHEDULED REDEMPTION		12,219	12,219	12,688	13,318		(1,099)		(1,099)		12,219				569	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673		12/01/2011	SCHEDULED REDEMPTION		1,215	1,215	1,249	1,325		(111)		(111)		1,215				55	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674		12/01/2011	SCHEDULED REDEMPTION		229	229	238	250		(20)		(20)		229				10	03/01/2031
31371J-3G-7	FED NATL MTG ASSOC #253799		12/01/2011	SCHEDULED REDEMPTION		10,030	10,030	10,238	10,218		(189)		(189)		10,030				390	05/01/2016
31371J-5E-0	FED NATL MTG ASSOC #253845		12/01/2011	SCHEDULED REDEMPTION		3,864	3,864	4,020	3,977		(113)		(113)		3,864				144	06/01/2016
31371J-5K-6	FED NATL MTG ASSOC #253850		12/01/2011	SCHEDULED REDEMPTION		6,321	6,321	6,559	6,532		(211)		(211)		6,321				281	06/01/2016
31371J-6Z-2	FED NATL MTG ASSOC #253888		09/20/2011	Various		42,108	38,802	39,768	39,690		(187)		(187)		39,502		2,606	2,606	1,707	07/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891		12/01/2011	SCHEDULED REDEMPTION		10,566	10,566	10,921	11,474		(908)		(908)		10,566				491	07/01/2031
31371J-7F-5	FED NATL MTG ASSOC #253894		12/01/2011	SCHEDULED REDEMPTION		16,316	16,316	17,134	17,524		(1,209)		(1,209)		16,316				621	08/01/2031
31371K-DL-2	FED NATL MTG ASSOC #254007		12/01/2011	SCHEDULED REDEMPTION		1,013	1,013	1,063	1,088		(75)		(75)		1,013				37	10/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016		12/01/2011	SCHEDULED REDEMPTION		4,137	4,137	4,381	4,543		(406)		(406)		4,137				233	09/01/2031
31371K-F9-7	FED NATL MTG ASSOC #254092		12/01/2011	SCHEDULED REDEMPTION		11,939	11,939	12,013	12,121		(182)		(182)		11,939				450	12/01/2031
31371K-HT-1	FED NATL MTG ASSOC #254142		12/01/2011	SCHEDULED REDEMPTION		1,026	1,026	1,048	1,046		(19)		(19)		1,026				40	01/01/2017
31371K-JY-8	FED NATL MTG ASSOC #254179		12/01/2011	SCHEDULED REDEMPTION		22,806	22,806	23,512	23,804		(997)		(997)		22,806				862	01/01/2022
31371K-LF-6	FED NATL MTG ASSOC #254226		12/01/2011	SCHEDULED REDEMPTION		7,172	7,172	7,358	7,208		(37)		(37)		7,172				198	02/01/2012
31371K-ML-2	FED NATL MTG ASSOC #254263		06/03/2011	Various		891,185	794,317	798,793	804,950		(1,425)		(1,425)		803,525		87,660	87,660	25,857	04/01/2032
31371K-NV-9	FED NATL MTG ASSOC #254304		12/01/2011	SCHEDULED REDEMPTION		17,657	17,657	18,203	18,444		(787)		(787)		17,657				606	05/01/2022
31371K-N3-1	FED NATL MTG ASSOC #254310		12/01/2011	SCHEDULED REDEMPTION		19,358	19,358	19,837	19,795		(437)		(437)		19,358				710	05/01/2032
31371K-N4-9	FED NATL MTG ASSOC #254311		09/13/2011	Various		259,386	233,556	234,567	235,829		(632)		(632)		235,197		24,189	24,189	10,996	05/01/2032
31371K-PU-9	FED NATL MTG ASSOC #254335		06/03/2011	Various		629,766	552,403	576,053	598,142		(5,343)		(5,343)		592,798		36,968	36,968	19,724	05/01/2032
31371K-SG-7	FED NATL MTG ASSOC #254419		09/01/2011	Various		2,341,646	2,088,478	2,192,939	2,261,489		(37,704)		(37,704)		2,223,785		117,862	117,862	108,567	07/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2011	SCHEDULED REDEMPTION		1,067	1,067	1,100	1,118		(51)		(51)		1,067				35	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440		12/01/2011	SCHEDULED REDEMPTION		12,550	12,550	12,938	13,152		(601)		(601)		12,550				446	08/01/2022
31371K-TB-7	FED NATL MTG ASSOC #254446		06/03/2011	Various		535,611	454,617	480,189	499,654		525		525		500,179		35,432	35,432	18,102	08/01/2032
31371K-WF-4	FED NATL MTG ASSOC #254546		12/01/2011	SCHEDULED REDEMPTION		36,349	36,349	37,092	36,859		(510)		(510)		36,349				1,149	12/01/2017
31371K-WG-2	FED NATL MTG ASSOC #254547		12/01/2011	SCHEDULED REDEMPTION		82,313	82,313	85,850	85,174		(2,861)		(2,861)		82,313				3,172	12/01/2017
31371K-3D-1	FED NATL MTG ASSOC #254696		12/01/2011	SCHEDULED REDEMPTION		3,449	3,449	3,509	3,486		(38)		(38)		3,449				113	03/01/2018
31371K-3L-3	FED NATL MTG ASSOC #254703		12/01/2011	SCHEDULED REDEMPTION		98,511	98,511	102,744	101,700		(3,189)		(3,189)		98,511				4,020	03/01/2018
31371K-4T-5	FED NATL MTG ASSOC #254734		12/01/2011	SCHEDULED REDEMPTION		67,851	67,851	70,766	70,001		(2,150)		(2,150)		67,851				2,660	03/01/2018
31371L-BB-4	FED NATL MTG ASSOC #254834		12/01/2011	SCHEDULED REDEMPTION		1,946	1,946	1,988	1,971		(25)		(25)		1,946				59	08/01/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31371L-DH-9	FED NATL MTG ASSOC #254904		12/01/2011	SCHEDULED REDEMPTION		13,366	13,366	13,273	13,271		95		95		13,366				435	10/01/2033
31371L-DK-2	FED NATL MTG ASSOC #254906		09/01/2011	Various		5,248,858	4,988,617	4,868,751	4,901,215		22,002		22,002		4,923,217		325,641	325,641	161,257	10/01/2018
31371L-E2-1	FED NATL MTG ASSOC #254953		12/01/2011	SCHEDULED REDEMPTION		7,717	7,717	7,631	7,660		57		57		7,717				227	11/01/2018
31371L-JS-9	FED NATL MTG ASSOC #255073		12/01/2011	SCHEDULED REDEMPTION		47,314	47,314	46,515	46,837		477		477		47,314				1,606	02/01/2034
31371L-KW-8	FED NATL MTG ASSOC #255109		12/01/2011	SCHEDULED REDEMPTION		10,952	10,952	11,190	11,117		(164)		(164)		10,952				327	03/01/2019
31371L-QZ-5	FED NATL MTG ASSOC #255272		12/01/2011	SCHEDULED REDEMPTION		15,758	15,758	15,238	15,439		318		318		15,758				401	06/01/2019
31371L-SG-5	FED NATL MTG ASSOC #255319		12/01/2011	SCHEDULED REDEMPTION		5,863	5,863	5,931	5,914		(51)		(51)		5,863				168	08/01/2019
31371L-TV-1	FED NATL MTG ASSOC #255364		12/01/2011	SCHEDULED REDEMPTION		25,592	25,592	25,855	25,835		(243)		(243)		25,592				919	09/01/2034
31371L-4K-2	FED NATL MTG ASSOC #255626		12/01/2011	SCHEDULED REDEMPTION		16,192	16,192	16,444	16,350		(159)		(159)		16,192				467	03/01/2020
31371M-DH-7	FED NATL MTG ASSOC #255804		12/01/2011	SCHEDULED REDEMPTION		3,543	3,543	3,441	3,472		71		71		3,543				101	07/01/2020
31371M-PL-5	FED NATL MTG ASSOC #256127		12/01/2011	SCHEDULED REDEMPTION		108,656	108,656	106,687	107,103		1,553		1,553		108,656				3,114	01/01/2036
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2011	Various		6,499,056	6,090,647	5,999,287	6,050,824		(10,971)		(10,971)		6,039,853		459,203	459,203	234,131	02/01/2036
31371M-SB-4	FED NATL MTG ASSOC #256214		12/01/2011	SCHEDULED REDEMPTION		48,454	48,454	44,479	47,446		1,008		1,008		48,454				880	03/01/2036
31371M-4C-8	FED NATL MTG ASSOC #256519		12/01/2011	SCHEDULED REDEMPTION		129,897	129,897	135,286	136,255		(6,359)		(6,359)		129,897				3,908	12/01/2021
31371N-GR-0	FED NATL MTG ASSOC #256808		09/01/2011	Various		4,345,767	4,063,598	4,078,202	4,084,427		(9,674)		(9,674)		4,074,754		271,013	271,013	160,149	07/01/2037
31371N-HW-8	FED NATL MTG ASSOC #256845		12/01/2011	SCHEDULED REDEMPTION		7,408	7,408	7,533	7,528		(120)		(120)		7,408				269	08/01/2037
31371N-J8-9	FED NATL MTG ASSOC #256887		12/01/2011	SCHEDULED REDEMPTION		10,435	10,435	10,876	11,320		(885)		(885)		10,435				292	09/01/2022
31371N-M2-8	FED NATL MTG ASSOC #256977		12/01/2011	SCHEDULED REDEMPTION		47,307	47,307	48,717	48,233		(926)		(926)		47,307				1,060	11/01/2022
31371N-NZ-4	FED NATL MTG ASSOC #257008		12/01/2011	SCHEDULED REDEMPTION		65,443	65,443	68,158	69,774		(4,331)		(4,331)		65,443				2,034	12/01/2022
31371N-SH-9	FED NATL MTG ASSOC #257120		12/01/2011	SCHEDULED REDEMPTION		156,282	156,282	160,256	162,579		(6,297)		(6,297)		156,282				4,479	02/01/2023
31371N-U9-4	FED NATL MTG ASSOC #257208		12/01/2011	SCHEDULED REDEMPTION		211,981	211,981	217,371	219,450		(7,469)		(7,469)		211,981				5,813	05/01/2023
31371N-VM-4	FED NATL MTG ASSOC #257220		12/01/2011	SCHEDULED REDEMPTION		6,208	6,208	6,422	6,550		(341)		(341)		6,208				182	05/01/2023
31371N-V3-6	FED NATL MTG ASSOC #257234		12/01/2011	SCHEDULED REDEMPTION		20,503	20,503	21,228	21,427		(924)		(924)		20,503				612	06/01/2023
31371N-Z2-4	FED NATL MTG ASSOC #257361		12/01/2011	SCHEDULED REDEMPTION		41,149	41,149	42,195	42,610		(1,461)		(1,461)		41,149				1,164	08/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410		12/01/2011	SCHEDULED REDEMPTION		347,284	347,284	359,703	375,638		(28,354)		(28,354)		347,284				10,201	10/01/2023
31371P-BP-4	FED NATL MTG ASSOC #257546		12/01/2011	SCHEDULED REDEMPTION		75,562	75,562	77,483	78,133		(2,571)		(2,571)		75,562				2,207	11/01/2023
31372Q-KV-8	FED NATL MTG ASSOC #279408		12/01/2011	SCHEDULED REDEMPTION		1,480	1,480	1,507	1,520		(40)		(40)		1,480				63	05/01/2024
31372R-NB-7	FED NATL MTG ASSOC #280386		12/01/2011	SCHEDULED REDEMPTION		136	136	141	146		(10)		(10)		136				7	06/01/2024
31372Y-E2-2	FED NATL MTG ASSOC #286453		12/01/2011	SCHEDULED REDEMPTION		165	165	171	176		(11)		(11)		165				8	06/01/2024
31373C-Z7-5	FED NATL MTG ASSOC #289766		12/01/2011	SCHEDULED REDEMPTION		480	480	497	537		(57)		(57)		480				24	09/01/2024
31373D-EG-6	FED NATL MTG ASSOC #290035		12/01/2011	SCHEDULED REDEMPTION		10,612	10,612	10,618	10,620		(9)		(9)		10,612				482	08/01/2024
31373M-P5-8	FED NATL MTG ASSOC #297544		12/01/2011	SCHEDULED REDEMPTION		2,017	2,017	2,073	2,072		(55)		(55)		2,017				100	11/01/2024
31373P-JK-5	FED NATL MTG ASSOC #299166		12/01/2011	SCHEDULED REDEMPTION		3,486	3,486	3,666	3,691		(206)		(206)		3,486				196	10/01/2021
31373Q-GN-0	FED NATL MTG ASSOC #300005		12/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					03/01/2025
31373T-AM-2	FED NATL MTG ASSOC #302512		12/01/2011	SCHEDULED REDEMPTION		525	525	539	538		(13)		(13)		525				26	11/01/2024
31374F-JF-7	FED NATL MTG ASSOC #312662		12/01/2011	SCHEDULED REDEMPTION		574	574	594	640		(67)		(67)		574				28	06/01/2025
31374J-RF-0	FED NATL MTG ASSOC #315586		12/01/2011	SCHEDULED REDEMPTION		345	345	354	352		(8)		(8)		345				17	06/01/2025
31374S-CE-9	FED NATL MTG ASSOC #322369		12/01/2011	SCHEDULED REDEMPTION		81	81	86	87		(6)		(6)		81				4	09/01/2025
31374S-ZE-4	FED NATL MTG ASSOC #323041		12/01/2011	SCHEDULED REDEMPTION		20,251	20,251	20,651	20,309		(58)		(58)		20,251				683	01/01/2013
31374T-AK-5	FED NATL MTG ASSOC #323210		09/20/2011	Various		244,346	222,879	229,521	236,243		(1,865)		(1,865)		234,379		9,968	9,968	10,304	06/01/2028
31374T-CN-7	FED NATL MTG ASSOC #323277		12/01/2011	SCHEDULED REDEMPTION		28,321	28,321	29,742	30,862		(2,540)		(2,540)		28,321				1,405	07/01/2028
31374T-DR-7	FED NATL MTG ASSOC #323312		09/20/2011	Various		96,985	89,362	92,147	93,914		(1,030)		(1,030)		92,884		4,101	4,101	3,872	11/01/2028
31374T-DX-4	FED NATL MTG ASSOC #323318		12/01/2011	SCHEDULED REDEMPTION		226	226	230	231		(6)		(6)		226				9	10/01/2028
31374T-D6-3	FED NATL MTG ASSOC #323325		12/01/2011	SCHEDULED REDEMPTION		667	667	657	653		14		14		667				28	10/01/2028
31374T-E3-9	FED NATL MTG ASSOC #323354		09/20/2011	Various		2,686	2,474	2,546	2,552		(15)		(15)		2,536		150	150	108	11/01/2028
31374T-FV-6	FED NATL MTG ASSOC #323380		12/01/2011	SCHEDULED REDEMPTION		1,148	1,148	1,205	1,235		(87)		(87)		1,148				44	10/01/2028
31374T-GU-7	FED NATL MTG ASSOC #323411		09/20/2011	Various		3,547	3,283	3,385	3,491		(86)		(86)		3,405		143	143	141	12/01/2028
31374T-G7-8	FED NATL MTG ASSOC #323422		12/01/2011	SCHEDULED REDEMPTION		889	889	934	944		(55)		(55)		889				34	12/01/2028
31374T-HA-0	FED NATL MTG ASSOC #323425		09/20/2011	Various		5,417	4,986	5,141	5,217		(50)		(50)		5,167		250	250	217	12/01/2028
31374T-PE-3	FED NATL MTG ASSOC #323621		12/01/2011	SCHEDULED REDEMPTION		13,367	13,367	14,037	14,315		(948)		(948)		13,367				500	01/01/2029
31374T-VD-8	FED NATL MTG ASSOC #323812		09/20/2011	Various		5,489	5,056	5,212	6,016		(567)		(567)		5,450		39	39	222	07/01/2029
31374T-YZ-6	FED NATL MTG ASSOC #323928		12/01/2011	SCHEDULED REDEMPTION		809	809	789	803		7		7		809				33	09/01/2014
31374T-2X-6	FED NATL MTG ASSOC #323990		09/20/2011	Various		82,318	75,716	77,928	78,541		(896)		(896)		77,645		4,673	4,673	3,296	10/01/2029
31374V-TB-0	FED NATL MTG ASSOC #325546		12/01/2011	SCHEDULED REDEMPTION		6,503	6,503	6,333	6,311		191		191		6,503				263	10/01/2025
31374W-2H-4	FED NATL MTG ASSOC #326676		12/01/2011	SCHEDULED REDEMPTION		73	73	72	73		1		1		73				3	11/01/2025
31374X-EU-0	FED NATL MTG ASSOC #326947		12/01/2011	SCHEDULED REDEMPTION		386	386	396	396		(11)		(11)		386				19	10/01/2025
31375A-RK-7	FED NATL MTG ASSOC #329090		12/01/2011	SCHEDULED REDEMPTION		10,811	10,811	10,257	10,132		678		678		10,811				190	02/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31375B-FN-2	FED NATL MTG ASSOC #329673		12/01/2011	SCHEDULED REDEMPTION		6,629	6,629	6,287	6,219		410		410		6,629				123	01/01/2026
31375C-W7-6	FED NATL MTG ASSOC #331070		12/01/2011	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				3	12/01/2025
31375H-HH-0	FED NATL MTG ASSOC #335132		12/01/2011	SCHEDULED REDEMPTION		98	98	101	103		(4)		(4)		98				5	01/01/2026
31375M-HG-1	FED NATL MTG ASSOC #338731		12/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12				1	03/01/2026
31375M-U9-2	FED NATL MTG ASSOC #339108		12/01/2011	SCHEDULED REDEMPTION		252	252	235	233		19		19		252				10	03/01/2026
31375R-GA-4	FED NATL MTG ASSOC #342293		12/01/2011	SCHEDULED REDEMPTION		268	268	264	264		4		4		268				12	04/01/2026
31375T-E8-7	FED NATL MTG ASSOC #344059		03/01/2011	SCHEDULED REDEMPTION		691	691	720	692		(1)		(1)		691				6	04/01/2011
31375U-DJ-1	FED NATL MTG ASSOC #344905		09/20/2011	Various		827,840	755,390	713,207	726,028		8,347		8,347		734,375		93,465	93,465	35,595	12/01/2025
31375X-QE-2	FED NATL MTG ASSOC #347953		12/01/2011	SCHEDULED REDEMPTION		2,584	2,584	2,613	2,582		3		3		2,584				128	06/01/2026
31376A-EY-0	FED NATL MTG ASSOC #349451		06/01/2011	SCHEDULED REDEMPTION		38,052	38,052	35,966	35,727		2,325		2,325		38,052				1,224	08/01/2023
31376C-BM-5	FED NATL MTG ASSOC #351144		12/01/2011	SCHEDULED REDEMPTION		911	911	944	962		(51)		(51)		911				60	06/01/2026
31376C-GZ-1	FED NATL MTG ASSOC #351316		12/01/2011	SCHEDULED REDEMPTION		92,437	92,437	91,642	91,595		842		842		92,437				6,814	06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681		12/01/2011	SCHEDULED REDEMPTION		32	32	33	35		(3)		(3)		32				2	10/01/2026
31376J-2J-7	FED NATL MTG ASSOC #357277		12/01/2011	SCHEDULED REDEMPTION		9,570	9,570	10,011	11,001		(1,431)		(1,431)		9,570				150	05/01/2032
31376J-4K-2	FED NATL MTG ASSOC #357326		12/01/2011	SCHEDULED REDEMPTION		631	631	663	672		(41)		(41)		631				36	01/01/2033
31376K-DR-4	FED NATL MTG ASSOC #357512		12/01/2011	SCHEDULED REDEMPTION		30,083	30,083	29,575	29,822		261		261		30,083				945	03/01/2034
31376K-GQ-3	FED NATL MTG ASSOC #357607		12/01/2011	SCHEDULED REDEMPTION		2,759	2,759	2,792	2,784		(24)		(24)		2,759				75	08/01/2019
31376K-SJ-6	FED NATL MTG ASSOC #357921		12/01/2011	SCHEDULED REDEMPTION		3,748	3,748	3,799	3,784		(36)		(36)		3,748				102	08/01/2020
31377A-XU-6	FED NATL MTG ASSOC #371591		12/01/2011	SCHEDULED REDEMPTION		1,919	1,919	1,949	1,951		(32)		(32)		1,919				46	02/01/2027
31377C-H9-7	FED NATL MTG ASSOC #372956		12/01/2011	SCHEDULED REDEMPTION		203	203	213	213		(10)		(10)		203				8	08/01/2027
31377C-3D-3	FED NATL MTG ASSOC #373496		12/01/2011	SCHEDULED REDEMPTION		4,991	4,991	4,947	4,958		33		33		4,991				141	03/01/2027
31377K-TG-0	FED NATL MTG ASSOC #379551		12/01/2011	SCHEDULED REDEMPTION		2,234	2,234	2,202	2,231		3		3		2,234				78	03/01/2013
31378C-TJ-1	FED NATL MTG ASSOC #394853		09/20/2011	Various		351,464	321,445	329,397	327,497		(1,207)		(1,207)		326,290		25,174	25,174	14,785	05/01/2027
31378H-KV-2	FED NATL MTG ASSOC #399108		12/01/2011	SCHEDULED REDEMPTION		779	779	789	780		(1)		(1)		779				19	10/01/2012
31378H-QU-8	FED NATL MTG ASSOC #399267		12/01/2011	SCHEDULED REDEMPTION		15,308	15,308	15,370	15,384		(76)		(76)		15,308				640	02/01/2026
31378J-NN-3	FED NATL MTG ASSOC #400097		08/01/2011	SCHEDULED REDEMPTION		2,511	2,511	2,585	2,539		(28)		(28)		2,511				89	06/01/2027
31378L-3K-6	FED NATL MTG ASSOC #402302		12/01/2011	SCHEDULED REDEMPTION		14,028	14,028	13,921	13,980		48		48		14,028				453	04/01/2013
31378U-B5-0	FED NATL MTG ASSOC #408760		12/01/2011	SCHEDULED REDEMPTION		10,195	10,195	10,339	10,234		(39)		(39)		10,195				392	12/01/2012
31378U-D6-6	FED NATL MTG ASSOC #408825		12/01/2011	SCHEDULED REDEMPTION		4,332	4,332	4,549	4,617		(286)		(286)		4,332				137	02/01/2028
31378U-KX-9	FED NATL MTG ASSOC #409010		12/01/2011	SCHEDULED REDEMPTION		3,965	3,965	3,863	3,940		25		25		3,965				174	12/01/2012
31378Y-ML-5	FED NATL MTG ASSOC #412663		09/20/2011	Various		9,638	8,971	9,233	9,261		(76)		(76)		9,184		454	454	336	03/01/2028
31379B-T4-5	FED NATL MTG ASSOC #414671		02/01/2011	SCHEDULED REDEMPTION		2,954	2,954	2,911	2,944		10		10		2,954				23	04/01/2013
31379C-WJ-6	FED NATL MTG ASSOC #415649		09/20/2011	Various		1,444	1,307	1,335	1,350		(1)		(1)		1,349		95	95	63	03/01/2028
31379C-X7-1	FED NATL MTG ASSOC #415702		12/01/2011	SCHEDULED REDEMPTION		24,025	24,025	24,363	24,125		(101)		(101)		24,025				974	03/01/2013
31379D-CG-2	FED NATL MTG ASSOC #415971		09/20/2011	Various		2,124	1,934	1,994	2,010		(9)		(9)		2,001		123	123	89	11/01/2028
31379D-LU-1	FED NATL MTG ASSOC #416239		12/01/2011	SCHEDULED REDEMPTION		13,284	13,284	12,919	13,177		108		108		13,284				489	02/01/2013
31379E-BL-0	FED NATL MTG ASSOC #416843		12/01/2011	SCHEDULED REDEMPTION		7,638	7,638	7,529	7,623		15		15		7,638				273	04/01/2013
31379F-QS-6	FED NATL MTG ASSOC #418165		12/01/2011	SCHEDULED REDEMPTION		4,401	4,401	4,463	4,417		(16)		(16)		4,401				178	03/01/2013
31379F-5Q-3	FED NATL MTG ASSOC #418555		12/01/2011	SCHEDULED REDEMPTION		894	894	905	895		(1)		(1)		894				40	09/01/2013
31379G-MD-1	FED NATL MTG ASSOC #418956		09/20/2011	Various		69,268	62,681	64,623	63,850		44		44		63,894		5,374	5,374	3,015	03/01/2028
31379G-MP-4	FED NATL MTG ASSOC #418966		09/20/2011	Various		11,235	10,179	10,497	10,234		76		76		10,310		925	925	487	04/01/2028
31379H-D3-1	FED NATL MTG ASSOC #419622		12/01/2011	SCHEDULED REDEMPTION		5,269	5,269	5,283	5,271		(2)		(2)		5,269				190	04/01/2013
31379H-VS-6	FED NATL MTG ASSOC #420125		12/01/2011	SCHEDULED REDEMPTION		1,992	1,992	2,062	2,062		(70)		(70)		1,992				100	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621		12/01/2011	SCHEDULED REDEMPTION		391	391	401	398		(7)		(7)		391				21	12/01/2027
31379K-L3-5	FED NATL MTG ASSOC #421646		09/20/2011	Various		33,376	30,514	31,406	30,952		55		55		31,007		2,369	2,369	1,391	03/01/2028
31379L-UL-3	FED NATL MTG ASSOC #422787		12/01/2011	SCHEDULED REDEMPTION		264	264	269	268		(4)		(4)		264				11	04/01/2028
31379Q-WV-8	FED NATL MTG ASSOC #426460		12/01/2011	SCHEDULED REDEMPTION		120,955	120,955	112,394	117,748		3,207		3,207		120,955				4,135	12/01/2013
31379Q-YC-8	FED NATL MTG ASSOC #426507		12/01/2011	SCHEDULED REDEMPTION		25,263	25,263	26,045	26,124		(861)		(861)		25,263				1,196	01/01/2023
31379R-WX-2	FED NATL MTG ASSOC #427362		12/01/2011	SCHEDULED REDEMPTION		9,457	9,457	9,512	9,476		(19)		(19)		9,457				384	06/01/2013
31379S-KX-3	FED NATL MTG ASSOC #427910		12/01/2011	SCHEDULED REDEMPTION		298	298	302	299		(1)		(1)		298				12	05/01/2013
31379T-E2-6	FED NATL MTG ASSOC #428653		12/01/2011	SCHEDULED REDEMPTION		2,160	2,160	2,215	2,218		(58)		(58)		2,160				100	07/01/2026
31379T-MP-6	FED NATL MTG ASSOC #428866		06/03/2011	Various		359,225	316,342	326,919	332,227		(2,450)		(2,450)		329,776		29,448	29,448	11,531	06/01/2028
31379T-2S-2	FED NATL MTG ASSOC #429285		12/01/2011	SCHEDULED REDEMPTION		5,073	5,073	5,101	5,082		(9)		(9)		5,073				206	06/01/2013
31379T-3A-0	FED NATL MTG ASSOC #429293		12/01/2011	SCHEDULED REDEMPTION		299	299	308	308		(9)		(9)		299				12	06/01/2028
31379U-FF-3	FED NATL MTG ASSOC #429566		11/01/2011	SCHEDULED REDEMPTION		386	386	383	385		1		1		386				11	06/01/2013
31379U-GV-7	FED NATL MTG ASSOC #429612		12/01/2011	SCHEDULED REDEMPTION		1,565	1,565	1,570	1,566		(1)		(1)		1,565				57	06/01/2013
31379U-S5-1	FED NATL MTG ASSOC #429940		12/01/2011	SCHEDULED REDEMPTION		5,239	5,239	5,253	5,241		(2)		(2)		5,239				134	08/01/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31379U-4Q-1	FED NATL MTG ASSOC #430231		12/01/2011	SCHEDULED REDEMPTION		2,015	2,015	1,985	1,994		21		21		2,015				97	08/01/2028
31379V-XL-8	FED NATL MTG ASSOC #430983		12/01/2011	SCHEDULED REDEMPTION		298	298	296	297		1		1		298				11	04/01/2013
31379Y-EA-7	FED NATL MTG ASSOC #433129		12/01/2011	SCHEDULED REDEMPTION		8,228	8,228	8,165	8,200		28		28		8,228				279	08/01/2013
31379Y-M9-1	FED NATL MTG ASSOC #433384		12/01/2011	SCHEDULED REDEMPTION		3,644	3,644	3,616	3,632		12		12		3,644				127	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884		12/01/2011	SCHEDULED REDEMPTION		300	300	297	299		1		1		300				11	07/01/2013
31380A-LB-6	FED NATL MTG ASSOC #434222		09/20/2011	Various		8,576	8,278	8,519	8,588		(223)		(223)		8,365		211	211	323	08/01/2028
31380E-BZ-6	FED NATL MTG ASSOC #437556		12/01/2011	SCHEDULED REDEMPTION		668	668	689	688		(20)		(20)		668				26	08/01/2028
31380H-M4-6	FED NATL MTG ASSOC #440579		12/01/2011	SCHEDULED REDEMPTION		925	925	911	913		12		12		925				47	08/01/2028
31380H-S7-3	FED NATL MTG ASSOC #440742		09/20/2011	Various		1,784	1,643	1,694	1,792		(62)		(62)		1,730		55	55	71	12/01/2028
31380J-V4-2	FED NATL MTG ASSOC #441735		12/01/2011	SCHEDULED REDEMPTION		2,448	2,448	2,510	2,493		(45)		(45)		2,448				115	07/01/2027
31380M-DF-0	FED NATL MTG ASSOC #443902		12/01/2011	SCHEDULED REDEMPTION		3,853	3,853	3,796	3,806		47		47		3,853				257	09/01/2028
31380M-DG-8	FED NATL MTG ASSOC #443903		09/20/2011	Various		13,262	12,026	12,283	12,629		(160)		(160)		12,469		792	792	573	10/01/2028
31380M-MC-7	FED NATL MTG ASSOC #444155		12/01/2011	SCHEDULED REDEMPTION		45,341	45,341	43,605	44,506		835		835		45,341				727	01/01/2029
31380M-QB-5	FED NATL MTG ASSOC #444250		12/01/2011	SCHEDULED REDEMPTION		219	219	226	225		(6)		(6)		219				9	09/01/2028
31380N-KB-9	FED NATL MTG ASSOC #444990		09/20/2011	Various		25,837	23,666	24,406	24,001		58		58		24,059		1,778	1,778	1,054	10/01/2028
31380P-Q7-7	FED NATL MTG ASSOC #446078		12/01/2011	SCHEDULED REDEMPTION		1,731	1,731	1,735	1,734		(3)		(3)		1,731				70	08/01/2029
31380P-X6-1	FED NATL MTG ASSOC #446301		09/20/2011	Various		38,827	35,233	36,334	35,445		241		241		35,686		3,141	3,141	1,671	08/01/2025
31380Q-SA-6	FED NATL MTG ASSOC #447013		09/20/2011	Various		21,914	19,827	20,447	20,575		(150)		(150)		20,425		1,489	1,489	955	10/01/2028
31380Q-WF-0	FED NATL MTG ASSOC #447146		12/01/2011	SCHEDULED REDEMPTION		37	37	36	36		2		2		37				2	11/01/2029
31380R-HZ-1	FED NATL MTG ASSOC #447648		06/03/2011	Various		151,989	133,195	137,649	142,512		291		291		142,804		9,186	9,186	4,833	10/01/2028
31380S-CR-2	FED NATL MTG ASSOC #448380		12/01/2011	SCHEDULED REDEMPTION		12,972	12,972	13,112	13,017		(45)		(45)		12,972				526	01/01/2014
31380T-BP-5	FED NATL MTG ASSOC #449246		12/01/2011	SCHEDULED REDEMPTION		4,489	4,489	4,498	4,510		(22)		(22)		4,489				154	01/01/2029
31380T-BQ-3	FED NATL MTG ASSOC #449247		09/20/2011	Various		13,310	12,250	12,629	12,931		(245)		(245)		12,686		623	623	544	01/01/2029
31380U-PD-4	FED NATL MTG ASSOC #450520		12/01/2011	SCHEDULED REDEMPTION		1,739	1,739	1,672	1,682		57		57		1,739				45	11/01/2028
31380W-D6-8	FED NATL MTG ASSOC #452025		09/20/2011	Various		4,838	4,426	4,532	4,592		(30)		(30)		4,561		276	276	199	11/01/2028
31380W-TY-0	FED NATL MTG ASSOC #452467		09/20/2011	Various		2,790	2,578	2,658	2,731		(63)		(63)		2,668		122	122	112	11/01/2028
31380W-V6-8	FED NATL MTG ASSOC #452537		12/01/2011	SCHEDULED REDEMPTION		8,304	8,304	7,986	8,163		140		140		8,304				263	12/01/2028
31380X-KS-0	FED NATL MTG ASSOC #453105		12/01/2011	SCHEDULED REDEMPTION		53,489	53,489	53,665	53,636		(147)		(147)		53,489				1,921	01/01/2029
31380X-QV-7	FED NATL MTG ASSOC #453268		09/20/2011	Various		6,379	5,936	6,083	6,073		(43)		(43)		6,030		349	349	239	11/01/2028
31381A-AG-6	FED NATL MTG ASSOC #454607		12/01/2011	SCHEDULED REDEMPTION		1,192	1,192	1,225	1,207		(16)		(16)		1,192				40	03/01/2014
31381A-E5-6	FED NATL MTG ASSOC #454756		12/01/2011	SCHEDULED REDEMPTION		58,476	58,476	55,527	56,807		1,669		1,669		58,476				2,374	12/01/2028
31381A-ME-8	FED NATL MTG ASSOC #454957		12/01/2011	SCHEDULED REDEMPTION		63	63	64	64						63				2	12/01/2028
31381C-BN-6	FED NATL MTG ASSOC #456445		12/01/2011	SCHEDULED REDEMPTION		3,784	3,784	3,825	3,798		(14)		(14)		3,784				135	01/01/2014
31381C-P5-0	FED NATL MTG ASSOC #456844		12/01/2011	SCHEDULED REDEMPTION		1,798	1,798	1,729	1,768		30		30		1,798				62	02/01/2029
31381C-YX-9	FED NATL MTG ASSOC #457126		12/01/2011	SCHEDULED REDEMPTION		2,461	2,461	2,536	2,533		(73)		(73)		2,461				150	01/01/2029
31381E-4X-8	FED NATL MTG ASSOC #459038		12/01/2011	SCHEDULED REDEMPTION		29,014	29,014	29,076	29,174		(160)		(160)		29,014				809	01/01/2029
31381F-MN-7	FED NATL MTG ASSOC #459465		12/01/2011	SCHEDULED REDEMPTION		98,469	98,469	101,449	101,339		(2,870)		(2,870)		98,469				4,220	02/01/2029
31381F-WZ-9	FED NATL MTG ASSOC #459764		12/01/2011	SCHEDULED REDEMPTION		804	804	775	779		24		24		804				34	04/01/2029
31382D-GZ-1	FED NATL MTG ASSOC #479116		12/01/2011	SCHEDULED REDEMPTION		1,257	1,257	1,209	1,231		26		26		1,257				43	01/01/2029
31382E-RM-6	FED NATL MTG ASSOC #480292		12/01/2011	SCHEDULED REDEMPTION		4,155	4,155	4,093	4,106		49		49		4,155				106	06/01/2029
31382F-JT-7	FED NATL MTG ASSOC #480974		12/01/2011	SCHEDULED REDEMPTION		1,336	1,336	1,403	1,410		(73)		(73)		1,336				42	01/01/2029
31382F-4A-4	FED NATL MTG ASSOC #481517		12/01/2011	SCHEDULED REDEMPTION		53,493	53,493	51,445	52,515		977		977		53,493				1,688	01/01/2029
31382F-7A-1	FED NATL MTG ASSOC #481589		09/20/2011	Various		48,226	44,573	45,625	46,636		(547)		(547)		46,089		2,137	2,137	1,879	02/01/2029
31382G-Z6-7	FED NATL MTG ASSOC #482365		12/01/2011	SCHEDULED REDEMPTION		210	210	206	207		3		3		210				9	02/01/2029
31382K-M8-8	FED NATL MTG ASSOC #484683		09/20/2011	Various		21,853	20,123	20,746	21,245		(413)		(413)		20,831		1,022	1,022	880	02/01/2029
31382L-RN-8	FED NATL MTG ASSOC #485693		12/01/2011	SCHEDULED REDEMPTION		1,796	1,796	1,850	1,846		(50)		(50)		1,796				62	04/01/2029
31382L-X4-3	FED NATL MTG ASSOC #485899		12/01/2011	SCHEDULED REDEMPTION		782	782	755	754		28		28		782				36	04/01/2029
31382M-JY-1	FED NATL MTG ASSOC #486379		12/01/2011	SCHEDULED REDEMPTION		1,757	1,757	1,696	1,663		94		94		1,757				31	04/01/2029
31382N-LN-0	FED NATL MTG ASSOC #487333		12/01/2011	SCHEDULED REDEMPTION		139	139	134	133		6		6		139				5	04/01/2029
31382Q-G8-2	FED NATL MTG ASSOC #489023		09/20/2011	Various		32,965	30,019	27,655	28,582		40		40		28,622		4,343	4,343	1,379	06/01/2029
31382Q-KY-0	FED NATL MTG ASSOC #489111		12/01/2011	SCHEDULED REDEMPTION		1,496	1,496	1,424	1,469		27		27		1,496				53	06/01/2014
31382R-EU-3	FED NATL MTG ASSOC #489847		12/01/2011	SCHEDULED REDEMPTION		11,071	11,071	11,626	12,064		(993)		(993)		11,071				473	07/01/2029
31382R-EW-9	FED NATL MTG ASSOC #489849		09/20/2011	Various		4,511	4,089	4,216	4,578		(183)		(183)		4,395		116	116	195	07/01/2029
31382R-Z7-1	FED NATL MTG ASSOC #490466		12/01/2011	SCHEDULED REDEMPTION		1,432	1,432	1,476	1,474		(42)		(42)		1,432				29	03/01/2029
31382R-3Y-7	FED NATL MTG ASSOC #490515		12/01/2011	SCHEDULED REDEMPTION		46,742	46,742	44,693	44,712		2,030		2,030		46,742				1,524	03/01/2029
31382S-AM-3	FED NATL MTG ASSOC #490612		12/01/2011	SCHEDULED REDEMPTION		1,328	1,328	1,282	1,263		65		65		1,328				58	04/01/2029
31382S-BQ-3	FED NATL MTG ASSOC #490647		12/01/2011	SCHEDULED REDEMPTION		50	50	52	54		(4)		(4)		50				2	12/01/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31382U-LP-9	FED NATL MTG ASSOC #492734		12/01/2011	SCHEDULED REDEMPTION		98	98	93	92		6		6		98				4	04/01/2029
31382U-QY-5	FED NATL MTG ASSOC #492871		12/01/2011	SCHEDULED REDEMPTION		34,194	34,194	34,076	34,194						34,194				1,242	02/01/2014
31382W-DR-0	FED NATL MTG ASSOC #494312		12/01/2011	SCHEDULED REDEMPTION		171	171	169	168		3		3		171				8	04/01/2029
31382W-FM-9	FED NATL MTG ASSOC #494372		12/01/2011	SCHEDULED REDEMPTION		236	236	225	221		15		15		236				10	04/01/2029
31382W-SR-4	FED NATL MTG ASSOC #494728		12/01/2011	SCHEDULED REDEMPTION		9,042	9,042	8,621	8,626		416		416		9,042				303	05/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059		12/01/2011	SCHEDULED REDEMPTION		644	644	668	688		(44)		(44)		644				32	05/01/2029
31383A-XF-1	FED NATL MTG ASSOC #497578		12/01/2011	SCHEDULED REDEMPTION		234	234	243	248		(14)		(14)		234				11	02/01/2016
31383C-AK-1	FED NATL MTG ASSOC #498710		12/01/2011	SCHEDULED REDEMPTION		55	55	57	59		(4)		(4)		55				3	09/01/2029
31383C-T8-8	FED NATL MTG ASSOC #499275		12/01/2011	SCHEDULED REDEMPTION		137	137	144	149		(12)		(12)		137				5	08/01/2029
31383D-3C-5	FED NATL MTG ASSOC #500395		12/01/2011	SCHEDULED REDEMPTION		84	84	87	89		(5)		(5)		84				4	06/01/2029
31383E-CU-3	FED NATL MTG ASSOC #500583		12/01/2011	SCHEDULED REDEMPTION		2,437	2,437	2,310	2,272		164		164		2,437				135	06/01/2029
31383E-HX-2	FED NATL MTG ASSOC #500746		12/01/2011	SCHEDULED REDEMPTION		432	432	418	412		21		21		432				19	06/01/2029
31383E-XH-9	FED NATL MTG ASSOC #501180		12/01/2011	SCHEDULED REDEMPTION		58,319	58,319	58,445	58,680		(361)		(361)		58,319				1,689	06/01/2029
31383E-XP-1	FED NATL MTG ASSOC #501186		12/01/2011	SCHEDULED REDEMPTION		11,227	11,227	10,735	10,688		539		539		11,227				355	06/01/2029
31383E-2T-7	FED NATL MTG ASSOC #501286		12/01/2011	SCHEDULED REDEMPTION		792	792	740	748		44		44		792				31	06/01/2029
31383F-QJ-0	FED NATL MTG ASSOC #501857		12/01/2011	SCHEDULED REDEMPTION		1,278	1,278	1,316	1,313		(36)		(36)		1,278				52	09/01/2029
31383F-5J-3	FED NATL MTG ASSOC #502249		09/20/2011	Various		2,717	2,462	2,534	2,538		(9)		(9)		2,529		189	189	118	07/01/2029
31383H-6N-9	FED NATL MTG ASSOC #504077		12/01/2011	SCHEDULED REDEMPTION		1,665	1,665	1,612	1,598		67		67		1,665				93	06/01/2029
31383J-QK-9	FED NATL MTG ASSOC #504558		06/03/2011	Various		514,135	460,416	464,661	468,650		(853)		(853)		467,798		46,337	46,337	14,524	07/01/2029
31383K-CE-5	FED NATL MTG ASSOC #505069		12/01/2011	SCHEDULED REDEMPTION		10,917	10,917	10,637	10,824		93		93		10,917				426	06/01/2014
31383K-EP-8	FED NATL MTG ASSOC #505142		12/01/2011	SCHEDULED REDEMPTION		1,542	1,542	1,519	1,521		21		21		1,542				67	07/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971		12/01/2011	SCHEDULED REDEMPTION		149	149	147	147		2		2		149				7	07/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948		12/01/2011	SCHEDULED REDEMPTION		1,629	1,629	1,691	1,707		(79)		(79)		1,629				81	08/01/2029
31383P-7K-6	FED NATL MTG ASSOC #509498		12/01/2011	SCHEDULED REDEMPTION		411	411	397	400		11		11		411				17	11/01/2029
31383R-CA-8	FED NATL MTG ASSOC #510465		12/01/2011	SCHEDULED REDEMPTION		1,652	1,652	1,598	1,608		44		44		1,652				72	11/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483		12/01/2011	SCHEDULED REDEMPTION		230	230	239	247		(17)		(17)		230				11	09/01/2029
31383S-SB-7	FED NATL MTG ASSOC #511814		12/01/2011	SCHEDULED REDEMPTION		1,897	1,897	1,970	1,987		(90)		(90)		1,897				82	10/01/2015
31383S-2Z-2	FED NATL MTG ASSOC #512092		12/01/2011	SCHEDULED REDEMPTION		157	157	157	158		(1)		(1)		157				6	12/01/2029
31383S-3D-0	FED NATL MTG ASSOC #512096		12/01/2011	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	12/01/2029
31383S-3G-3	FED NATL MTG ASSOC #512099		03/01/2011	SCHEDULED REDEMPTION		408	408	389	385		23		23		408				5	12/01/2029
31383T-D6-2	FED NATL MTG ASSOC #512325		03/01/2011	SCHEDULED REDEMPTION		1,137	1,137	1,181	1,256		(119)		(119)		1,137				23	11/01/2029
31383T-D9-6	FED NATL MTG ASSOC #512328		12/01/2011	SCHEDULED REDEMPTION		656	656	635	635		21		21		656				29	12/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504		12/01/2011	SCHEDULED REDEMPTION		609	609	632	661		(52)		(52)		609				30	10/01/2029
31383U-H5-7	FED NATL MTG ASSOC #513352		12/01/2011	SCHEDULED REDEMPTION		1,837	1,837	1,892	1,888		(51)		(51)		1,837				75	09/01/2029
31383U-JP-1	FED NATL MTG ASSOC #513370		12/01/2011	SCHEDULED REDEMPTION		5,839	5,839	6,132	6,175		(336)		(336)		5,839				170	08/01/2029
31383U-MV-4	FED NATL MTG ASSOC #513472		12/01/2011	SCHEDULED REDEMPTION		10,658	10,658	10,764	10,726		(69)		(69)		10,658				532	09/01/2014
31383U-W4-3	FED NATL MTG ASSOC #513767		12/01/2011	SCHEDULED REDEMPTION		19,000	19,000	19,190	19,095		(95)		(95)		19,000				928	09/01/2014
31383V-B8-5	FED NATL MTG ASSOC #514063		12/01/2011	SCHEDULED REDEMPTION		1,613	1,613	1,560	1,541		72		72		1,613				70	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314		12/01/2011	SCHEDULED REDEMPTION		72	72	72	72						72				4	09/01/2029
31383W-3X-7	FED NATL MTG ASSOC #515714		12/01/2011	SCHEDULED REDEMPTION		151	151	145	145		5		5		151				6	12/01/2029
31383Y-QW-0	FED NATL MTG ASSOC #517169		12/01/2011	SCHEDULED REDEMPTION		3,549	3,549	3,582	3,564		(14)		(14)		3,549				178	02/01/2015
31383Y-QX-8	FED NATL MTG ASSOC #517170		12/01/2011	SCHEDULED REDEMPTION		12,216	12,216	12,331	12,306		(90)		(90)		12,216				618	03/01/2015
31384A-CL-0	FED NATL MTG ASSOC #517675		12/01/2011	SCHEDULED REDEMPTION		23,004	23,004	24,157	24,042		(1,039)		(1,039)		23,004				633	07/01/2029
31384A-GV-4	FED NATL MTG ASSOC #517812		12/01/2011	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	12/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823		12/01/2011	SCHEDULED REDEMPTION		458	458	476	496		(38)		(38)		458				24	02/01/2030
31384A-X7-8	FED NATL MTG ASSOC #518302		12/01/2011	SCHEDULED REDEMPTION		327	327	337	336		(9)		(9)		327				13	10/01/2029
31384D-LN-0	FED NATL MTG ASSOC #520633		12/01/2011	SCHEDULED REDEMPTION		165	165	169	178		(13)		(13)		165				7	11/01/2029
31384E-AE-0	FED NATL MTG ASSOC #521205		12/01/2011	SCHEDULED REDEMPTION		76	76	79	80		(3)		(3)		76				4	12/01/2029
31384E-AV-2	FED NATL MTG ASSOC #521220		12/01/2011	SCHEDULED REDEMPTION		147	147	154	165		(18)		(18)		147				6	12/01/2029
31384E-GJ-3	FED NATL MTG ASSOC #521401		12/01/2011	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	01/01/2030
31384F-C6-2	FED NATL MTG ASSOC #522193		12/01/2011	SCHEDULED REDEMPTION		1,502	1,502	1,450	1,462		40		40		1,502				66	02/01/2030
31384F-MB-0	FED NATL MTG ASSOC #522454		04/01/2011	SCHEDULED REDEMPTION		312	312	295	301		12		12		312				6	11/01/2029
31384F-QS-9	FED NATL MTG ASSOC #522565		09/20/2011	Various		71,511	65,341	67,250	67,884		(309)		(309)		67,575		3,936	3,936	3,015	10/01/2029
31384F-TT-4	FED NATL MTG ASSOC #522662		12/01/2011	SCHEDULED REDEMPTION		54	54	54	54						54				3	06/01/2029
31384F-XR-3	FED NATL MTG ASSOC #522788		12/01/2011	SCHEDULED REDEMPTION		91	91	93	142		(51)		(51)		91				4	12/01/2029
31384F-YY-7	FED NATL MTG ASSOC #522827		12/01/2011	SCHEDULED REDEMPTION		4,707	4,707	4,805	4,789		(82)		(82)		4,707				191	01/01/2015
31384F-YZ-4	FED NATL MTG ASSOC #522828		12/01/2011	SCHEDULED REDEMPTION		118	118	121	121		(3)		(3)		118				5	01/01/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31384G-FB-6	FED NATL MTG ASSOC #523162		12/01/2011	SCHEDULED REDEMPTION		582	582	608	668		(86)		(86)		582				25	11/01/2029
31384G-NG-6	FED NATL MTG ASSOC #523391		12/01/2011	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	11/01/2029
31384H-5D-1	FED NATL MTG ASSOC #524744		12/01/2011	SCHEDULED REDEMPTION		2,388	2,388	2,410	2,408		(20)		(20)		2,388				120	07/01/2015
31384J-BQ-1	FED NATL MTG ASSOC #524847		12/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					01/01/2030
31384J-CW-7	FED NATL MTG ASSOC #524885		12/01/2011	SCHEDULED REDEMPTION		3,046	3,046	3,074	3,064		(19)		(19)		3,046				147	02/01/2015
31384J-XQ-7	FED NATL MTG ASSOC #525487		12/01/2011	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					02/01/2030
31384J-7M-5	FED NATL MTG ASSOC #525700		12/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	01/01/2030
31384K-FD-3	FED NATL MTG ASSOC #525864		12/01/2011	SCHEDULED REDEMPTION		5,468	5,468	5,632	5,866		(398)		(398)		5,468				154	09/01/2029
31384K-GS-9	FED NATL MTG ASSOC #525909		12/01/2011	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					12/01/2029
31384K-JX-5	FED NATL MTG ASSOC #525978		12/01/2011	SCHEDULED REDEMPTION		300	300	312	324		(24)		(24)		300				15	03/01/2030
31384L-MX-9	FED NATL MTG ASSOC #526974		12/01/2011	SCHEDULED REDEMPTION		996	996	1,034	1,040		(44)		(44)		996				43	02/01/2015
31384L-PD-0	FED NATL MTG ASSOC #527020		12/01/2011	SCHEDULED REDEMPTION		195	195	202	211		(16)		(16)		195				10	01/01/2030
31384L-QH-0	FED NATL MTG ASSOC #527056		12/01/2011	SCHEDULED REDEMPTION		1,213	1,213	1,260	1,258		(45)		(45)		1,213				53	04/01/2015
31384L-YT-5	FED NATL MTG ASSOC #527322		12/01/2011	SCHEDULED REDEMPTION		179	179	186	195		(16)		(16)		179				9	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717		12/01/2011	SCHEDULED REDEMPTION		29	29	30	32		(3)		(3)		29				1	01/01/2030
31384P-JB-2	FED NATL MTG ASSOC #529558		12/01/2011	SCHEDULED REDEMPTION		2,532	2,532	2,599	2,532						2,532				102	05/01/2015
31384P-ND-3	FED NATL MTG ASSOC #529688		02/01/2011	SCHEDULED REDEMPTION		66,226	66,226	63,515	62,342		3,885		3,885		66,226				717	02/01/2030
31384P-NF-8	FED NATL MTG ASSOC #529690		12/01/2011	SCHEDULED REDEMPTION		5,202	5,202	5,400	5,632		(430)		(430)		5,202				376	02/01/2030
31384P-QF-5	FED NATL MTG ASSOC #529754		12/01/2011	SCHEDULED REDEMPTION		202	202	209	216		(14)		(14)		202				9	02/01/2030
31384P-YT-6	FED NATL MTG ASSOC #530022		12/01/2011	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	03/01/2030
31384P-YX-7	FED NATL MTG ASSOC #530026		12/01/2011	SCHEDULED REDEMPTION		424	424	439	460		(36)		(36)		424				22	03/01/2030
31384P-4A-0	FED NATL MTG ASSOC #530117		12/01/2011	SCHEDULED REDEMPTION		726	726	732	726						726				34	02/01/2015
31384P-6A-8	FED NATL MTG ASSOC #530165		11/01/2011	SCHEDULED REDEMPTION		8,561	8,561	8,887	9,133		(572)		(572)		8,561				623	03/01/2030
31384Q-RG-0	FED NATL MTG ASSOC #530687		12/01/2011	SCHEDULED REDEMPTION		4,430	4,430	4,471	4,464		(35)		(35)		4,430				222	04/01/2015
31384Q-SL-8	FED NATL MTG ASSOC #530723		04/01/2011	SCHEDULED REDEMPTION		23,299	23,299	24,195	24,894		(1,595)		(1,595)		23,299				620	04/01/2030
31384Q-YY-3	FED NATL MTG ASSOC #530927		12/01/2011	SCHEDULED REDEMPTION		1,025	1,025	1,035	1,034		(9)		(9)		1,025				51	04/01/2015
31384R-P4-7	FED NATL MTG ASSOC #531543		12/01/2011	SCHEDULED REDEMPTION		830	830	867	907		(77)		(77)		830				36	03/01/2030
31384R-Q2-0	FED NATL MTG ASSOC #531573		09/01/2011	SCHEDULED REDEMPTION		6,539	6,539	6,790	7,082		(544)		(544)		6,539				365	04/01/2030
31384R-TG-6	FED NATL MTG ASSOC #531651		12/01/2011	SCHEDULED REDEMPTION		1,626	1,626	1,641	1,634		(8)		(8)		1,626				75	03/01/2015
31384R-ZP-9	FED NATL MTG ASSOC #531850		12/01/2011	SCHEDULED REDEMPTION		579	579	594	579						579				27	04/01/2015
31384S-AF-6	FED NATL MTG ASSOC #532006		12/01/2011	SCHEDULED REDEMPTION		64	64	64	64						64				3	02/01/2030
31384S-V2-2	FED NATL MTG ASSOC #532633		12/01/2011	SCHEDULED REDEMPTION		2,550	2,550	2,574	2,560		(9)		(9)		2,550				127	04/01/2015
31384S-WR-6	FED NATL MTG ASSOC #532656		12/01/2011	SCHEDULED REDEMPTION		2,530	2,530	2,628	2,632		(101)		(101)		2,530				106	07/01/2015
31384T-DU-8	FED NATL MTG ASSOC #533015		12/01/2011	SCHEDULED REDEMPTION		50	50	52	55		(5)		(5)		50				3	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504		12/01/2011	SCHEDULED REDEMPTION		768	768	797	822		(54)		(54)		768				38	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526		12/01/2011	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				2	03/01/2030
31384U-BY-9	FED NATL MTG ASSOC #533855		10/01/2011	SCHEDULED REDEMPTION		556	556	578	608		(51)		(51)		556				35	03/01/2030
31384U-CA-0	FED NATL MTG ASSOC #533865		03/01/2011	SCHEDULED REDEMPTION		1,772	1,772	1,771	1,769		3		3		1,772				32	04/01/2015
31384U-EA-8	FED NATL MTG ASSOC #533929		12/01/2011	SCHEDULED REDEMPTION		2,794	2,794	2,820	2,807		(13)		(13)		2,794				130	04/01/2015
31384U-EQ-3	FED NATL MTG ASSOC #533943		12/01/2011	SCHEDULED REDEMPTION		1,243	1,243	1,275	1,289		(46)		(46)		1,243				54	05/01/2015
31384U-ET-7	FED NATL MTG ASSOC #533946		12/01/2011	SCHEDULED REDEMPTION		613	613	619	616		(3)		(3)		613				28	06/01/2015
31384U-EY-6	FED NATL MTG ASSOC #533951		12/01/2011	SCHEDULED REDEMPTION		286	286	284	284		1		1		286				13	07/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968		12/01/2011	SCHEDULED REDEMPTION		2,196	2,196	2,216	2,214		(18)		(18)		2,196				110	07/01/2015
31384U-KN-3	FED NATL MTG ASSOC #534101		12/01/2011	SCHEDULED REDEMPTION		96	96	100	106		(10)		(10)		96				4	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194		12/01/2011	SCHEDULED REDEMPTION		172	172	178	186		(14)		(14)		172				8	04/01/2030
31384U-WC-4	FED NATL MTG ASSOC #534443		12/01/2011	SCHEDULED REDEMPTION		322	322	321	323						322				15	03/01/2015
31384V-BT-8	FED NATL MTG ASSOC #534750		12/01/2011	SCHEDULED REDEMPTION		190	190	197	209		(19)		(19)		190				10	03/01/2030
31384V-KQ-4	FED NATL MTG ASSOC #535003		12/01/2011	SCHEDULED REDEMPTION		1,802	1,802	1,755	1,784		18		18		1,802				74	11/01/2014
31384V-M9-0	FED NATL MTG ASSOC #535084		09/20/2011	Various		187,379	172,563	176,335	179,248		(2,273)		(2,273)		176,976		10,403	10,403	7,552	10/01/2029
31384V-NT-5	FED NATL MTG ASSOC #535102		12/01/2011	SCHEDULED REDEMPTION		1,317	1,317	1,367	1,365		(49)		(49)		1,317				57	01/01/2015
31384V-NU-2	FED NATL MTG ASSOC #535103		12/01/2011	SCHEDULED REDEMPTION		18,958	18,958	19,452	19,401		(443)		(443)		18,958				713	01/01/2015
31384V-NV-0	FED NATL MTG ASSOC #535104		12/01/2011	SCHEDULED REDEMPTION		1,038	1,038	1,078	1,074		(36)		(36)		1,038				42	12/01/2014
31384V-QA-3	FED NATL MTG ASSOC #535149		12/01/2011	SCHEDULED REDEMPTION		1,490	1,490	1,557	1,680		(191)		(191)		1,490				66	02/01/2030
31384V-QF-2	FED NATL MTG ASSOC #535154		12/01/2011	SCHEDULED REDEMPTION		940	940	982	1,042		(103)		(103)		940				33	01/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155		12/01/2011	SCHEDULED REDEMPTION		1,894	1,894	1,963	2,065		(171)		(171)		1,894				70	02/01/2030
31384V-QJ-4	FED NATL MTG ASSOC #535157		12/01/2011	SCHEDULED REDEMPTION		16,343	16,343	16,393	16,469		(127)		(127)		16,343				567	02/01/2030
31384V-QL-9	FED NATL MTG ASSOC #535159		12/01/2011	SCHEDULED REDEMPTION		255	255	266	287		(33)		(33)		255				10	02/01/2030

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31384V-QR-6	FED NATL MTG ASSOC #535164		12/01/2011	SCHEDULED REDEMPTION		255	255	267	281		(26)		(26)		255				13	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299		12/01/2011	SCHEDULED REDEMPTION		663	663	688	725		(62)		(62)		663				32	05/01/2030
31384V-UZ-3	FED NATL MTG ASSOC #535300		12/01/2011	SCHEDULED REDEMPTION		13,958	13,958	14,658	14,968		(1,010)		(1,010)		13,958				562	05/01/2030
31384V-VG-4	FED NATL MTG ASSOC #535315		12/01/2011	SCHEDULED REDEMPTION		16,798	16,798	17,444	17,412		(614)		(614)		16,798				724	05/01/2015
31384V-YW-6	FED NATL MTG ASSOC #535425		12/01/2011	SCHEDULED REDEMPTION		10,549	10,549	10,958	11,762		(1,213)		(1,213)		10,549				429	08/01/2030
31384V-2H-4	FED NATL MTG ASSOC #535476		12/01/2011	SCHEDULED REDEMPTION		2,474	2,474	2,549	2,546		(73)		(73)		2,474				90	07/01/2029
31384V-4U-3	FED NATL MTG ASSOC #535535		12/01/2011	SCHEDULED REDEMPTION		16,531	16,531	16,566	16,616		(86)		(86)		16,531				645	10/01/2030
31384V-5P-3	FED NATL MTG ASSOC #535554		12/01/2011	SCHEDULED REDEMPTION		2,398	2,398	2,452	2,459		(60)		(60)		2,398				100	10/01/2015
31384V-6X-5	FED NATL MTG ASSOC #535586		12/01/2011	SCHEDULED REDEMPTION		3,133	3,133	3,254	3,274		(141)		(141)		3,133				131	11/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631		12/01/2011	SCHEDULED REDEMPTION		13,070	13,070	13,572	13,665		(595)		(595)		13,070				544	12/01/2015
31384W-CL-2	FED NATL MTG ASSOC #535675		12/01/2011	SCHEDULED REDEMPTION		8,593	8,593	8,924	8,935		(342)		(342)		8,593				365	01/01/2016
31384W-DM-9	FED NATL MTG ASSOC #535708		12/01/2011	SCHEDULED REDEMPTION		10,496	10,496	10,519	10,567		(71)		(71)		10,496				412	02/01/2031
31384W-EA-4	FED NATL MTG ASSOC #535729		12/01/2011	SCHEDULED REDEMPTION		1,591	1,591	1,624	1,627		(36)		(36)		1,591				65	02/01/2016
31384W-EG-1	FED NATL MTG ASSOC #535735		12/01/2011	SCHEDULED REDEMPTION		63,273	63,273	65,458	64,225		(952)		(952)		63,273				2,265	01/01/2016
31384W-EM-8	FED NATL MTG ASSOC #535740		12/01/2011	SCHEDULED REDEMPTION		19,188	19,188	19,926	20,114		(926)		(926)		19,188				791	12/01/2015
31384W-E6-3	FED NATL MTG ASSOC #535757		12/01/2011	SCHEDULED REDEMPTION		2,933	2,933	3,045	3,178		(245)		(245)		2,933				114	01/01/2031
31384W-GJ-3	FED NATL MTG ASSOC #535801		12/01/2011	SCHEDULED REDEMPTION		4,358	4,358	4,526	4,586		(228)		(228)		4,358				190	03/01/2016
31384W-HG-8	FED NATL MTG ASSOC #535831		12/01/2011	SCHEDULED REDEMPTION		948	948	996	1,026		(78)		(78)		948				38	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835		12/01/2011	SCHEDULED REDEMPTION		5,978	5,978	6,102	6,110		(133)		(133)		5,978				230	04/01/2016
31384W-JP-6	FED NATL MTG ASSOC #535870		12/01/2011	SCHEDULED REDEMPTION		5,731	5,731	5,850	5,871		(140)		(140)		5,731				222	04/01/2016
31384W-KQ-2	FED NATL MTG ASSOC #535903		12/01/2011	SCHEDULED REDEMPTION		114	114	118	124		(10)		(10)		114				5	03/01/2031
31384W-K2-5	FED NATL MTG ASSOC #535913		12/01/2011	SCHEDULED REDEMPTION		711	711	747	766		(55)		(55)		711				28	05/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922		12/01/2011	SCHEDULED REDEMPTION		693	693	720	760		(67)		(67)		693				34	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942		12/01/2011	SCHEDULED REDEMPTION		360	360	373	395		(35)		(35)		360				22	04/01/2031
31384W-MK-3	FED NATL MTG ASSOC #535962		12/01/2011	SCHEDULED REDEMPTION		523	523	533	535		(12)		(12)		523				19	05/01/2016
31384W-NW-6	FED NATL MTG ASSOC #536005		12/01/2011	SCHEDULED REDEMPTION		4,435	4,435	4,605	4,586		(151)		(151)		4,435				163	12/01/2014
31384W-QM-5	FED NATL MTG ASSOC #536060		12/01/2011	SCHEDULED REDEMPTION		1,604	1,604	1,640	1,626		(22)		(22)		1,604				70	02/01/2016
31384W-S8-4	FED NATL MTG ASSOC #536143		12/01/2011	SCHEDULED REDEMPTION		1,164	1,164	1,208	1,284		(120)		(120)		1,164				40	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285		12/01/2011	SCHEDULED REDEMPTION		190	190	201	210		(20)		(20)		190				10	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330		12/01/2011	SCHEDULED REDEMPTION		244	244	254	272		(28)		(28)		244				12	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376		12/01/2011	SCHEDULED REDEMPTION		1,477	1,477	1,491	1,486		(9)		(9)		1,477				77	04/01/2015
31384W-4F-4	FED NATL MTG ASSOC #536422		12/01/2011	SCHEDULED REDEMPTION		2,837	2,837	2,863	2,852		(15)		(15)		2,837				142	04/01/2015
31384X-KF-4	FED NATL MTG ASSOC #536794		12/01/2011	SCHEDULED REDEMPTION		2,990	2,990	3,105	3,161		(171)		(171)		2,990				131	05/01/2015
31384X-WN-4	FED NATL MTG ASSOC #537153		12/01/2011	SCHEDULED REDEMPTION		241	241	251	264		(22)		(22)		241				12	05/01/2030
31384X-ZA-9	FED NATL MTG ASSOC #537237		08/01/2011	SCHEDULED REDEMPTION		2,971	2,971	3,085	3,240		(269)		(269)		2,971				147	05/01/2030
31384X-4E-5	FED NATL MTG ASSOC #537321		12/01/2011	SCHEDULED REDEMPTION		520	520	525	524		(4)		(4)		520				26	06/01/2015
31384X-4H-8	FED NATL MTG ASSOC #537324		12/01/2011	SCHEDULED REDEMPTION		142	142	147	158		(17)		(17)		142				7	06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673		12/01/2011	SCHEDULED REDEMPTION		127	127	131	143		(16)		(16)		127				6	04/01/2030
31384Y-J3-1	FED NATL MTG ASSOC #537682		11/01/2011	SCHEDULED REDEMPTION		6,908	6,908	7,173	7,709		(801)		(801)		6,908				502	05/01/2030
31384Y-LM-6	FED NATL MTG ASSOC #537732		02/01/2011	SCHEDULED REDEMPTION		1,592	1,592	1,653	1,762		(170)		(170)		1,592				17	04/01/2030
31384Y-LQ-7	FED NATL MTG ASSOC #537735		12/01/2011	SCHEDULED REDEMPTION		40	40	42	44		(3)		(3)		40				2	04/01/2030
31384Y-Q4-1	FED NATL MTG ASSOC #537875		12/01/2011	SCHEDULED REDEMPTION		2,527	2,527	2,551	2,545		(18)		(18)		2,527				114	06/01/2015
31384Y-TY-2	FED NATL MTG ASSOC #537967		12/01/2011	SCHEDULED REDEMPTION		2,444	2,444	2,538	2,545		(100)		(100)		2,444				107	05/01/2015
31384Y-2H-8	FED NATL MTG ASSOC #538176		12/01/2011	SCHEDULED REDEMPTION		2,893	2,893	2,916	2,893						2,893				134	05/01/2015
31384Y-6R-2	FED NATL MTG ASSOC #538280		12/01/2011	SCHEDULED REDEMPTION		516	516	521	520		(4)		(4)		516				26	05/01/2015
31385A-K9-7	FED NATL MTG ASSOC #538620		12/01/2011	SCHEDULED REDEMPTION		1,566	1,566	1,581	1,575		(9)		(9)		1,566				79	06/01/2015
31385A-RX-7	FED NATL MTG ASSOC #538802		12/01/2011	SCHEDULED REDEMPTION		301	301	312	343		(42)		(42)		301				14	06/01/2030
31385A-UD-7	FED NATL MTG ASSOC #538880		12/01/2011	SCHEDULED REDEMPTION		1,992	1,992	2,011	2,002		(10)		(10)		1,992				100	06/01/2015
31385A-VU-8	FED NATL MTG ASSOC #538927		12/01/2011	SCHEDULED REDEMPTION		222	222	224	223		(1)		(1)		222				10	06/01/2015
31385A-7K-7	FED NATL MTG ASSOC #539198		12/01/2011	SCHEDULED REDEMPTION		988	988	997	995		(7)		(7)		988				49	05/01/2015
31385B-3M-5	FED NATL MTG ASSOC #540004		12/01/2011	SCHEDULED REDEMPTION		90	90	93	96		(6)		(6)		90				4	05/01/2030
31385C-DZ-3	FED NATL MTG ASSOC #540220		12/01/2011	SCHEDULED REDEMPTION		93	93	95	101		(9)		(9)		93				4	06/01/2030
31385C-GN-7	FED NATL MTG ASSOC #540305		12/01/2011	SCHEDULED REDEMPTION		1,005	1,005	1,031	1,027		(22)		(22)		1,005				44	06/01/2015
31385C-HC-0	FED NATL MTG ASSOC #540327		12/01/2011	SCHEDULED REDEMPTION		696	696	703	703		(7)		(7)		696				35	06/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755		12/01/2011	SCHEDULED REDEMPTION		115	115	120	131		(15)		(15)		115				6	05/01/2030
31385C-YV-9	FED NATL MTG ASSOC #540824		12/01/2011	SCHEDULED REDEMPTION		974	974	999	998		(24)		(24)		974				43	09/01/2015
31385D-EA-5	FED NATL MTG ASSOC #541129		12/01/2011	SCHEDULED REDEMPTION		17	17	17	19		(2)		(2)		17				1	05/01/2030

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31385D-GU-9	FED NATL MTG ASSOC #541211		12/01/2011	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	06/01/2030
31385D-M4-0	FED NATL MTG ASSOC #541379		12/01/2011	SCHEDULED REDEMPTION		10,034	10,034	10,128	10,115		(81)		(81)		10,034				425	05/01/2015
31385D-M9-9	FED NATL MTG ASSOC #541384		12/01/2011	SCHEDULED REDEMPTION		2,266	2,266	2,287	2,270		(5)		(5)		2,266				94	05/01/2015
31385E-AP-4	FED NATL MTG ASSOC #541914		12/01/2011	SCHEDULED REDEMPTION		3,441	3,441	3,474	3,464		(22)		(22)		3,441				160	06/01/2015
31385E-BS-7	FED NATL MTG ASSOC #541949		12/01/2011	SCHEDULED REDEMPTION		422	422	438	458		(36)		(36)		422				20	07/01/2030
31385E-FS-3	FED NATL MTG ASSOC #542077		12/01/2011	SCHEDULED REDEMPTION		371	371	385	414		(43)		(43)		371				18	07/01/2030
31385E-UK-3	FED NATL MTG ASSOC #542486		12/01/2011	SCHEDULED REDEMPTION		2,012	2,012	2,028	2,012						2,012				86	07/01/2015
31385E-WH-8	FED NATL MTG ASSOC #542548		12/01/2011	SCHEDULED REDEMPTION		48	48	50	53		(5)		(5)		48				3	07/01/2030
31385E-XH-7	FED NATL MTG ASSOC #542580		12/01/2011	SCHEDULED REDEMPTION		606	606	629	653		(47)		(47)		606				30	08/01/2030
31385F-CZ-7	FED NATL MTG ASSOC #542888		12/01/2011	SCHEDULED REDEMPTION		288	288	299	326		(38)		(38)		288				14	06/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940		12/01/2011	SCHEDULED REDEMPTION		81	81	86	95		(14)		(14)		81				4	07/01/2030
31385F-KC-9	FED NATL MTG ASSOC #543091		12/01/2011	SCHEDULED REDEMPTION		104	104	108	117		(12)		(12)		104				5	06/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272		12/01/2011	SCHEDULED REDEMPTION		2,231	2,231	2,316	2,393		(163)		(163)		2,231				47	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444		12/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2030
31385H-AB-8	FED NATL MTG ASSOC #544602		05/01/2011	SCHEDULED REDEMPTION		3,644	3,644	3,679	3,674		(30)		(30)		3,644				118	06/01/2015
31385H-AD-4	FED NATL MTG ASSOC #544604		12/01/2011	SCHEDULED REDEMPTION		1,184	1,184	1,230	1,229		(44)		(44)		1,184				52	06/01/2015
31385H-NN-8	FED NATL MTG ASSOC #544997		12/01/2011	SCHEDULED REDEMPTION		72	72	73	73						72				4	06/01/2015
31385H-PJ-5	FED NATL MTG ASSOC #545025		12/01/2011	SCHEDULED REDEMPTION		8,039	8,039	8,206	8,215		(176)		(176)		8,039				307	06/01/2016
31385H-QC-9	FED NATL MTG ASSOC #545051		09/20/2011	Various		2,135	1,953	1,994	2,009		(9)		(9)		1,999		136	136	90	09/01/2029
31385H-Q4-7	FED NATL MTG ASSOC #545075		12/01/2011	SCHEDULED REDEMPTION		94	94	98	102		(8)		(8)		94				4	07/01/2031
31385H-Q8-8	FED NATL MTG ASSOC #545079		12/01/2011	SCHEDULED REDEMPTION		853	853	895	913		(60)		(60)		853				34	05/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137		12/01/2011	SCHEDULED REDEMPTION		9,253	9,253	9,513	9,987		(734)		(734)		9,253				433	08/01/2031
31385H-S3-7	FED NATL MTG ASSOC #545138		06/03/2011	Various		390,614	333,832	355,739	373,123		(2,534)		(2,534)		370,588		20,026	20,026	13,076	08/01/2031
31385H-TE-2	FED NATL MTG ASSOC #545149		12/01/2011	SCHEDULED REDEMPTION		10,361	10,361	10,794	10,693		(332)		(332)		10,361				371	08/01/2016
31385H-TK-8	FED NATL MTG ASSOC #545154		12/01/2011	SCHEDULED REDEMPTION		2,817	2,817	2,926	2,945		(128)		(128)		2,817				125	08/01/2016
31385H-UU-4	FED NATL MTG ASSOC #545195		12/01/2011	SCHEDULED REDEMPTION		187	187	196	206		(19)		(19)		187				8	09/01/2031
31385H-VT-6	FED NATL MTG ASSOC #545226		12/01/2011	SCHEDULED REDEMPTION		494	494	513	516		(22)		(22)		494				20	09/01/2016
31385H-V4-1	FED NATL MTG ASSOC #545235		12/01/2011	SCHEDULED REDEMPTION		787	787	823	876		(89)		(89)		787				35	10/01/2031
31385H-YA-4	FED NATL MTG ASSOC #545305		12/01/2011	SCHEDULED REDEMPTION		3,854	3,854	4,008	3,987		(133)		(133)		3,854				136	11/01/2016
31385H-2A-9	FED NATL MTG ASSOC #545369		12/01/2011	SCHEDULED REDEMPTION		1,591	1,591	1,652	1,669		(78)		(78)		1,591				67	09/01/2016
31385J-B2-3	FED NATL MTG ASSOC #545557		12/01/2011	SCHEDULED REDEMPTION		50,689	50,689	53,184	53,872		(3,183)		(3,183)		50,689				2,146	04/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623		12/01/2011	SCHEDULED REDEMPTION		3,208	3,208	3,337	3,309		(101)		(101)		3,208				116	05/01/2017
31385J-EK-0	FED NATL MTG ASSOC #545638		12/01/2011	SCHEDULED REDEMPTION		1,451	1,451	1,523	1,537		(86)		(86)		1,451				52	05/01/2032
31385J-HC-5	FED NATL MTG ASSOC #545727		12/01/2011	SCHEDULED REDEMPTION		50,298	50,298	51,082	50,803		(505)		(505)		50,298				1,637	05/01/2017
31385J-JC-3	FED NATL MTG ASSOC #545759		12/01/2011	SCHEDULED REDEMPTION		14,916	14,916	14,958	15,017		(101)		(101)		14,916				576	07/01/2032
31385J-JF-6	FED NATL MTG ASSOC #545762		12/01/2011	SCHEDULED REDEMPTION		3,133	3,133	3,150	3,172		(39)		(39)		3,133				119	07/01/2032
31385J-JK-5	FED NATL MTG ASSOC #545766		12/01/2011	SCHEDULED REDEMPTION		33,425	33,425	34,767	34,569		(1,145)		(1,145)		33,425				1,210	07/01/2017
31385J-K3-1	FED NATL MTG ASSOC #545814		12/01/2011	SCHEDULED REDEMPTION		14,907	14,907	14,939	14,982		(75)		(75)		14,907				564	08/01/2032
31385J-K4-9	FED NATL MTG ASSOC #545815		12/01/2011	SCHEDULED REDEMPTION		3,291	3,291	3,442	3,608		(317)		(317)		3,291				140	07/01/2032
31385J-M8-8	FED NATL MTG ASSOC #545883		12/01/2011	SCHEDULED REDEMPTION		44,566	44,566	45,759	45,308		(741)		(741)		44,566				1,435	09/01/2017
31385J-PN-2	FED NATL MTG ASSOC #545929		12/01/2011	SCHEDULED REDEMPTION		1,196	1,196	1,256	1,270		(74)		(74)		1,196				47	08/01/2032
31385J-UL-0	FED NATL MTG ASSOC #546087		12/01/2011	SCHEDULED REDEMPTION		645	645	651	648		(4)		(4)		645				32	07/01/2015
31385J-VG-0	FED NATL MTG ASSOC #546115		12/01/2011	SCHEDULED REDEMPTION		930	930	938	939		(9)		(9)		930				46	07/01/2015
31385J-5K-0	FED NATL MTG ASSOC #546350		12/01/2011	SCHEDULED REDEMPTION		1,169	1,169	1,214	1,187		(18)		(18)		1,169				45	06/01/2015
31385K-GC-3	FED NATL MTG ASSOC #546595		12/01/2011	SCHEDULED REDEMPTION		486	486	504	514		(28)		(28)		486				24	05/01/2030
31385K-K5-3	FED NATL MTG ASSOC #546716		12/01/2011	SCHEDULED REDEMPTION		21	21	22	24		(3)		(3)		21				1	07/01/2030
31385K-YD-1	FED NATL MTG ASSOC #547108		12/01/2011	SCHEDULED REDEMPTION		3,705	3,705	3,740	3,731		(26)		(26)		3,705				182	07/01/2015
31385K-ZM-0	FED NATL MTG ASSOC #547148		12/01/2011	SCHEDULED REDEMPTION		2,452	2,452	2,507	2,529		(77)		(77)		2,452				101	11/01/2015
31385K-3Y-9	FED NATL MTG ASSOC #547215		12/01/2011	SCHEDULED REDEMPTION		185	185	192	203		(19)		(19)		185				9	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512		12/01/2011	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16				1	08/01/2030
31385N-LZ-0	FED NATL MTG ASSOC #547644		12/01/2011	SCHEDULED REDEMPTION		289	289	301	308		(18)		(18)		289				14	03/01/2031
31385N-TJ-8	FED NATL MTG ASSOC #547853		12/01/2011	SCHEDULED REDEMPTION		6,981	6,981	7,139	7,155		(174)		(174)		6,981				326	08/01/2015
31385P-AC-8	FED NATL MTG ASSOC #548203		12/01/2011	SCHEDULED REDEMPTION		852	852	874	883		(31)		(31)		852				32	01/01/2016
31385P-AH-7	FED NATL MTG ASSOC #548208		12/01/2011	SCHEDULED REDEMPTION		13,593	13,593	13,941	13,870		(277)		(277)		13,593				801	04/01/2016
31385P-H6-4	FED NATL MTG ASSOC #548453		12/01/2011	SCHEDULED REDEMPTION		2,066	2,066	2,170	2,185		(119)		(119)		2,066				84	11/01/2029
31385R-UV-0	FED NATL MTG ASSOC #550596		12/01/2011	SCHEDULED REDEMPTION		171	171	176	171						171				8	10/01/2015
31385R-WB-2	FED NATL MTG ASSOC #550642		12/01/2011	SCHEDULED REDEMPTION		2,453	2,453	2,548	2,757		(303)		(303)		2,453				156	08/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31385R-4G-2	FED NATL MTG ASSOC #550823		12/01/2011	SCHEDULED REDEMPTION		506	506	526	534		(28)		(28)		506				22	01/01/2016
31385S-K5-6	FED NATL MTG ASSOC #551216		12/01/2011	SCHEDULED REDEMPTION		3,672	3,672	3,813	4,035		(363)		(363)		3,672				176	09/01/2030
31385U-P9-8	FED NATL MTG ASSOC #553148		12/01/2011	SCHEDULED REDEMPTION		4,214	4,214	4,309	4,340		(126)		(126)		4,214				216	09/01/2015
31385W-J8-3	FED NATL MTG ASSOC #554787		12/01/2011	SCHEDULED REDEMPTION		2,787	2,787	2,818	2,780		7		7		2,787				139	10/01/2023
31385W-LQ-0	FED NATL MTG ASSOC #554835		12/01/2011	SCHEDULED REDEMPTION		854	854	888	977		(123)		(123)		854				40	11/01/2030
31385W-MS-5	FED NATL MTG ASSOC #554869		12/01/2011	SCHEDULED REDEMPTION		104	104	107	113		(9)		(9)		104				5	11/01/2030
31385W-NA-3	FED NATL MTG ASSOC #554885		12/01/2011	SCHEDULED REDEMPTION		12,499	12,499	12,831	12,500		(1)		(1)		12,499				585	11/01/2015
31385W-TM-1	FED NATL MTG ASSOC #555056		12/01/2011	SCHEDULED REDEMPTION		450	450	460	457		(7)		(7)		450				15	11/01/2017
31385W-WY-1	FED NATL MTG ASSOC #555163		12/01/2011	SCHEDULED REDEMPTION		12,220	12,220	12,832	13,050		(830)		(830)		12,220				487	01/01/2033
31385W-XJ-3	FED NATL MTG ASSOC #555181		12/01/2011	SCHEDULED REDEMPTION		699	699	735	748		(49)		(49)		699				26	01/01/2033
31385W-XY-0	FED NATL MTG ASSOC #555195		12/01/2011	SCHEDULED REDEMPTION		100,550	100,550	104,751	103,922		(3,373)		(3,373)		100,550				3,329	11/01/2017
31385W-X8-7	FED NATL MTG ASSOC #555203		09/09/2011	Various		1,130,954	1,010,959	1,068,458	1,098,359		(22,649)		(22,649)		1,075,710		55,244	55,244	52,105	09/01/2032
31385W-ZT-9	FED NATL MTG ASSOC #555254		12/01/2011	SCHEDULED REDEMPTION		33,626	33,626	34,210	34,005		(379)		(379)		33,626				1,301	01/01/2033
31385X-BZ-9	FED NATL MTG ASSOC #555456		12/01/2011	SCHEDULED REDEMPTION		5,755	5,755	5,844	5,818		(62)		(62)		5,755				188	04/01/2018
31385X-C8-8	FED NATL MTG ASSOC #555495		09/01/2011	Various		3,618,572	3,418,828	3,389,262	3,397,672		6,547		6,547		3,404,219		214,353	214,353	118,501	05/01/2018
31385X-2P-1	FED NATL MTG ASSOC #556182		12/01/2011	SCHEDULED REDEMPTION		14,077	14,077	14,156	14,375		(299)		(299)		14,077				527	07/01/2030
31385X-5Y-9	FED NATL MTG ASSOC #556263		12/01/2011	SCHEDULED REDEMPTION		341	341	349	349		(8)		(8)		341				10	12/01/2015
31386A-BN-5	FED NATL MTG ASSOC #557245		12/01/2011	SCHEDULED REDEMPTION		418	418	434	448		(30)		(30)		418				21	08/01/2030
31386A-CV-6	FED NATL MTG ASSOC #557284		12/01/2011	SCHEDULED REDEMPTION		1,798	1,798	1,844	1,833		(35)		(35)		1,798				83	09/01/2015
31386A-DZ-6	FED NATL MTG ASSOC #557320		12/01/2011	SCHEDULED REDEMPTION		62	62	63	63		(2)		(2)		62				3	01/01/2016
31386A-4N-3	FED NATL MTG ASSOC #558029		12/01/2011	SCHEDULED REDEMPTION		60	60	61	61		(2)		(2)		60				3	10/01/2015
31386B-UH-5	FED NATL MTG ASSOC #558684		12/01/2011	SCHEDULED REDEMPTION		31	31	33	35		(3)		(3)		31				1	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686		12/01/2011	SCHEDULED REDEMPTION		74	74	76	78		(4)		(4)		74				4	02/01/2031
31386B-7H-1	FED NATL MTG ASSOC #558996		12/01/2011	SCHEDULED REDEMPTION		12,882	12,882	12,986	12,882						12,882				529	10/01/2015
31386C-QY-1	FED NATL MTG ASSOC #559471		12/01/2011	SCHEDULED REDEMPTION		10,490	10,490	10,894	11,000		(510)		(510)		10,490				528	11/01/2015
31386C-R9-5	FED NATL MTG ASSOC #559512		12/01/2011	SCHEDULED REDEMPTION		482	482	482	482						482				23	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535		12/01/2011	SCHEDULED REDEMPTION		9,549	9,549	9,666	9,550		(1)		(1)		9,549				396	12/01/2015
31386C-WE-8	FED NATL MTG ASSOC #559645		12/01/2011	SCHEDULED REDEMPTION		1,757	1,757	1,825	1,841		(83)		(83)		1,757				74	01/01/2016
31386C-5W-8	FED NATL MTG ASSOC #559861		12/01/2011	SCHEDULED REDEMPTION		1,138	1,138	1,138	1,138						1,138				51	12/01/2015
31386D-ET-3	FED NATL MTG ASSOC #560046		08/01/2011	SCHEDULED REDEMPTION		429	429	446	471		(42)		(42)		429				21	02/01/2031
31386D-RG-7	FED NATL MTG ASSOC #560387		12/01/2011	SCHEDULED REDEMPTION		150	150	153	154		(4)		(4)		150				6	01/01/2016
31386D-TN-0	FED NATL MTG ASSOC #560457		12/01/2011	SCHEDULED REDEMPTION		3,199	3,199	3,322	3,561		(363)		(363)		3,199				131	12/01/2030
31386E-PY-8	FED NATL MTG ASSOC #561239		12/01/2011	SCHEDULED REDEMPTION		1,124	1,124	1,167	1,141		(17)		(17)		1,124				44	04/01/2031
31386F-BM-6	FED NATL MTG ASSOC #561744		12/01/2011	SCHEDULED REDEMPTION		6,723	6,723	7,120	7,459		(736)		(736)		6,723				454	12/01/2030
31386F-K9-5	FED NATL MTG ASSOC #562020		12/01/2011	SCHEDULED REDEMPTION		15,786	15,786	16,142	16,275		(489)		(489)		15,786				778	12/01/2015
31386F-M3-6	FED NATL MTG ASSOC #562078		12/01/2011	SCHEDULED REDEMPTION		1,844	1,844	1,915	2,018		(174)		(174)		1,844				134	12/01/2030
31386F-RU-1	FED NATL MTG ASSOC #562199		12/01/2011	SCHEDULED REDEMPTION		2,139	2,139	2,236	2,453		(314)		(314)		2,139				55	01/01/2031
31386F-VF-9	FED NATL MTG ASSOC #562314		12/01/2011	SCHEDULED REDEMPTION		6,219	6,219	6,458	6,512		(293)		(293)		6,219				249	01/01/2016
31386F-X3-4	FED NATL MTG ASSOC #562398		12/01/2011	SCHEDULED REDEMPTION		13,414	13,414	14,087	14,679		(1,265)		(1,265)		13,414				705	02/01/2031
31386F-3X-1	FED NATL MTG ASSOC #562514		12/01/2011	SCHEDULED REDEMPTION		3,586	3,586	3,603	3,617		(32)		(32)		3,586				117	02/01/2031
31386G-K3-6	FED NATL MTG ASSOC #562914		12/01/2011	SCHEDULED REDEMPTION		127	127	128	128		(1)		(1)		127				5	03/01/2016
31386G-ZL-0	FED NATL MTG ASSOC #563347		12/01/2011	SCHEDULED REDEMPTION		3,279	3,279	3,353	3,352		(73)		(73)		3,279				122	12/01/2015
31386H-L2-5	FED NATL MTG ASSOC #563845		12/01/2011	SCHEDULED REDEMPTION		1,783	1,783	1,829	1,838		(55)		(55)		1,783				78	02/01/2016
31386H-MR-9	FED NATL MTG ASSOC #563868		12/01/2011	SCHEDULED REDEMPTION		8,336	8,336	8,659	9,362		(1,026)		(1,026)		8,336				565	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317		12/01/2011	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	11/01/2030
31386J-BC-0	FED NATL MTG ASSOC #564435		12/01/2011	SCHEDULED REDEMPTION		487	487	509	551		(64)		(64)		487				21	06/01/2031
31386J-FQ-5	FED NATL MTG ASSOC #564575		12/01/2011	SCHEDULED REDEMPTION		9,103	9,103	9,452	9,919		(816)		(816)		9,103				452	03/01/2031
31386J-KL-0	FED NATL MTG ASSOC #564699		12/01/2011	SCHEDULED REDEMPTION		1,444	1,444	1,499	1,525		(81)		(81)		1,444				59	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010		12/01/2011	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	01/01/2016
31386L-S9-4	FED NATL MTG ASSOC #566744		12/01/2011	SCHEDULED REDEMPTION		2,192	2,192	2,277	2,356		(164)		(164)		2,192				103	01/01/2031
31386L-YZ-9	FED NATL MTG ASSOC #566928		12/01/2011	SCHEDULED REDEMPTION		1,110	1,110	1,153	1,166		(56)		(56)		1,110				48	01/01/2016
31386M-RK-8	FED NATL MTG ASSOC #567590		12/01/2011	SCHEDULED REDEMPTION		3,309	3,309	3,459	3,667		(357)		(357)		3,309				187	02/01/2031
31386M-SP-6	FED NATL MTG ASSOC #567626		12/01/2011	SCHEDULED REDEMPTION		35	35	36	39		(4)		(4)		35				2	02/01/2031
31386M-3B-4	FED NATL MTG ASSOC #567894		12/01/2011	SCHEDULED REDEMPTION		474	474	492	508		(34)		(34)		474				21	01/01/2016
31386M-5V-8	FED NATL MTG ASSOC #567960		09/20/2011	Various		1,203	1,089	1,061	1,047		15		15		1,062		142	142	52	02/01/2031
31386N-DQ-8	FED NATL MTG ASSOC #568111		12/01/2011	SCHEDULED REDEMPTION		140	140	146	151		(11)		(11)		140				7	01/01/2031
31386N-LR-7	FED NATL MTG ASSOC #568336		12/01/2011	SCHEDULED REDEMPTION		189	189	196	206		(17)		(17)		189				10	01/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31386N-SH-2	FED NATL MTG ASSOC #568520		12/01/2011	SCHEDULED REDEMPTION		1,182	1,182	1,209	1,212		(30)		(30)		1,182				47	01/01/2016
31386N-SM-1	FED NATL MTG ASSOC #568524		12/01/2011	SCHEDULED REDEMPTION		800	800	831	839		(40)		(40)		800				34	01/01/2016
31386N-VK-1	FED NATL MTG ASSOC #568618		12/01/2011	SCHEDULED REDEMPTION		85	85	87	88		(3)		(3)		85				4	01/01/2016
31386N-XE-3	FED NATL MTG ASSOC #568677		12/01/2011	SCHEDULED REDEMPTION		1,189	1,189	1,235	1,319		(130)		(130)		1,189				58	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865		12/01/2011	SCHEDULED REDEMPTION		3,174	3,174	3,296	3,340		(166)		(166)		3,174				161	12/01/2030
31386P-NR-0	FED NATL MTG ASSOC #569300		12/01/2011	SCHEDULED REDEMPTION		12,455	12,455	12,955	13,058		(603)		(603)		12,455				346	06/01/2016
31386P-N6-6	FED NATL MTG ASSOC #569313		12/01/2011	SCHEDULED REDEMPTION		7,249	7,249	7,437	7,431		(182)		(182)		7,249				318	07/01/2016
31386Q-DC-2	FED NATL MTG ASSOC #569899		12/01/2011	SCHEDULED REDEMPTION		758	758	787	797		(39)		(39)		758				38	02/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957		12/01/2011	SCHEDULED REDEMPTION		987	987	1,013	1,025		(38)		(38)		987				30	02/01/2016
31386Q-XT-3	FED NATL MTG ASSOC #570490		12/01/2011	SCHEDULED REDEMPTION		127	127	132	130		(3)		(3)		127				5	12/01/2015
31386S-BY-2	FED NATL MTG ASSOC #571655		12/01/2011	SCHEDULED REDEMPTION		1,636	1,636	1,696	1,708		(72)		(72)		1,636				69	02/01/2016
31386S-N7-8	FED NATL MTG ASSOC #572014		12/01/2011	SCHEDULED REDEMPTION		5,783	5,783	6,006	5,927		(143)		(143)		5,783				253	03/01/2016
31386S-T5-6	FED NATL MTG ASSOC #572172		12/01/2011	SCHEDULED REDEMPTION		1,383	1,383	1,436	1,552		(168)		(168)		1,383				47	01/01/2031
31386T-AV-7	FED NATL MTG ASSOC #572520		12/01/2011	SCHEDULED REDEMPTION		3,369	3,369	3,439	3,441		(71)		(71)		3,369				194	04/01/2016
31386T-B2-0	FED NATL MTG ASSOC #572557		12/01/2011	SCHEDULED REDEMPTION		10,393	10,393	10,662	10,636		(243)		(243)		10,393				226	04/01/2016
31386T-MT-9	FED NATL MTG ASSOC #572870		12/01/2011	SCHEDULED REDEMPTION		2,185	2,185	2,248	2,305		(120)		(120)		2,185				82	04/01/2021
31386T-M7-7	FED NATL MTG ASSOC #572882		12/01/2011	SCHEDULED REDEMPTION		3,926	3,926	4,008	4,015		(89)		(89)		3,926				134	04/01/2016
31386T-PS-8	FED NATL MTG ASSOC #572933		12/01/2011	SCHEDULED REDEMPTION		5,320	5,320	5,560	5,976		(656)		(656)		5,320				135	04/01/2031
31386T-P8-2	FED NATL MTG ASSOC #572947		12/01/2011	SCHEDULED REDEMPTION		6,263	6,263	6,394	6,426		(163)		(163)		6,263				219	04/01/2016
31386T-QR-9	FED NATL MTG ASSOC #572964		12/01/2011	SCHEDULED REDEMPTION		493	493	517	538		(45)		(45)		493				7	05/01/2031
31386U-V5-8	FED NATL MTG ASSOC #574036		12/01/2011	SCHEDULED REDEMPTION		100,571	100,571	105,521	107,261		(6,689)		(6,689)		100,571				4,694	05/01/2031
31386U-ZX-3	FED NATL MTG ASSOC #574158		12/01/2011	SCHEDULED REDEMPTION		5,526	5,526	5,738	5,677		(151)		(151)		5,526				242	04/01/2016
31386V-U3-2	FED NATL MTG ASSOC #574902		12/01/2011	SCHEDULED REDEMPTION		9,120	9,120	9,502	9,395		(275)		(275)		9,120				343	06/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309		12/01/2011	SCHEDULED REDEMPTION		982	982	1,020	1,015		(32)		(32)		982				43	03/01/2016
31386W-FF-0	FED NATL MTG ASSOC #575366		12/01/2011	SCHEDULED REDEMPTION		8,871	8,871	9,242	9,113		(242)		(242)		8,871				359	03/01/2016
31386X-AN-6	FED NATL MTG ASSOC #576113		12/01/2011	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	05/01/2031
31386X-AR-7	FED NATL MTG ASSOC #576116		12/01/2011	SCHEDULED REDEMPTION		1,085	1,085	1,108	1,105		(19)		(19)		1,085				41	05/01/2016
31386X-B6-2	FED NATL MTG ASSOC #576161		12/01/2011	SCHEDULED REDEMPTION		4,049	4,049	4,133	4,136		(87)		(87)		4,049				200	03/01/2016
31386X-TB-2	FED NATL MTG ASSOC #576646		12/01/2011	SCHEDULED REDEMPTION		666	666	691	728		(63)		(63)		666				44	02/01/2031
31386X-Z6-6	FED NATL MTG ASSOC #576865		12/01/2011	SCHEDULED REDEMPTION		1,845	1,845	1,938	1,916		(70)		(70)		1,845				70	06/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688		12/01/2011	SCHEDULED REDEMPTION		756	756	794	836		(80)		(80)		756				38	03/01/2031
31386Y-3S-1	FED NATL MTG ASSOC #577809		12/01/2011	SCHEDULED REDEMPTION		19,789	19,789	20,319	20,160		(370)		(370)		19,789				847	04/01/2016
31386Y-5W-0	FED NATL MTG ASSOC #577861		12/01/2011	SCHEDULED REDEMPTION		2,172	2,172	2,206	2,205		(33)		(33)		2,172				72	04/01/2016
31387B-S7-9	FED NATL MTG ASSOC #579342		12/01/2011	SCHEDULED REDEMPTION		130	130	132	132		(3)		(3)		130				5	04/01/2016
31387B-T8-6	FED NATL MTG ASSOC #579375		12/01/2011	SCHEDULED REDEMPTION		10,599	10,599	10,838	10,797		(198)		(198)		10,599				203	04/01/2016
31387C-D9-9	FED NATL MTG ASSOC #579828		12/01/2011	SCHEDULED REDEMPTION		81	81	85	84		(3)		(3)		81				4	05/01/2016
31387C-LZ-2	FED NATL MTG ASSOC #580044		12/01/2011	SCHEDULED REDEMPTION		1,382	1,382	1,437	1,431		(49)		(49)		1,382				50	06/01/2016
31387C-QK-0	FED NATL MTG ASSOC #580158		12/01/2011	SCHEDULED REDEMPTION		2,583	2,583	2,641	2,641		(57)		(57)		2,583				113	08/01/2016
31387C-QU-8	FED NATL MTG ASSOC #580167		12/01/2011	SCHEDULED REDEMPTION		469	469	479	481		(11)		(11)		469				21	09/01/2016
31387C-Q6-1	FED NATL MTG ASSOC #580177		12/01/2011	SCHEDULED REDEMPTION		2,497	2,497	2,597	2,590		(94)		(94)		2,497				82	10/01/2016
31387C-SW-2	FED NATL MTG ASSOC #580233		12/01/2011	SCHEDULED REDEMPTION		12,705	12,705	13,343	13,513		(808)		(808)		12,705				431	08/01/2031
31387D-AJ-8	FED NATL MTG ASSOC #580609		12/01/2011	SCHEDULED REDEMPTION		779	779	781	783		(4)		(4)		779				9	05/01/2031
31387D-BR-9	FED NATL MTG ASSOC #580648		12/01/2011	SCHEDULED REDEMPTION		667	667	692	710		(43)		(43)		667				33	05/01/2031
31387D-JH-3	FED NATL MTG ASSOC #580864		12/01/2011	SCHEDULED REDEMPTION		3,852	3,852	4,000	4,002		(150)		(150)		3,852				163	05/01/2016
31387D-KZ-1	FED NATL MTG ASSOC #580912		12/01/2011	SCHEDULED REDEMPTION		171	171	175	175		(4)		(4)		171				7	05/01/2016
31387D-NM-7	FED NATL MTG ASSOC #580996		06/03/2011	Various		601,688	541,696	544,529	548,890		(1,835)		(1,835)		547,055		54,633	54,633	18,436	05/01/2031
31387D-SW-0	FED NATL MTG ASSOC #581133		12/01/2011	SCHEDULED REDEMPTION		17,754	17,754	18,437	18,317		(562)		(562)		17,754				674	05/01/2016
31387D-TN-9	FED NATL MTG ASSOC #581157		12/01/2011	SCHEDULED REDEMPTION		7,142	7,142	7,500	7,712		(570)		(570)		7,142				223	04/01/2031
31387D-XQ-7	FED NATL MTG ASSOC #581287		12/01/2011	SCHEDULED REDEMPTION		633	633	665	670		(37)		(37)		633				37	05/01/2031
31387D-3T-4	FED NATL MTG ASSOC #581410		12/01/2011	SCHEDULED REDEMPTION		10,499	10,499	11,016	11,132		(633)		(633)		10,499				320	06/01/2031
31387D-4W-6	FED NATL MTG ASSOC #581437		12/01/2011	SCHEDULED REDEMPTION		746	746	783	799		(52)		(52)		746				22	06/01/2031
31387E-CT-2	FED NATL MTG ASSOC #581582		12/01/2011	SCHEDULED REDEMPTION		5,195	5,195	5,456	5,537		(342)		(342)		5,195				217	06/01/2031
31387E-E2-9	FED NATL MTG ASSOC #581653		12/01/2011	SCHEDULED REDEMPTION		6,421	6,421	6,555	6,520		(99)		(99)		6,421				243	06/01/2016
31387E-NM-5	FED NATL MTG ASSOC #581896		12/01/2011	SCHEDULED REDEMPTION		3,736	3,736	3,820	3,808		(72)		(72)		3,736				109	07/01/2016
31387E-TL-1	FED NATL MTG ASSOC #582055		12/01/2011	SCHEDULED REDEMPTION		340	340	355	383		(43)		(43)		340				15	05/01/2031
31387F-N2-6	FED NATL MTG ASSOC #582809		12/01/2011	SCHEDULED REDEMPTION		2,618	2,618	2,772	2,981		(363)		(363)		2,618				176	04/01/2031
31387F-R9-7	FED NATL MTG ASSOC #582912		12/01/2011	SCHEDULED REDEMPTION		3,320	3,320	3,448	3,437		(117)		(117)		3,320				115	06/01/2016

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31387J-QM-1	FED NATL MTG ASSOC #585560		12/01/2011	SCHEDULED REDEMPTION		1,651	1,651	1,686	1,676		(24)		(24)		1,651				52	06/01/2016
31387J-VW-3	FED NATL MTG ASSOC #585729		12/01/2011	SCHEDULED REDEMPTION		622	622	638	632		(10)		(10)		622				20	05/01/2016
31387K-BV-4	FED NATL MTG ASSOC #586052		12/01/2011	SCHEDULED REDEMPTION		45,278	45,278	44,274	44,822		456		456		45,278				1,064	06/01/2016
31387M-A6-6	FED NATL MTG ASSOC #587829		12/01/2011	SCHEDULED REDEMPTION		15,710	15,710	16,116	16,044		(335)		(335)		15,710				351	09/01/2016
31387M-QW-2	FED NATL MTG ASSOC #588269		12/01/2011	SCHEDULED REDEMPTION		312	312	319	319		(6)		(6)		312				9	06/01/2016
31387N-YP-6	FED NATL MTG ASSOC #589418		12/01/2011	SCHEDULED REDEMPTION		4,750	4,750	4,932	4,908		(158)		(158)		4,750				233	07/01/2016
31387N-ZK-6	FED NATL MTG ASSOC #589446		12/01/2011	SCHEDULED REDEMPTION		147	147	150	150		(4)		(4)		147				6	07/01/2016
31387N-Z9-1	FED NATL MTG ASSOC #589468		12/01/2011	SCHEDULED REDEMPTION		63	63	65	66		(3)		(3)		63				3	07/01/2016
31387N-6D-4	FED NATL MTG ASSOC #589568		12/01/2011	SCHEDULED REDEMPTION		5,634	5,634	5,760	5,729		(95)		(95)		5,634				234	04/01/2016
31387P-QF-2	FED NATL MTG ASSOC #590054		12/01/2011	SCHEDULED REDEMPTION		5,998	5,998	6,066	6,029		(32)		(32)		5,998				192	06/01/2016
31387P-QZ-8	FED NATL MTG ASSOC #590072		12/01/2011	SCHEDULED REDEMPTION		15,582	15,582	15,906	15,872		(290)		(290)		15,582				633	06/01/2016
31387P-SH-6	FED NATL MTG ASSOC #590120		12/01/2011	SCHEDULED REDEMPTION		2,606	2,606	2,660	2,655		(49)		(49)		2,606				85	07/01/2016
31387Q-UH-1	FED NATL MTG ASSOC #591084		12/01/2011	SCHEDULED REDEMPTION		2,218	2,218	2,276	2,289		(71)		(71)		2,218				97	08/01/2016
31387Q-6Y-1	FED NATL MTG ASSOC #591387		12/01/2011	SCHEDULED REDEMPTION		5,061	5,061	5,272	5,220		(160)		(160)		5,061				186	09/01/2016
31387Q-7J-3	FED NATL MTG ASSOC #591397		12/01/2011	SCHEDULED REDEMPTION		114	114	119	141		(27)		(27)		114				5	08/01/2031
31387R-AU-2	FED NATL MTG ASSOC #591419		12/01/2011	SCHEDULED REDEMPTION		43,404	43,404	44,306	44,280		(876)		(876)		43,404				2,061	09/01/2016
31387R-B5-6	FED NATL MTG ASSOC #591460		12/01/2011	SCHEDULED REDEMPTION		635	635	649	648		(13)		(13)		635				26	08/01/2016
31387R-5L-8	FED NATL MTG ASSOC #592251		12/01/2011	SCHEDULED REDEMPTION		268	268	278	285		(17)		(17)		268				12	09/01/2031
31387S-VS-2	FED NATL MTG ASSOC #592925		11/01/2011	SCHEDULED REDEMPTION		1,539	1,539	1,571	1,589		(49)		(49)		1,539				84	07/01/2016
31387S-2G-0	FED NATL MTG ASSOC #593075		12/01/2011	SCHEDULED REDEMPTION		1,098	1,098	1,147	1,204		(106)		(106)		1,098				48	07/01/2031
31387S-2S-4	FED NATL MTG ASSOC #593085		12/01/2011	SCHEDULED REDEMPTION		352	352	365	383		(32)		(32)		352				17	07/01/2031
31387S-3T-1	FED NATL MTG ASSOC #593110		12/01/2011	SCHEDULED REDEMPTION		214	214	219	219		(6)		(6)		214				9	07/01/2016
31387S-5G-7	FED NATL MTG ASSOC #593147		12/01/2011	SCHEDULED REDEMPTION		6,990	6,990	7,135	7,161		(171)		(171)		6,990				324	08/01/2016
31387S-5H-5	FED NATL MTG ASSOC #593148		12/01/2011	SCHEDULED REDEMPTION		3,925	3,925	4,026	4,001		(76)		(76)		3,925				172	08/01/2016
31387S-5X-0	FED NATL MTG ASSOC #593162		12/01/2011	SCHEDULED REDEMPTION		324	324	340	359		(35)		(35)		324				13	08/01/2031
31387T-AH-7	FED NATL MTG ASSOC #593208		02/01/2011	SCHEDULED REDEMPTION		17,556	17,556	18,349	18,928		(1,372)		(1,372)		17,556				205	08/01/2031
31387U-B2-6	FED NATL MTG ASSOC #594157		12/01/2011	SCHEDULED REDEMPTION		385	385	403	437		(52)		(52)		385				17	08/01/2031
31387U-CS-8	FED NATL MTG ASSOC #594181		12/01/2011	SCHEDULED REDEMPTION		6,620	6,620	6,919	7,513		(893)		(893)		6,620				333	06/01/2031
31387U-SL-6	FED NATL MTG ASSOC #594623		12/01/2011	SCHEDULED REDEMPTION		15,825	15,825	16,154	16,082		(257)		(257)		15,825				642	06/01/2016
31387U-TJ-0	FED NATL MTG ASSOC #594653		12/01/2011	SCHEDULED REDEMPTION		10,704	10,704	11,336	11,977		(1,274)		(1,274)		10,704				384	06/01/2031
31387V-WR-6	FED NATL MTG ASSOC #595656		11/01/2011	SCHEDULED REDEMPTION		584	584	606	590		(6)		(6)		584				21	04/01/2016
31387V-YQ-6	FED NATL MTG ASSOC #595719		12/01/2011	SCHEDULED REDEMPTION		5,286	5,286	5,395	5,391		(106)		(106)		5,286				214	08/01/2016
31387W-J3-2	FED NATL MTG ASSOC #596182		12/01/2011	SCHEDULED REDEMPTION		14,487	14,487	15,142	15,557		(1,070)		(1,070)		14,487				960	09/01/2031
31387W-LT-2	FED NATL MTG ASSOC #596238		12/01/2011	SCHEDULED REDEMPTION		1,596	1,596	1,676	1,721		(125)		(125)		1,596				82	07/01/2031
31387W-QG-5	FED NATL MTG ASSOC #596355		12/01/2011	SCHEDULED REDEMPTION		14,133	14,133	14,427	14,401		(268)		(268)		14,133				653	07/01/2016
31387W-QH-3	FED NATL MTG ASSOC #596356		12/01/2011	SCHEDULED REDEMPTION		11,266	11,266	11,500	11,487		(221)		(221)		11,266				447	07/01/2016
31387W-TT-4	FED NATL MTG ASSOC #596462		12/01/2011	SCHEDULED REDEMPTION		756	756	794	812		(56)		(56)		756				23	08/01/2031
31387W-ZK-6	FED NATL MTG ASSOC #596646		12/01/2011	SCHEDULED REDEMPTION		13,766	13,766	14,052	14,140		(374)		(374)		13,766				451	08/01/2016
31387X-HX-6	FED NATL MTG ASSOC #597046		12/01/2011	SCHEDULED REDEMPTION		1,832	1,832	1,870	1,869		(37)		(37)		1,832				74	09/01/2016
31387X-JE-6	FED NATL MTG ASSOC #597061		12/01/2011	SCHEDULED REDEMPTION		972	972	1,016	1,078		(106)		(106)		972				45	09/01/2031
31387X-JP-1	FED NATL MTG ASSOC #597070		12/01/2011	SCHEDULED REDEMPTION		545	545	556	556		(11)		(11)		545				28	09/01/2016
31387Y-MK-6	FED NATL MTG ASSOC #598062		12/01/2011	SCHEDULED REDEMPTION		315	315	324	338		(23)		(23)		315				15	08/01/2031
31387Y-TE-3	FED NATL MTG ASSOC #598249		12/01/2011	SCHEDULED REDEMPTION		493	493	503	506		(14)		(14)		493				19	07/01/2016
31388A-KR-4	FED NATL MTG ASSOC #598904		12/01/2011	SCHEDULED REDEMPTION		267	267	279	295		(28)		(28)		267				12	10/01/2031
31388A-K9-4	FED NATL MTG ASSOC #598920		12/01/2011	SCHEDULED REDEMPTION		32,124	32,124	32,792	32,890		(766)		(766)		32,124				656	11/01/2016
31388A-QT-4	FED NATL MTG ASSOC #599066		12/01/2011	SCHEDULED REDEMPTION		135	135	141	160		(25)		(25)		135				6	08/01/2031
31388A-W2-6	FED NATL MTG ASSOC #599265		12/01/2011	SCHEDULED REDEMPTION		631	631	644	644		(13)		(13)		631				26	08/01/2016
31388A-YS-7	FED NATL MTG ASSOC #599321		12/01/2011	SCHEDULED REDEMPTION		188	188	197	224		(36)		(36)		188				8	07/01/2031
31388B-Q2-1	FED NATL MTG ASSOC #599973		12/01/2011	SCHEDULED REDEMPTION		3,335	3,335	3,405	3,396		(60)		(60)		3,335				135	08/01/2016
31388B-X8-0	FED NATL MTG ASSOC #600203		12/01/2011	SCHEDULED REDEMPTION		1,431	1,431	1,515	1,584		(153)		(153)		1,431				81	07/01/2031
31388B-ZY-1	FED NATL MTG ASSOC #600259		12/01/2011	SCHEDULED REDEMPTION		21,098	21,098	21,980	21,778		(680)		(680)		21,098				754	08/01/2016
31388B-ZZ-8	FED NATL MTG ASSOC #600260		12/01/2011	SCHEDULED REDEMPTION		15,744	15,744	16,071	16,124		(380)		(380)		15,744				649	08/01/2016
31388C-7G-9	FED NATL MTG ASSOC #601295		12/01/2011	SCHEDULED REDEMPTION		6,075	6,075	6,246	6,472		(396)		(396)		6,075				225	08/01/2031
31388D-DP-0	FED NATL MTG ASSOC #601410		12/01/2011	SCHEDULED REDEMPTION		221	221	226	226		(4)		(4)		221				9	10/01/2016
31388D-DW-5	FED NATL MTG ASSOC #601417		12/01/2011	SCHEDULED REDEMPTION		20,388	20,388	21,309	22,125		(1,737)		(1,737)		20,388				389	11/01/2031
31388D-P4-4	FED NATL MTG ASSOC #601743		12/01/2011	SCHEDULED REDEMPTION		458	458	467	466		(9)		(9)		458				18	08/01/2016
31388D-YP-7	FED NATL MTG ASSOC #602018		12/01/2011	SCHEDULED REDEMPTION		5,045	5,045	5,159	5,141		(96)		(96)		5,045				221	08/01/2016

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31388D-Y7	FED NATL MTG ASSOC #602034		12/01/2011	SCHEDULED REDEMPTION		868	868	901	944		(76)		(76)		868				64	08/01/2031
31388D-ZG-6	FED NATL MTG ASSOC #602043		12/01/2011	SCHEDULED REDEMPTION		5,370	5,370	5,481	5,487		(117)		(117)		5,370				217	08/01/2016
31388E-FY-7	FED NATL MTG ASSOC #602383		12/01/2011	SCHEDULED REDEMPTION		6,321	6,321	6,453	6,446		(124)		(124)		6,321				261	08/01/2016
31388E-T7-1	FED NATL MTG ASSOC #602774		12/01/2011	SCHEDULED REDEMPTION		354	354	368	368		(14)		(14)		354				16	06/01/2016
31388E-W4-4	FED NATL MTG ASSOC #602867		12/01/2011	SCHEDULED REDEMPTION		2,489	2,489	2,541	2,556		(67)		(67)		2,489				101	10/01/2016
31388F-FX-6	FED NATL MTG ASSOC #603282		12/01/2011	SCHEDULED REDEMPTION		5,514	5,514	5,763	6,300		(786)		(786)		5,514				203	09/01/2031
31388G-UW-9	FED NATL MTG ASSOC #604597		04/01/2011	SCHEDULED REDEMPTION		124,520	124,520	128,054	127,946		(3,426)		(3,426)		124,520				2,680	09/01/2031
31388H-R4-3	FED NATL MTG ASSOC #605407		11/01/2011	SCHEDULED REDEMPTION		15,736	15,736	16,665	16,729		(993)		(993)		15,736				1,218	05/01/2031
31388H-TY-5	FED NATL MTG ASSOC #605467		12/01/2011	SCHEDULED REDEMPTION		4,886	4,886	5,175	5,355		(468)		(468)		4,886				176	08/01/2031
31388J-XL-4	FED NATL MTG ASSOC #606483		12/01/2011	SCHEDULED REDEMPTION		40	40	40	40		(1)		(1)		40				1	09/01/2016
31388K-D9-0	FED NATL MTG ASSOC #606828		12/01/2011	SCHEDULED REDEMPTION		3,795	3,795	3,986	3,980		(185)		(185)		3,795				109	10/01/2031
31388K-K6-8	FED NATL MTG ASSOC #607017		12/01/2011	SCHEDULED REDEMPTION		1,096	1,096	1,119	1,118		(22)		(22)		1,096				44	10/01/2016
31388K-PK-2	FED NATL MTG ASSOC #607126		12/01/2011	SCHEDULED REDEMPTION		14,152	14,152	14,196	14,195		(43)		(43)		14,152				618	11/01/2031
31388K-QF-2	FED NATL MTG ASSOC #607154		12/01/2011	SCHEDULED REDEMPTION		12,183	12,183	12,733	13,828		(1,645)		(1,645)		12,183				311	11/01/2031
31388K-W4-0	FED NATL MTG ASSOC #607367		12/01/2011	SCHEDULED REDEMPTION		1,131	1,131	1,134	1,136		(4)		(4)		1,131				41	11/01/2031
31388K-4F-6	FED NATL MTG ASSOC #607522		12/01/2011	SCHEDULED REDEMPTION		14,637	14,637	14,669	14,697		(60)		(60)		14,637				438	11/01/2031
31388K-7A-4	FED NATL MTG ASSOC #607589		12/01/2011	SCHEDULED REDEMPTION		251	251	256	257		(6)		(6)		251				10	11/01/2016
31388L-Q5-2	FED NATL MTG ASSOC #608076		12/01/2011	SCHEDULED REDEMPTION		45	45	45	45						45				2	10/01/2031
31388L-U7-3	FED NATL MTG ASSOC #608206		12/01/2011	SCHEDULED REDEMPTION		21,224	21,224	21,444	21,470		(246)		(246)		21,224				764	01/01/2032
31388M-JQ-2	FED NATL MTG ASSOC #608771		12/01/2011	SCHEDULED REDEMPTION		38,049	38,049	38,655	38,483		(434)		(434)		38,049				1,612	09/01/2016
31388M-K4-9	FED NATL MTG ASSOC #608815		12/01/2011	SCHEDULED REDEMPTION		13,072	13,072	13,280	13,212		(140)		(140)		13,072				516	09/01/2016
31388M-S7-4	FED NATL MTG ASSOC #609042		12/01/2011	SCHEDULED REDEMPTION		4,398	4,398	4,489	4,506		(108)		(108)		4,398				168	09/01/2016
31388M-UA-4	FED NATL MTG ASSOC #609077		12/01/2011	SCHEDULED REDEMPTION		1,063	1,063	1,085	1,085		(22)		(22)		1,063				38	09/01/2016
31388M-5X-2	FED NATL MTG ASSOC #609362		05/01/2011	SCHEDULED REDEMPTION		16,228	16,228	16,565	16,589		(361)		(361)		16,228				421	10/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445		12/01/2011	SCHEDULED REDEMPTION		670	670	709	730		(61)		(61)		670				36	07/01/2031
31388N-CR-5	FED NATL MTG ASSOC #609480		12/01/2011	SCHEDULED REDEMPTION		2,039	2,039	2,131	2,257		(218)		(218)		2,039				84	10/01/2031
31388N-FK-7	FED NATL MTG ASSOC #609570		12/01/2011	SCHEDULED REDEMPTION		3,424	3,424	3,495	3,500		(76)		(76)		3,424				139	11/01/2016
31388N-GW-0	FED NATL MTG ASSOC #609613		12/01/2011	SCHEDULED REDEMPTION		6,392	6,392	6,525	6,507		(115)		(115)		6,392				259	11/01/2016
31388P-CS-8	FED NATL MTG ASSOC #610381		12/01/2011	SCHEDULED REDEMPTION		10,360	10,360	10,828	11,217		(857)		(857)		10,360				429	10/01/2031
31388Q-W8-8	FED NATL MTG ASSOC #611871		12/01/2011	SCHEDULED REDEMPTION		2,756	2,756	2,814	2,829		(72)		(72)		2,756				112	11/01/2016
31388S-AN-5	FED NATL MTG ASSOC #613013		12/01/2011	SCHEDULED REDEMPTION		103	103	107	115		(11)		(11)		103				5	05/01/2031
31388S-2G-9	FED NATL MTG ASSOC #613775		12/01/2011	SCHEDULED REDEMPTION		259	259	269	269		(11)		(11)		259				10	11/01/2016
31388T-MZ-3	FED NATL MTG ASSOC #614276		12/01/2011	SCHEDULED REDEMPTION		22,517	22,517	23,625	23,427		(910)		(910)		22,517				1,125	01/01/2032
31388T-WE-9	FED NATL MTG ASSOC #614545		12/01/2011	SCHEDULED REDEMPTION		14,771	14,771	15,643	16,162		(1,391)		(1,391)		14,771				993	07/01/2031
31388U-PG-9	FED NATL MTG ASSOC #615223		12/01/2011	SCHEDULED REDEMPTION		13,010	13,010	13,359	13,208		(198)		(198)		13,010				447	11/01/2016
31388U-PK-0	FED NATL MTG ASSOC #615226		12/01/2011	SCHEDULED REDEMPTION		487	487	497	498		(11)		(11)		487				16	11/01/2016
31388V-MM-7	FED NATL MTG ASSOC #616064		12/01/2011	SCHEDULED REDEMPTION		58,301	58,301	59,212	58,883		(582)		(582)		58,301				2,000	11/01/2016
31388V-M2-1	FED NATL MTG ASSOC #616077		12/01/2011	SCHEDULED REDEMPTION		35,356	35,356	36,091	35,985		(629)		(629)		35,356				909	11/01/2016
31388V-RS-9	FED NATL MTG ASSOC #616197		06/03/2011	Various		207,324	180,829	188,995	195,706		(1,159)		(1,159)		194,547		12,777	12,777	6,718	12/01/2031
31388W-R2-4	FED NATL MTG ASSOC #617105		12/01/2011	SCHEDULED REDEMPTION		2,725	2,725	2,753	2,772		(47)		(47)		2,725				93	12/01/2031
31388X-AD-6	FED NATL MTG ASSOC #617504		12/01/2011	SCHEDULED REDEMPTION		3,233	3,233	3,362	3,343		(111)		(111)		3,233				120	01/01/2017
31388X-R9-7	FED NATL MTG ASSOC #618012		12/01/2011	SCHEDULED REDEMPTION		51,437	51,437	51,972	52,091		(653)		(653)		51,437				1,924	02/01/2032
31388X-UC-6	FED NATL MTG ASSOC #618079		12/01/2011	SCHEDULED REDEMPTION		14,737	14,737	15,043	15,012		(275)		(275)		14,737				680	12/01/2016
31388X-X6-6	FED NATL MTG ASSOC #618201		12/01/2011	SCHEDULED REDEMPTION		5,781	5,781	5,945	5,940		(160)		(160)		5,781				149	11/01/2031
31388Y-FW-7	FED NATL MTG ASSOC #618581		12/01/2011	SCHEDULED REDEMPTION		554	554	580	622		(68)		(68)		554				24	08/01/2031
31389A-CN-1	FED NATL MTG ASSOC #619377		12/01/2011	SCHEDULED REDEMPTION		45	45	47	50		(5)		(5)		45				2	02/01/2032
31389A-RK-1	FED NATL MTG ASSOC #619790		12/01/2011	SCHEDULED REDEMPTION		7,495	7,495	7,573	7,634		(139)		(139)		7,495				287	12/01/2031
31389A-5Z-2	FED NATL MTG ASSOC #620164		12/01/2011	SCHEDULED REDEMPTION		617	617	648	652		(35)		(35)		617				25	12/01/2031
31389D-TA-5	FED NATL MTG ASSOC #622545		12/01/2011	SCHEDULED REDEMPTION		666	666	673	677		(11)		(11)		666				28	09/01/2031
31389D-V3-8	FED NATL MTG ASSOC #622634		12/01/2011	SCHEDULED REDEMPTION		937	937	939	941		(4)		(4)		937				46	06/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910		12/01/2011	SCHEDULED REDEMPTION		41,829	41,829	41,829	41,829						41,829				833	10/01/2031
31389E-MP-7	FED NATL MTG ASSOC #623266		12/01/2011	SCHEDULED REDEMPTION		96	96	100	101		(4)		(4)		96				4	04/01/2016
31389E-MQ-5	FED NATL MTG ASSOC #623267		12/01/2011	SCHEDULED REDEMPTION		45,877	45,877	47,297	47,509		(1,632)		(1,632)		45,877				868	06/01/2021
31389F-FM-9	FED NATL MTG ASSOC #623972		12/01/2011	SCHEDULED REDEMPTION		167	167	175	193		(25)		(25)		167				7	01/01/2032
31389F-Q5-4	FED NATL MTG ASSOC #624276		12/01/2011	SCHEDULED REDEMPTION		16,854	16,854	17,306	17,159		(305)		(305)		16,854				516	01/01/2017
31389F-SU-7	FED NATL MTG ASSOC #624331		12/01/2011	SCHEDULED REDEMPTION		3,616	3,616	3,754	3,876		(260)		(260)		3,616				55	02/01/2032
31389G-W5-5	FED NATL MTG ASSOC #625368		12/01/2011	SCHEDULED REDEMPTION		10,564	10,564	10,601	10,668		(104)		(104)		10,564				591	02/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31389H-LW-6	FED NATL MTG ASSOC #625941		12/01/2011	SCHEDULED REDEMPTION		3,136	3,136	3,229	3,206		(70)		(70)		3,136				71	03/01/2017
31389H-NC-8	FED NATL MTG ASSOC #625987		12/01/2011	SCHEDULED REDEMPTION		2,950	2,950	3,020	3,024		(74)		(74)		2,950				102	01/01/2017
31389H-NF-1	FED NATL MTG ASSOC #625990		12/01/2011	SCHEDULED REDEMPTION		97,588	97,588	100,201	99,009		(1,420)		(1,420)		97,588				3,299	12/01/2016
31389J-TH-7	FED NATL MTG ASSOC #627052		12/01/2011	SCHEDULED REDEMPTION		23,270	23,270	23,545	23,902		(632)		(632)		23,270				760	02/01/2032
31389J-VJ-0	FED NATL MTG ASSOC #627117		12/01/2011	SCHEDULED REDEMPTION		5,584	5,584	5,859	6,094		(510)		(510)		5,584				287	02/01/2032
31389K-XN-6	FED NATL MTG ASSOC #628085		12/01/2011	SCHEDULED REDEMPTION		19,400	19,400	20,354	20,783		(1,384)		(1,384)		19,400				921	02/01/2032
31389K-2L-4	FED NATL MTG ASSOC #628179		12/01/2011	SCHEDULED REDEMPTION		156	156	163	180		(24)		(24)		156				7	02/01/2032
31389L-VB-2	FED NATL MTG ASSOC #628910		12/01/2011	SCHEDULED REDEMPTION		344	344	361	367		(23)		(23)		344				15	03/01/2032
31389L-3R-8	FED NATL MTG ASSOC #629108		12/01/2011	SCHEDULED REDEMPTION		5,125	5,125	5,330	5,322		(197)		(197)		5,125				152	04/01/2017
31389M-CQ-8	FED NATL MTG ASSOC #629279		12/01/2011	SCHEDULED REDEMPTION		10,360	10,360	10,870	11,222		(862)		(862)		10,360				413	02/01/2032
31389M-XZ-5	FED NATL MTG ASSOC #629896		12/01/2011	SCHEDULED REDEMPTION		17,523	17,523	18,402	18,879		(1,356)		(1,356)		17,523				480	09/01/2032
31389N-HU-2	FED NATL MTG ASSOC #630343		12/01/2011	SCHEDULED REDEMPTION		349	349	365	389		(41)		(41)		349				15	04/01/2032
31389N-R3-1	FED NATL MTG ASSOC #630606		06/03/2011	Various		291,758	265,316	271,307	274,978		(2,845)		(2,845)		272,133		19,625	19,625	9,168	05/01/2032
31389N-MF-8	FED NATL MTG ASSOC #630746		12/01/2011	SCHEDULED REDEMPTION		937	937	979	1,046		(109)		(109)		937				41	05/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264		12/01/2011	SCHEDULED REDEMPTION		1,588	1,588	1,649	1,690		(103)		(103)		1,588				58	03/01/2032
31389Q-XF-0	FED NATL MTG ASSOC #632578		12/01/2011	SCHEDULED REDEMPTION		10,562	10,562	10,687	10,826		(264)		(264)		10,562				401	02/01/2032
31389R-B8-8	FED NATL MTG ASSOC #632863		12/01/2011	SCHEDULED REDEMPTION		4,329	4,329	4,503	4,504		(175)		(175)		4,329				135	04/01/2017
31389R-VP-8	FED NATL MTG ASSOC #633422		12/01/2011	SCHEDULED REDEMPTION		142	142	150	149		(7)		(7)		142				6	03/01/2032
31389R-ZK-5	FED NATL MTG ASSOC #633546		12/01/2011	SCHEDULED REDEMPTION		57,238	57,238	58,135	57,861		(623)		(623)		57,238				2,000	07/01/2017
31389S-DD-3	FED NATL MTG ASSOC #633800		12/01/2011	SCHEDULED REDEMPTION		91,736	91,736	91,736	91,736						91,736				2,443	12/01/2031
31389S-6W-9	FED NATL MTG ASSOC #634585		12/01/2011	SCHEDULED REDEMPTION		665	665	698	714		(49)		(49)		665				32	01/01/2032
31389T-E6-5	FED NATL MTG ASSOC #634757		12/01/2011	SCHEDULED REDEMPTION		24,747	24,747	25,388	25,159		(412)		(412)		24,747				775	03/01/2017
31389T-FH-0	FED NATL MTG ASSOC #634768		12/01/2011	SCHEDULED REDEMPTION		28,987	28,987	29,438	29,256		(269)		(269)		28,987				877	03/01/2017
31389U-KV-0	FED NATL MTG ASSOC #635808		12/01/2011	SCHEDULED REDEMPTION		1,193	1,193	1,247	1,304		(111)		(111)		1,193				52	03/01/2032
31389U-RF-8	FED NATL MTG ASSOC #635986		12/01/2011	SCHEDULED REDEMPTION		8,185	8,185	8,595	8,678		(494)		(494)		8,185				311	04/01/2032
31389U-7A-1	FED NATL MTG ASSOC #636389		12/01/2011	SCHEDULED REDEMPTION		28,901	28,901	30,350	31,441		(2,540)		(2,540)		28,901				1,220	04/01/2032
31389V-N4-5	FED NATL MTG ASSOC #636811		12/01/2011	SCHEDULED REDEMPTION		1,059	1,059	1,083	1,119		(59)		(59)		1,059				47	04/01/2032
31389V-RL-3	FED NATL MTG ASSOC #636891		12/01/2011	SCHEDULED REDEMPTION		2,216	2,216	2,301	2,338		(122)		(122)		2,216				105	04/01/2032
31389V-TY-3	FED NATL MTG ASSOC #636967		12/01/2011	SCHEDULED REDEMPTION		347	347	360	366		(19)		(19)		347				16	04/01/2032
31389V-6K-8	FED NATL MTG ASSOC #637274		12/01/2011	SCHEDULED REDEMPTION		7,886	7,886	7,903	7,905		(19)		(19)		7,886				289	05/01/2032
31389V-7L-5	FED NATL MTG ASSOC #637299		12/01/2011	SCHEDULED REDEMPTION		15,111	15,111	15,691	15,923		(812)		(812)		15,111				1,094	04/01/2032
31389W-AB-1	FED NATL MTG ASSOC #637302		12/01/2011	SCHEDULED REDEMPTION		42,809	42,809	44,453	45,065		(2,256)		(2,256)		42,809				1,873	04/01/2032
31389W-AW-5	FED NATL MTG ASSOC #637321		12/01/2011	SCHEDULED REDEMPTION		1,089	1,089	1,144	1,173		(84)		(84)		1,089				44	07/01/2032
31389W-EA-9	FED NATL MTG ASSOC #637429		12/01/2011	SCHEDULED REDEMPTION		20,759	20,759	21,317	21,608		(849)		(849)		20,759				833	08/01/2032
31389W-YG-4	FED NATL MTG ASSOC #638011		06/03/2011	Various		130,722	114,005	116,579	117,888		164		164		118,052		12,669	12,669	4,237	04/01/2032
31389X-JK-0	FED NATL MTG ASSOC #638466		12/01/2011	SCHEDULED REDEMPTION		2,252	2,252	2,339	2,370		(118)		(118)		2,252				114	03/01/2032
31389Y-AE-1	FED NATL MTG ASSOC #639105		12/01/2011	SCHEDULED REDEMPTION		1,552	1,552	1,561	1,569		(17)		(17)		1,552				85	07/01/2032
31389Y-AL-5	FED NATL MTG ASSOC #639111		12/01/2011	SCHEDULED REDEMPTION		1,025	1,025	1,031	1,033		(9)		(9)		1,025				42	07/01/2032
31389Y-CJ-8	FED NATL MTG ASSOC #639173		12/01/2011	SCHEDULED REDEMPTION		21,586	21,586	22,195	22,179		(593)		(593)		21,586				572	08/01/2032
31389Y-Q3-8	FED NATL MTG ASSOC #639574		12/01/2011	SCHEDULED REDEMPTION		4,533	4,533	4,737	4,858		(325)		(325)		4,533				200	03/01/2032
31389Y-UZ-2	FED NATL MTG ASSOC #639700		12/01/2011	SCHEDULED REDEMPTION		8,352	8,352	8,377	8,400		(48)		(48)		8,352				344	03/01/2032
31390A-BU-3	FED NATL MTG ASSOC #640051		12/01/2011	SCHEDULED REDEMPTION		433	433	434	435		(2)		(2)		433				16	04/01/2032
31390A-B4-1	FED NATL MTG ASSOC #640059		12/01/2011	SCHEDULED REDEMPTION		1,143	1,143	1,200	1,243		(101)		(101)		1,143				35	03/01/2032
31390B-D4-7	FED NATL MTG ASSOC #641023		12/01/2011	SCHEDULED REDEMPTION		3,204	3,204	3,222	3,245		(41)		(41)		3,204				194	05/01/2032
31390B-ED-6	FED NATL MTG ASSOC #641032		12/01/2011	SCHEDULED REDEMPTION		3,215	3,215	3,344	3,316		(101)		(101)		3,215				122	01/01/2018
31390B-E8-7	FED NATL MTG ASSOC #641059		12/01/2011	SCHEDULED REDEMPTION		42,805	42,805	42,898	42,988		(183)		(183)		42,805				1,595	05/01/2032
31390B-KV-9	FED NATL MTG ASSOC #641208		12/01/2011	SCHEDULED REDEMPTION		730	730	763	804		(74)		(74)		730				32	06/01/2032
31390B-PE-2	FED NATL MTG ASSOC #641321		12/01/2011	SCHEDULED REDEMPTION		885	885	928	956		(71)		(71)		885				36	04/01/2032
31390B-PH-5	FED NATL MTG ASSOC #641324		12/01/2011	SCHEDULED REDEMPTION		324	324	336	361		(37)		(37)		324				15	04/01/2032
31390B-PL-6	FED NATL MTG ASSOC #641327		12/01/2011	SCHEDULED REDEMPTION		9,759	9,759	10,045	10,048		(289)		(289)		9,759				240	04/01/2032
31390B-QV-3	FED NATL MTG ASSOC #641368		06/03/2011	Various		350,821	317,178	330,757	339,885		(4,301)		(4,301)		335,584		15,238	15,238	8,318	04/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605		12/01/2011	SCHEDULED REDEMPTION		2,081	2,081	2,161	2,226		(145)		(145)		2,081				67	04/01/2032
31390B-3G-1	FED NATL MTG ASSOC #641699		12/01/2011	SCHEDULED REDEMPTION		422	422	432	423		(1)		(1)		422				16	06/01/2032
31390C-NX-0	FED NATL MTG ASSOC #642206		12/01/2011	SCHEDULED REDEMPTION		11,395	11,395	11,427	11,457		(62)		(62)		11,395				654	05/01/2032
31390C-TD-8	FED NATL MTG ASSOC #642348		12/01/2011	SCHEDULED REDEMPTION		83,135	83,135	87,253	86,100		(2,964)		(2,964)		83,135				2,774	05/01/2032
31390D-AR-5	FED NATL MTG ASSOC #642716		12/01/2011	SCHEDULED REDEMPTION		564	564	587	585		(21)		(21)		564				23	06/01/2032
31390E-HN-5	FED NATL MTG ASSOC #643837		12/01/2011	SCHEDULED REDEMPTION		11,703	11,703	12,192	12,114		(411)		(411)		11,703				375	05/01/2017

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31390E-SP-8	FED NATL MTG ASSOC #644126		12/01/2011	SCHEDULED REDEMPTION		1,371	1,371	1,374	1,376		(5)		(5)		1,371				65	05/01/2032
31390F-C7-2	FED NATL MTG ASSOC #644594		12/01/2011	SCHEDULED REDEMPTION		645	645	663	663		(18)		(18)		645				24	05/01/2032
31390F-UD-9	FED NATL MTG ASSOC #645080		09/14/2011	Various		154,637	134,521	140,595	143,321		(556)		(556)		142,765		11,872	11,872	7,480	06/01/2032
31390G-GV-3	FED NATL MTG ASSOC #645612		12/01/2011	SCHEDULED REDEMPTION		1,169	1,169	1,228	1,243		(74)		(74)		1,169				45	06/01/2032
31390H-FP-5	FED NATL MTG ASSOC #646474		12/01/2011	SCHEDULED REDEMPTION		787	787	823	854		(66)		(66)		787				35	06/01/2032
31390H-KW-4	FED NATL MTG ASSOC #646609		12/01/2011	SCHEDULED REDEMPTION		11,895	11,895	12,491	12,526		(631)		(631)		11,895				571	07/01/2032
31390H-QC-2	FED NATL MTG ASSOC #646751		12/01/2011	SCHEDULED REDEMPTION		698	698	733	801		(103)		(103)		698				28	10/01/2032
31390H-QN-8	FED NATL MTG ASSOC #646761		12/01/2011	SCHEDULED REDEMPTION		33	33	35	36		(3)		(3)		33				1	01/01/2033
31390J-CP-4	FED NATL MTG ASSOC #647278		12/01/2011	SCHEDULED REDEMPTION		1,501	1,501	1,575	1,601		(100)		(100)		1,501				55	05/01/2032
31390J-CX-7	FED NATL MTG ASSOC #647286		12/01/2011	SCHEDULED REDEMPTION		509	509	520	533		(24)		(24)		509				25	05/01/2032
31390J-EP-2	FED NATL MTG ASSOC #647342		12/01/2011	SCHEDULED REDEMPTION		12,616	12,616	12,687	12,701		(84)		(84)		12,616				788	07/01/2032
31390J-J9-3	FED NATL MTG ASSOC #647488		12/01/2011	SCHEDULED REDEMPTION		2,086	2,086	2,097	2,101		(15)		(15)		2,086				85	06/01/2032
31390J-ZL-8	FED NATL MTG ASSOC #647947		12/01/2011	SCHEDULED REDEMPTION		10,742	10,742	10,925	10,895		(152)		(152)		10,742				318	06/01/2032
31390J-2Q-3	FED NATL MTG ASSOC #647983		12/01/2011	SCHEDULED REDEMPTION		13,353	13,353	13,955	14,507		(1,155)		(1,155)		13,353				396	03/01/2032
31390J-3Z-2	FED NATL MTG ASSOC #648016		12/01/2011	SCHEDULED REDEMPTION		3,687	3,687	3,707	3,725		(38)		(38)		3,687				155	07/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461		12/01/2011	SCHEDULED REDEMPTION		24,739	24,739	26,130	27,767		(3,028)		(3,028)		24,739				813	07/01/2032
31390K-RX-8	FED NATL MTG ASSOC #648602		12/01/2011	SCHEDULED REDEMPTION		100	100	101	101		(1)		(1)		100				4	07/01/2032
31390L-E4-4	FED NATL MTG ASSOC #649155		12/01/2011	SCHEDULED REDEMPTION		14,867	14,867	15,545	15,536		(670)		(670)		14,867				693	07/01/2032
31390L-SX-5	FED NATL MTG ASSOC #649534		12/01/2011	SCHEDULED REDEMPTION		1,032	1,032	1,079	1,048		(16)		(16)		1,032				42	06/01/2032
31390L-WA-0	FED NATL MTG ASSOC #649641		12/01/2011	SCHEDULED REDEMPTION		145	145	146	147		(2)		(2)		145				6	07/01/2032
31390M-QJ-6	FED NATL MTG ASSOC #650357		12/01/2011	SCHEDULED REDEMPTION		1,888	1,888	1,983	2,007		(119)		(119)		1,888				76	11/01/2032
31390M-YU-2	FED NATL MTG ASSOC #650623		12/01/2011	SCHEDULED REDEMPTION		95	95	96	97		(2)		(2)		95				4	07/01/2032
31390N-QQ-8	FED NATL MTG ASSOC #651263		12/01/2011	SCHEDULED REDEMPTION		350	350	367	376		(26)		(26)		350				14	07/01/2032
31390N-TB-8	FED NATL MTG ASSOC #651346		06/03/2011	Various		513,246	449,246	474,516	491,586		(6,488)		(6,488)		485,098		28,148	28,148	15,440	07/01/2032
31390N-T5-1	FED NATL MTG ASSOC #651372		12/01/2011	SCHEDULED REDEMPTION		869	869	874	879		(10)		(10)		869				27	07/01/2032
31390N-2T-8	FED NATL MTG ASSOC #651586		12/01/2011	SCHEDULED REDEMPTION		1,618	1,618	1,627	1,635		(17)		(17)		1,618				69	07/01/2032
31390N-3C-4	FED NATL MTG ASSOC #651595		06/03/2011	Various		1,183,255	1,057,075	1,062,871	1,066,427		(555)		(555)		1,065,873		117,383	117,383	35,113	07/01/2032
31390N-5L-2	FED NATL MTG ASSOC #651651		12/01/2011	SCHEDULED REDEMPTION		120	120	126	130		(10)		(10)		120				5	08/01/2032
31390P-CQ-8	FED NATL MTG ASSOC #651779		12/01/2011	SCHEDULED REDEMPTION		2,009	2,009	2,109	2,189		(181)		(181)		2,009				81	08/01/2032
31390P-GK-7	FED NATL MTG ASSOC #651902		12/01/2011	SCHEDULED REDEMPTION		8,802	8,802	8,857	8,923		(121)		(121)		8,802				310	08/01/2032
31390Q-HX-6	FED NATL MTG ASSOC #652846		12/01/2011	SCHEDULED REDEMPTION		10,352	10,352	10,862	11,323		(971)		(971)		10,352				391	09/01/2032
31390Q-MB-8	FED NATL MTG ASSOC #652954		02/01/2011	SCHEDULED REDEMPTION		24,092	24,092	25,180	26,780		(2,687)		(2,687)		24,092				281	02/01/2032
31390Q-2V-6	FED NATL MTG ASSOC #653388		12/01/2011	SCHEDULED REDEMPTION		1,970	1,970	2,068	2,138		(168)		(168)		1,970				80	10/01/2032
31390R-BH-5	FED NATL MTG ASSOC #653540		12/01/2011	SCHEDULED REDEMPTION		54,685	54,685	57,377	58,259		(3,574)		(3,574)		54,685				1,993	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650		12/01/2011	SCHEDULED REDEMPTION		1,727	1,727	1,766	1,765		(38)		(38)		1,727				90	08/01/2032
31390R-E6-6	FED NATL MTG ASSOC #653657		12/01/2011	SCHEDULED REDEMPTION		158	158	165	185		(28)		(28)		158				7	08/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610		12/01/2011	SCHEDULED REDEMPTION		4,870	4,870	4,912	4,894		(24)		(24)		4,870				151	08/01/2032
31390T-TK-5	FED NATL MTG ASSOC #655854		12/01/2011	SCHEDULED REDEMPTION		123	123	129	129		(6)		(6)		123				5	08/01/2032
31390T-T6-6	FED NATL MTG ASSOC #655873		12/01/2011	SCHEDULED REDEMPTION		4,974	4,974	5,223	5,311		(337)		(337)		4,974				172	08/01/2032
31390T-UF-4	FED NATL MTG ASSOC #655882		12/01/2011	SCHEDULED REDEMPTION		33,351	33,351	35,024	35,838		(2,487)		(2,487)		33,351				1,316	08/01/2032
31390U-AQ-9	FED NATL MTG ASSOC #656215		12/01/2011	SCHEDULED REDEMPTION		1,956	1,956	1,968	1,974		(18)		(18)		1,956				79	08/01/2032
31390U-C5-3	FED NATL MTG ASSOC #656292		12/01/2011	SCHEDULED REDEMPTION		9,356	9,356	9,826	9,810		(454)		(454)		9,356				565	09/01/2032
31390U-D9-4	FED NATL MTG ASSOC #656328		12/01/2011	SCHEDULED REDEMPTION		4,260	4,260	4,378	4,344		(84)		(84)		4,260				131	10/01/2017
31390U-QB-5	FED NATL MTG ASSOC #656650		12/01/2011	SCHEDULED REDEMPTION		812	812	816	822		(10)		(10)		812				21	05/01/2032
31390U-RZ-1	FED NATL MTG ASSOC #656704		12/01/2011	SCHEDULED REDEMPTION		36,760	36,760	38,604	38,987		(2,227)		(2,227)		36,760				1,393	08/01/2032
31390V-KP-8	FED NATL MTG ASSOC #657402		12/01/2011	SCHEDULED REDEMPTION		690,225	690,225	712,911	705,785		(15,559)		(15,559)		690,225				25,572	11/01/2017
31390W-4M-1	FED NATL MTG ASSOC #658828		12/01/2011	SCHEDULED REDEMPTION		99	99	104	105		(6)		(6)		99				4	08/01/2032
31390X-UY-4	FED NATL MTG ASSOC #659499		12/01/2011	SCHEDULED REDEMPTION		99,278	99,278	100,333	99,987		(710)		(710)		99,278				3,600	02/01/2033
31390Y-PP-7	FED NATL MTG ASSOC #660230		12/01/2011	SCHEDULED REDEMPTION		7,927	7,927	8,325	8,437		(510)		(510)		7,927				284	09/01/2032
31391A-RJ-0	FED NATL MTG ASSOC #661189		12/01/2011	SCHEDULED REDEMPTION		9,513	9,513	9,990	10,356		(843)		(843)		9,513				191	07/01/2032
31391A-X4-6	FED NATL MTG ASSOC #661399		12/01/2011	SCHEDULED REDEMPTION		22,777	22,777	23,351	23,328		(551)		(551)		22,777				922	10/01/2032
31391B-DJ-3	FED NATL MTG ASSOC #661705		12/01/2011	SCHEDULED REDEMPTION		6,882	6,882	7,076	7,071		(189)		(189)		6,882				262	08/01/2032
31391B-MR-5	FED NATL MTG ASSOC #661968		12/01/2011	SCHEDULED REDEMPTION		9,893	9,893	10,380	10,589		(696)		(696)		9,893				377	10/01/2032
31391B-RY-5	FED NATL MTG ASSOC #662103		12/01/2011	SCHEDULED REDEMPTION		113,891	113,891	116,512	115,503		(1,611)		(1,611)		113,891				2,928	09/01/2017
31391B-7G-6	FED NATL MTG ASSOC #662495		12/01/2011	SCHEDULED REDEMPTION		2,585	2,585	2,715	2,730		(145)		(145)		2,585				102	09/01/2032
31391C-NF-8	FED NATL MTG ASSOC #662890		12/01/2011	SCHEDULED REDEMPTION		27,020	27,020	27,694	27,624		(604)		(604)		27,020				922	12/01/2032
31391C-PD-1	FED NATL MTG ASSOC #662920		12/01/2011	SCHEDULED REDEMPTION		72,289	72,289	74,725	74,219		(1,929)		(1,929)		72,289				2,654	11/01/2017

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31391C-QA-6	FED NATL MTG ASSOC #662949		12/01/2011	SCHEDULED REDEMPTION		298	298	305	305		(7)		(7)		298				10	02/01/2033
31391C-XS-9	FED NATL MTG ASSOC #663189		12/01/2011	SCHEDULED REDEMPTION		2,021	2,021	2,071	2,056		(34)		(34)		2,021				69	09/01/2017
31391D-J6-1	FED NATL MTG ASSOC #663685		12/01/2011	SCHEDULED REDEMPTION		80,261	80,261	82,484	81,491		(1,230)		(1,230)		80,261				2,264	01/01/2018
31391D-QV-8	FED NATL MTG ASSOC #663868		12/01/2011	SCHEDULED REDEMPTION		967	967	1,015	1,045		(78)		(78)		967				39	10/01/2032
31391G-G2-6	FED NATL MTG ASSOC #666317		12/01/2011	SCHEDULED REDEMPTION		2,845	2,845	2,925	2,923		(78)		(78)		2,845				116	09/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891		12/01/2011	SCHEDULED REDEMPTION		5,789	5,789	6,079	6,106		(317)		(317)		5,789				316	11/01/2032
31391H-AM-6	FED NATL MTG ASSOC #667012		12/01/2011	SCHEDULED REDEMPTION		9,441	9,441	9,694	9,619		(178)		(178)		9,441				305	11/01/2017
31391H-EQ-3	FED NATL MTG ASSOC #667143		12/01/2011	SCHEDULED REDEMPTION		417,361	417,361	426,702	424,271		(6,910)		(6,910)		417,361				12,738	10/01/2017
31391H-UK-8	FED NATL MTG ASSOC #667586		12/01/2011	SCHEDULED REDEMPTION		23,525	23,525	24,682	24,887		(1,363)		(1,363)		23,525				1,019	10/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799		12/01/2011	SCHEDULED REDEMPTION		15,759	15,759	16,027	16,121		(361)		(361)		15,759				244	11/01/2032
31391M-4X-8	FED NATL MTG ASSOC #671438		12/01/2011	SCHEDULED REDEMPTION		3,523	3,523	3,682	3,893		(369)		(369)		3,523				97	10/01/2032
31391M-6Y-4	FED NATL MTG ASSOC #671487		12/01/2011	SCHEDULED REDEMPTION		3,000	3,000	3,048	3,027		(26)		(26)		3,000				98	11/01/2017
31391P-Z9-0	FED NATL MTG ASSOC #673168		12/01/2011	SCHEDULED REDEMPTION		25,781	25,781	25,974	25,931		(151)		(151)		25,781				930	12/01/2017
31391P-2L-9	FED NATL MTG ASSOC #673179		12/01/2011	SCHEDULED REDEMPTION		154,791	154,791	161,442	158,960		(4,169)		(4,169)		154,791				6,086	02/01/2018
31391P-5L-6	FED NATL MTG ASSOC #673251		12/01/2011	SCHEDULED REDEMPTION		2,648	2,648	2,668	2,663		(15)		(15)		2,648				89	01/01/2018
31391S-RX-0	FED NATL MTG ASSOC #675602		12/01/2011	SCHEDULED REDEMPTION		6,344	6,344	6,636	6,991		(648)		(648)		6,344				400	01/01/2032
31391S-5Y-2	FED NATL MTG ASSOC #675963		12/01/2011	SCHEDULED REDEMPTION		1,336	1,336	1,397	1,523		(188)		(188)		1,336				51	02/01/2032
31391T-WE-4	FED NATL MTG ASSOC #676645		12/01/2011	SCHEDULED REDEMPTION		9,851	9,851	10,097	10,073		(222)		(222)		9,851				344	01/01/2033
31391U-DE-2	FED NATL MTG ASSOC #677001		12/01/2011	SCHEDULED REDEMPTION		146	146	154	155		(9)		(9)		146				6	01/01/2033
31391U-FJ-9	FED NATL MTG ASSOC #677069		12/01/2011	SCHEDULED REDEMPTION		15,682	15,682	15,878	15,824		(142)		(142)		15,682				555	12/01/2032
31391U-SA-4	FED NATL MTG ASSOC #677413		12/01/2011	SCHEDULED REDEMPTION		256,102	256,102	262,585	261,051		(4,948)		(4,948)		256,102				3,024	01/01/2033
31391V-HB-2	FED NATL MTG ASSOC #678026		12/01/2011	SCHEDULED REDEMPTION		3,880	3,880	4,036	3,985		(105)		(105)		3,880				149	09/01/2017
31391W-4W-8	FED NATL MTG ASSOC #679537		06/03/2011	Various		3,921,432	3,630,809	3,663,146	3,654,023		(847)		(847)		3,653,176		268,256	268,256	99,844	03/01/2033
31391X-RL-5	FED NATL MTG ASSOC #680091		12/01/2011	SCHEDULED REDEMPTION		3,907	3,907	3,936	3,930		(23)		(23)		3,907				79	01/01/2018
31391Y-VS-3	FED NATL MTG ASSOC #681125		12/01/2011	SCHEDULED REDEMPTION		45,004	45,004	46,117	46,082		(1,077)		(1,077)		45,004				2,136	02/01/2033
31400A-UN-6	FED NATL MTG ASSOC #681989		12/01/2011	SCHEDULED REDEMPTION		23,429	23,429	24,604	25,189		(1,760)		(1,760)		23,429				1,287	01/01/2033
31400B-YK-6	FED NATL MTG ASSOC #683014		12/01/2011	SCHEDULED REDEMPTION		9,363	9,363	9,431	9,417		(54)		(54)		9,363				274	02/01/2018
31400C-AQ-7	FED NATL MTG ASSOC #683215		12/01/2011	SCHEDULED REDEMPTION		84	84	89	91		(7)		(7)		84				4	02/01/2033
31400D-A8-5	FED NATL MTG ASSOC #684131		12/01/2011	SCHEDULED REDEMPTION		2,603	2,603	2,659	2,641		(38)		(38)		2,603				72	02/01/2018
31400E-V9-8	FED NATL MTG ASSOC #685640		12/01/2011	SCHEDULED REDEMPTION		257,446	257,446	265,330	263,448		(6,002)		(6,002)		257,446				4,811	02/01/2033
31400F-RF-6	FED NATL MTG ASSOC #686386		12/01/2011	SCHEDULED REDEMPTION		1,335	1,335	1,365	1,352		(17)		(17)		1,335				58	03/01/2033
31400F-R4-1	FED NATL MTG ASSOC #686407		12/01/2011	SCHEDULED REDEMPTION		2,030	2,030	2,074	2,062		(32)		(32)		2,030				56	03/01/2018
31400H-TG-8	FED NATL MTG ASSOC #688251		12/01/2011	SCHEDULED REDEMPTION		266,972	266,972	269,809	268,598		(1,626)		(1,626)		266,972				8,584	02/01/2033
31400J-DN-6	FED NATL MTG ASSOC #688709		12/01/2011	SCHEDULED REDEMPTION		116	116	122	124		(8)		(8)		116				4	03/01/2033
31400K-YD-2	FED NATL MTG ASSOC #690208		12/01/2011	SCHEDULED REDEMPTION		3,392	3,392	3,562	3,554		(162)		(162)		3,392				51	03/01/2033
31400P-KV-6	FED NATL MTG ASSOC #693408		12/01/2011	SCHEDULED REDEMPTION		2,519	2,519	2,490	2,508		11		11		2,519				79	04/01/2018
31400Q-BV-4	FED NATL MTG ASSOC #694052		12/01/2011	SCHEDULED REDEMPTION		26,706	26,706	26,990	27,066		(360)		(360)		26,706				343	04/01/2033
31400Q-JF-1	FED NATL MTG ASSOC #694262		12/01/2011	SCHEDULED REDEMPTION		4,886	4,886	4,996	4,911		(24)		(24)		4,886				229	03/01/2033
31400Q-QU-0	FED NATL MTG ASSOC #694467		12/01/2011	SCHEDULED REDEMPTION		5,288	5,288	5,412	5,426		(138)		(138)		5,288				197	03/01/2033
31400Q-SW-4	FED NATL MTG ASSOC #694533		12/01/2011	SCHEDULED REDEMPTION		8,963	8,963	9,243	9,138		(174)		(174)		8,963				283	03/01/2033
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		12/01/2011	SCHEDULED REDEMPTION		93,885	93,885	94,883	94,586		(701)		(701)		93,885				2,669	04/01/2033
31400U-TL-8	FED NATL MTG ASSOC #698155		06/03/2011	Various		11,211,548	10,452,065	10,577,817	10,524,628		4,811		4,811		10,529,439		682,109	682,109	274,533	04/01/2033
31400W-RF-9	FED NATL MTG ASSOC #699886		12/01/2011	SCHEDULED REDEMPTION		8,021	8,021	8,401	8,710		(688)		(688)		8,021				288	04/01/2033
31400W-RX-0	FED NATL MTG ASSOC #699902		12/01/2011	SCHEDULED REDEMPTION		166,886	166,886	168,966	168,534		(1,649)		(1,649)		166,886				4,943	04/01/2033
31400Y-GF-7	FED NATL MTG ASSOC #701398		12/01/2011	SCHEDULED REDEMPTION		9,834	9,834	9,908	9,893		(59)		(59)		9,834				337	02/01/2018
31401A-HH-3	FED NATL MTG ASSOC #702332		12/01/2011	SCHEDULED REDEMPTION		8,212	8,212	8,121	8,154		59		59		8,212				231	05/01/2018
31401B-P4-1	FED NATL MTG ASSOC #703443		12/01/2011	SCHEDULED REDEMPTION		7,151	7,151	7,305	7,258		(107)		(107)		7,151				213	05/01/2018
31401C-GJ-6	FED NATL MTG ASSOC #704101		12/01/2011	SCHEDULED REDEMPTION		65,226	65,226	65,919	65,656		(430)		(430)		65,226				1,930	05/01/2033
31401C-RN-5	FED NATL MTG ASSOC #704393		12/01/2011	SCHEDULED REDEMPTION		5,231	5,231	5,394	5,335		(104)		(104)		5,231				148	05/01/2033
31401F-XJ-0	FED NATL MTG ASSOC #707281		12/01/2011	SCHEDULED REDEMPTION		681	681	698	698		(17)		(17)		681				32	05/01/2033
31401H-KB-7	FED NATL MTG ASSOC #708690		12/01/2011	SCHEDULED REDEMPTION		4,011	4,011	4,098	4,070		(60)		(60)		4,011				113	06/01/2018
31401J-S6-6	FED NATL MTG ASSOC #709841		12/01/2011	SCHEDULED REDEMPTION		2,245	2,245	2,300	2,280		(35)		(35)		2,245				62	06/01/2018
31401J-3L-0	FED NATL MTG ASSOC #710103		12/01/2011	SCHEDULED REDEMPTION		2,225	2,225	2,279	2,283		(59)		(59)		2,225				84	05/01/2033
31401L-RC-9	FED NATL MTG ASSOC #711583		12/01/2011	SCHEDULED REDEMPTION		1,945	1,945	1,996	1,978		(33)		(33)		1,945				53	03/01/2018
31401V-3P-4	FED NATL MTG ASSOC #720006		12/01/2011	SCHEDULED REDEMPTION		311,337	311,337	314,645	313,902		(2,565)		(2,565)		311,337				9,657	07/01/2033
31401X-H8-3	FED NATL MTG ASSOC #721255		06/03/2011	Various		3,453,913	3,207,151	3,241,227	3,226,952		3,582		3,582		3,230,534		223,379	223,379	86,438	07/01/2033
31401X-YB-7	FED NATL MTG ASSOC #721706		12/01/2011	SCHEDULED REDEMPTION		155,602	155,602	157,255	156,812		(1,211)		(1,211)		155,602				4,502	04/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31401X-YU-5	FED NATL MTG ASSOC #721723		12/01/2011	SCHEDULED REDEMPTION		59,189	59,189	60,657	60,599		(1,410)		(1,410)		59,189				2,103	06/01/2033
31402A-RP-3	FED NATL MTG ASSOC #723294		12/01/2011	SCHEDULED REDEMPTION		25,464	25,464	26,145	25,740		(276)		(276)		25,464				865	10/01/2017
31402B-EH-3	FED NATL MTG ASSOC #723836		12/01/2011	SCHEDULED REDEMPTION		258,805	258,805	261,555	261,152		(2,347)		(2,347)		258,805				8,175	06/01/2033
31402C-PX-4	FED NATL MTG ASSOC #725038		12/01/2011	SCHEDULED REDEMPTION		138,458	138,458	141,241	140,183		(1,725)		(1,725)		138,458				4,475	11/01/2018
31402C-RV-6	FED NATL MTG ASSOC #725100		12/01/2011	SCHEDULED REDEMPTION		136,380	136,380	139,245	138,302		(1,922)		(1,922)		136,380				4,410	11/01/2018
31402C-TT-9	FED NATL MTG ASSOC #725162		12/01/2011	SCHEDULED REDEMPTION		3,491	3,491	3,566	3,554		(63)		(63)		3,491				124	02/01/2034
31402C-5E-8	FED NATL MTG ASSOC #725445		12/01/2011	SCHEDULED REDEMPTION		32,688	32,688	32,504	32,564		124		124		32,688				877	05/01/2019
31402D-F7-0	FED NATL MTG ASSOC #725690		12/01/2011	SCHEDULED REDEMPTION		46,099	46,099	47,266	47,268		(1,169)		(1,169)		46,099				1,623	08/01/2034
31402E-KE-7	FED NATL MTG ASSOC #726693		12/01/2011	SCHEDULED REDEMPTION		414,662	414,662	419,831	418,421		(3,759)		(3,759)		414,662				16,020	10/01/2033
31402G-4Q-3	FED NATL MTG ASSOC #729031		12/01/2011	SCHEDULED REDEMPTION		6,115	6,115	6,047	6,065		50		50		6,115				183	07/01/2018
31402H-YP-0	FED NATL MTG ASSOC #729818		12/01/2011	SCHEDULED REDEMPTION		2,324	2,324	2,375	2,350		(26)		(26)		2,324				80	02/01/2019
31402J-F9-3	FED NATL MTG ASSOC #730192		12/01/2011	SCHEDULED REDEMPTION		23,649	23,649	23,915	23,907		(258)		(258)		23,649				1,009	08/01/2034
31402K-VV-3	FED NATL MTG ASSOC #731528		12/01/2011	SCHEDULED REDEMPTION		2,742	2,742	2,773	2,761		(19)		(19)		2,742				99	07/01/2018
31402K-2L-7	FED NATL MTG ASSOC #731679		12/01/2011	SCHEDULED REDEMPTION		2,919	2,919	2,983	2,957		(38)		(38)		2,919				76	02/01/2019
31402N-J7-4	FED NATL MTG ASSOC #733886		12/01/2011	SCHEDULED REDEMPTION		64,382	64,382	65,390	64,966		(585)		(585)		64,382				1,988	12/01/2017
31402Q-BK-6	FED NATL MTG ASSOC #734542		12/01/2011	SCHEDULED REDEMPTION		411	411	431	456		(45)		(45)		411				17	06/01/2033
31402Q-JS-1	FED NATL MTG ASSOC #734773		12/01/2011	SCHEDULED REDEMPTION		8,679	8,679	8,847	8,776		(97)		(97)		8,679				265	09/01/2018
31402Q-4B-4	FED NATL MTG ASSOC #735318		12/01/2011	SCHEDULED REDEMPTION		76,361	76,361	76,285	76,309		52		52		76,361				2,037	11/01/2019
31402S-QG-5	FED NATL MTG ASSOC #736755		12/01/2011	SCHEDULED REDEMPTION		89,548	89,548	93,984	94,843		(5,295)		(5,295)		89,548				2,940	08/01/2034
31402T-M7-7	FED NATL MTG ASSOC #737582		12/01/2011	SCHEDULED REDEMPTION		32,448	32,448	33,308	33,286		(838)		(838)		32,448				1,279	09/01/2033
31402U-SV-5	FED NATL MTG ASSOC #738632		12/01/2011	SCHEDULED REDEMPTION		1,866	1,866	1,887	1,881		(15)		(15)		1,866				51	11/01/2018
31402V-H4-5	FED NATL MTG ASSOC #739251		12/01/2011	SCHEDULED REDEMPTION		979	979	1,028	1,055		(76)		(76)		979				26	09/01/2033
31402W-F4-5	FED NATL MTG ASSOC #740087		12/01/2011	SCHEDULED REDEMPTION		1,611	1,611	1,651	1,633		(22)		(22)		1,611				42	09/01/2018
31402W-QE-1	FED NATL MTG ASSOC #740353		06/03/2011	Various		600,320	553,634	560,536	559,696		(1,586)		(1,586)		558,110		42,209	42,209	15,473	10/01/2033
31402X-PP-5	FED NATL MTG ASSOC #741230		12/01/2011	SCHEDULED REDEMPTION		7,406	7,406	7,323	7,365		40		40		7,406				231	09/01/2018
31402X-5Z-5	FED NATL MTG ASSOC #741664		12/01/2011	SCHEDULED REDEMPTION		3,442	3,442	3,529	3,511		(68)		(68)		3,442				86	10/01/2033
31402Y-FH-2	FED NATL MTG ASSOC #741868		06/03/2011	Various		2,553,493	2,374,552	2,422,876	2,401,671		(835)		(835)		2,400,836		152,657	152,657	64,145	09/01/2033
31402Y-JE-5	FED NATL MTG ASSOC #741961		06/03/2011	Various		1,869,814	1,715,438	1,726,159	1,721,084		28		28		1,721,112		148,702	148,702	50,046	09/01/2033
31403A-MX-0	FED NATL MTG ASSOC #742974		06/03/2011	Various		3,092,566	2,789,073	2,876,231	2,860,364		2,439		2,439		2,862,803		229,763	229,763	86,585	10/01/2033
31403B-H8-9	FED NATL MTG ASSOC #743755		12/01/2011	SCHEDULED REDEMPTION		57,120	57,120	58,634	58,596		(1,476)		(1,476)		57,120				2,183	11/01/2033
31403D-WF-2	FED NATL MTG ASSOC #745946		12/01/2011	SCHEDULED REDEMPTION		116,888	116,888	116,085	115,944		945		945		116,888				3,714	11/01/2036
31403D-4H-9	FED NATL MTG ASSOC #746124		12/01/2011	SCHEDULED REDEMPTION		149,062	149,062	152,852	152,529		(3,467)		(3,467)		149,062				3,297	05/01/2023
31403G-XW-7	FED NATL MTG ASSOC #748693		12/01/2011	SCHEDULED REDEMPTION		129,502	129,502	134,824	138,751		(9,248)		(9,248)		129,502				5,834	10/01/2033
31403G-Z4-7	FED NATL MTG ASSOC #748763		12/01/2011	SCHEDULED REDEMPTION		55,902	55,902	57,789	57,362		(1,460)		(1,460)		55,902				1,917	11/01/2018
31403G-5B-4	FED NATL MTG ASSOC #748842		12/01/2011	SCHEDULED REDEMPTION		70,187	70,187	73,098	74,694		(4,508)		(4,508)		70,187				2,072	06/01/2022
31403H-E5-5	FED NATL MTG ASSOC #749056		12/01/2011	SCHEDULED REDEMPTION		60,217	60,217	59,210	59,539		677		677		60,217				1,846	11/01/2033
31403J-ZM-1	FED NATL MTG ASSOC #750548		12/01/2011	SCHEDULED REDEMPTION		135,529	135,529	133,242	134,366		1,163		1,163		135,529				4,508	02/01/2034
31403K-R4-7	FED NATL MTG ASSOC #751207		12/01/2011	SCHEDULED REDEMPTION		34,302	34,302	35,148	35,105		(804)		(804)		34,302				947	01/01/2034
31403M-E5-4	FED NATL MTG ASSOC #752656		06/03/2011	Various		4,122,491	3,808,542	3,879,626	3,867,423		(11,809)		(11,809)		3,855,614		266,877	266,877	105,629	02/01/2034
31403M-UU-1	FED NATL MTG ASSOC #753095		09/01/2011	Various		6,385,336	5,919,266	6,041,351	6,015,012		(31,738)		(31,738)		5,983,273		402,063	402,063	236,507	12/01/2033
31403Q-NJ-5	FED NATL MTG ASSOC #754693		12/01/2011	SCHEDULED REDEMPTION		46,715	46,715	48,160	48,796		(2,081)		(2,081)		46,715				2,345	11/01/2033
31403R-AX-6	FED NATL MTG ASSOC #755222		12/01/2011	SCHEDULED REDEMPTION		605	605	612	612		(7)		(7)		605				23	11/01/2033
31403S-FA-9	FED NATL MTG ASSOC #756261		12/01/2011	SCHEDULED REDEMPTION		42,805	42,805	42,090	42,122		684		684		42,805				1,074	11/01/2033
31403S-K9-6	FED NATL MTG ASSOC #756420		12/01/2011	SCHEDULED REDEMPTION		129,705	129,705	135,711	133,828		(4,123)		(4,123)		129,705				5,492	08/01/2034
31403T-R9-7	FED NATL MTG ASSOC #757512		06/03/2011	Various		1,914,600	1,775,062	1,812,921	1,794,700		845		845		1,795,545		119,055	119,055	49,107	02/01/2034
31403T-5M-2	FED NATL MTG ASSOC #757852		12/01/2011	SCHEDULED REDEMPTION		18,894	18,894	18,348	18,614		280		280		18,894				543	08/01/2020
31403U-GR-6	FED NATL MTG ASSOC #758108		12/01/2011	SCHEDULED REDEMPTION		2,445	2,445	2,470	2,460		(15)		(15)		2,445				64	12/01/2018
31403V-YT-0	FED NATL MTG ASSOC #759522		12/01/2011	SCHEDULED REDEMPTION		13,568	13,568	13,339	13,419		149		149		13,568				425	02/01/2034
31403V-ZJ-1	FED NATL MTG ASSOC #759545		12/01/2011	SCHEDULED REDEMPTION		21,984	21,984	21,613	21,647		338		338		21,984				1,107	02/01/2034
31403X-PA-7	FED NATL MTG ASSOC #761017		12/01/2011	SCHEDULED REDEMPTION		1,191	1,191	1,203	1,200		(9)		(9)		1,191				28	12/01/2018
31403X-QD-0	FED NATL MTG ASSOC #761052		12/01/2011	SCHEDULED REDEMPTION		19,429	19,429	19,647	19,641		(212)		(212)		19,429				629	12/01/2033
31403Y-B3-6	FED NATL MTG ASSOC #761558		12/01/2011	SCHEDULED REDEMPTION		26,874	26,874	26,424	26,548		326		326		26,874				1,052	12/01/2033
31404A-NU-4	FED NATL MTG ASSOC #762803		12/01/2011	SCHEDULED REDEMPTION		3,393	3,393	3,466	3,438		(45)		(45)		3,393				82	10/01/2018
31404A-VR-2	FED NATL MTG ASSOC #763024		12/01/2011	SCHEDULED REDEMPTION		31,565	31,565	31,802	31,747		(182)		(182)		31,565				1,081	08/01/2018
31404A-7D-0	FED NATL MTG ASSOC #763292		12/01/2011	SCHEDULED REDEMPTION		24,228	24,228	24,756	24,484		(256)		(256)		24,228				601	03/01/2019
31404B-M4-1	FED NATL MTG ASSOC #763679		09/01/2011	Various		5,710,840	5,270,563	5,479,738	5,397,727		(41,848)		(41,848)		5,355,879		354,962	354,962	217,465	01/01/2034
31404B-QD-7	FED NATL MTG ASSOC #763752		12/01/2011	SCHEDULED REDEMPTION		67,131	67,131	65,998	66,512		619		619		67,131				1,885	01/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31404B-V7-4	FED NATL MTG ASSOC #763938		12/01/2011	SCHEDULED REDEMPTION		117,904	117,904	115,914	116,833		1,071		1,071		117,904				3,801	01/01/2034
31404C-TY-6	FED NATL MTG ASSOC #764767		12/01/2011	SCHEDULED REDEMPTION		85,776	85,776	84,328	84,558		1,218		1,218		85,776				2,678	03/01/2034
31404D-NP-9	FED NATL MTG ASSOC #765498		12/01/2011	SCHEDULED REDEMPTION		3,192	3,192	3,271	3,374		(182)		(182)		3,192				121	01/01/2034
31404D-3V-8	FED NATL MTG ASSOC #765912		12/01/2011	SCHEDULED REDEMPTION		43,336	43,336	42,605	42,859		477		477		43,336				812	02/01/2034
31404E-HD-1	FED NATL MTG ASSOC #766228		12/01/2011	SCHEDULED REDEMPTION		68,573	68,573	70,063	69,652		(1,078)		(1,078)		68,573				2,105	02/01/2034
31404E-JY-3	FED NATL MTG ASSOC #766279		12/01/2011	SCHEDULED REDEMPTION		42,858	42,858	42,135	42,281		577		577		42,858				1,336	03/01/2034
31404E-RD-0	FED NATL MTG ASSOC #766484		12/01/2011	SCHEDULED REDEMPTION		14,719	14,719	14,470	14,580		139		139		14,719				546	03/01/2034
31404F-DR-1	FED NATL MTG ASSOC #767012		12/01/2011	SCHEDULED REDEMPTION		74,976	74,976	77,717	77,754		(2,778)		(2,778)		74,976				4,030	10/01/2034
31404F-VU-4	FED NATL MTG ASSOC #767527		12/01/2011	SCHEDULED REDEMPTION		443,147	443,147	452,979	447,526		(4,379)		(4,379)		443,147				16,080	02/01/2034
31404J-CX-1	FED NATL MTG ASSOC #769686		12/01/2011	SCHEDULED REDEMPTION		1,209	1,209	1,240	1,235		(26)		(26)		1,209				45	03/01/2034
31404J-G5-8	FED NATL MTG ASSOC #769820		12/01/2011	SCHEDULED REDEMPTION		4,088	4,088	4,237	4,218		(130)		(130)		4,088				115	03/01/2034
31404J-Q4-0	FED NATL MTG ASSOC #770075		12/01/2011	SCHEDULED REDEMPTION		36,871	36,871	36,254	36,381		490		490		36,871				1,020	03/01/2034
31404K-HA-3	FED NATL MTG ASSOC #770725		12/01/2011	SCHEDULED REDEMPTION		54,327	54,327	53,410	53,825		502		502		54,327				1,178	04/01/2034
31404K-LT-7	FED NATL MTG ASSOC #770838		12/01/2011	SCHEDULED REDEMPTION		7,353	7,353	7,229	7,213		140		140		7,353				134	04/01/2034
31404K-SL-7	FED NATL MTG ASSOC #771023		12/01/2011	SCHEDULED REDEMPTION		2,992	2,992	2,942	2,957		35		35		2,992				67	04/01/2034
31404K-UM-2	FED NATL MTG ASSOC #771088		12/01/2011	SCHEDULED REDEMPTION		22,321	22,321	21,944	22,040		280		280		22,321				1,196	02/01/2034
31404N-3C-8	FED NATL MTG ASSOC #773995		12/01/2011	SCHEDULED REDEMPTION		96,406	96,406	94,779	94,916		1,490		1,490		96,406				2,421	03/01/2034
31404P-KD-2	FED NATL MTG ASSOC #774392		12/01/2011	SCHEDULED REDEMPTION		3,558	3,558	3,498	3,523		35		35		3,558				121	04/01/2034
31404X-UU-6	FED NATL MTG ASSOC #781895		12/01/2011	SCHEDULED REDEMPTION		57,849	57,849	58,030	57,931		(82)		(82)		57,849				3,083	04/01/2032
31404Y-NA-6	FED NATL MTG ASSOC #782585		12/01/2011	SCHEDULED REDEMPTION		81,970	81,970	80,849	80,842		1,128		1,128		81,970				3,036	06/01/2034
31405D-SM-0	FED NATL MTG ASSOC #786324		12/01/2011	SCHEDULED REDEMPTION		99,236	99,236	101,851	101,657		(2,421)		(2,421)		99,236				2,945	07/01/2034
31405J-J9-6	FED NATL MTG ASSOC #790588		12/01/2011	SCHEDULED REDEMPTION		21,723	21,723	22,093	22,085		(362)		(362)		21,723				682	09/01/2034
31405M-RA-7	FED NATL MTG ASSOC #793481		12/01/2011	SCHEDULED REDEMPTION		20,596	20,596	20,835	20,783		(187)		(187)		20,596				548	08/01/2019
31405M-Z2-6	FED NATL MTG ASSOC #793761		12/01/2011	SCHEDULED REDEMPTION		275,736	275,736	283,000	282,346		(6,611)		(6,611)		275,736				10,917	09/01/2034
31405R-ER-3	FED NATL MTG ASSOC #796744		12/01/2011	SCHEDULED REDEMPTION		17,672	17,672	18,547	18,126		(454)		(454)		17,672				707	10/01/2034
31405R-6Q-4	FED NATL MTG ASSOC #797479		06/03/2011	Various		2,785,964	2,516,428	2,595,066	2,600,468		(19,464)		(19,464)		2,581,004		204,960	204,960	77,930	03/01/2035
31405S-JS-4	FED NATL MTG ASSOC #797773		12/01/2011	SCHEDULED REDEMPTION		10,051	10,051	10,207	10,152		(101)		(101)		10,051				277	03/01/2020
31405U-M6-3	FED NATL MTG ASSOC #799681		06/03/2011	Various		1,490,261	1,309,672	1,374,542	1,371,343		359		359		1,371,701		118,560	118,560	45,206	11/01/2034
31405Y-3N-9	FED NATL MTG ASSOC #803705		12/01/2011	SCHEDULED REDEMPTION		19,910	19,910	20,533	20,381		(470)		(470)		19,910				780	09/01/2034
31406B-3Z-1	FED NATL MTG ASSOC #805516		12/01/2011	SCHEDULED REDEMPTION		109,777	109,777	108,846	108,936		840		840		109,777				5,309	03/01/2035
31406D-XX-9	FED NATL MTG ASSOC #807194		12/01/2011	SCHEDULED REDEMPTION		14,446	14,446	14,609	14,618		(172)		(172)		14,446				494	03/01/2035
31406D-YA-8	FED NATL MTG ASSOC #807205		12/01/2011	SCHEDULED REDEMPTION		48,634	48,634	49,346	49,229		(595)		(595)		48,634				1,460	01/01/2020
31406F-A9-2	FED NATL MTG ASSOC #808332		12/01/2011	SCHEDULED REDEMPTION		3,794	3,794	3,965	3,925		(131)		(131)		3,794				154	02/01/2035
31406J-L9-2	FED NATL MTG ASSOC #811352		12/01/2011	SCHEDULED REDEMPTION		13,285	13,285	13,439	13,395		(110)		(110)		13,285				452	02/01/2020
31406J-RG-0	FED NATL MTG ASSOC #811487		12/01/2011	SCHEDULED REDEMPTION		13,141	13,141	13,024	13,026		115		115		13,141				336	07/01/2020
31406J-T4-5	FED NATL MTG ASSOC #811571		12/01/2011	SCHEDULED REDEMPTION		22,637	22,637	23,576	25,097		(2,460)		(2,460)		22,637				741	06/01/2021
31406J-4T-7	FED NATL MTG ASSOC #811834		12/01/2011	SCHEDULED REDEMPTION		76,045	76,045	78,422	78,846		(2,801)		(2,801)		76,045				1,247	02/01/2035
31406J-5H-2	FED NATL MTG ASSOC #811848		12/01/2011	SCHEDULED REDEMPTION		103,988	103,988	107,237	107,488		(3,500)		(3,500)		103,988				5,070	02/01/2035
31406J-5W-9	FED NATL MTG ASSOC #811861		09/22/2011	Various		1,944,353	1,764,347	1,749,387	1,750,841		830		830		1,751,671		192,682	192,682	79,040	03/01/2035
31406K-PH-7	FED NATL MTG ASSOC #812324		12/01/2011	SCHEDULED REDEMPTION		137,481	137,481	136,315	136,428		1,053		1,053		137,481				2,936	03/01/2035
31406L-CK-2	FED NATL MTG ASSOC #812874		12/01/2011	SCHEDULED REDEMPTION		30,498	30,498	30,984	30,709		(210)		(210)		30,498				1,041	02/01/2018
31406L-EZ-7	FED NATL MTG ASSOC #812952		12/01/2011	SCHEDULED REDEMPTION		159,600	159,600	158,247	158,378		1,222		1,222		159,600				7,536	03/01/2035
31406L-E2-0	FED NATL MTG ASSOC #812953		12/01/2011	SCHEDULED REDEMPTION		143,444	143,444	142,227	142,352		1,092		1,092		143,444				3,934	03/01/2035
31406L-FC-7	FED NATL MTG ASSOC #812963		12/01/2011	SCHEDULED REDEMPTION		81,404	81,404	83,948	84,497		(3,094)		(3,094)		81,404				1,319	02/01/2035
31406L-FD-5	FED NATL MTG ASSOC #812964		12/01/2011	SCHEDULED REDEMPTION		248,183	248,183	255,939	257,045		(8,862)		(8,862)		248,183				10,268	02/01/2035
31406M-HD-1	FED NATL MTG ASSOC #813928		12/01/2011	SCHEDULED REDEMPTION		27,779	27,779	27,195	27,343		436		436		27,779				552	11/01/2020
31406M-V9-4	FED NATL MTG ASSOC #814340		09/06/2011	Various		3,344,782	3,043,894	3,018,085	3,020,725		2,644		2,644		3,023,369		321,413	321,413	124,032	03/01/2035
31406N-QT-4	FED NATL MTG ASSOC #815066		08/23/2011	Various		7,608,086	7,066,995	7,123,310	7,104,074		(5,697)		(5,697)		7,098,377		509,709	509,709	258,069	04/01/2035
31406P-BA-6	FED NATL MTG ASSOC #815533		12/01/2011	SCHEDULED REDEMPTION		753,045	753,045	761,517	762,988		(9,943)		(9,943)		753,045				21,955	03/01/2035
31406Q-B9-7	FED NATL MTG ASSOC #816464		09/06/2011	Various		2,661,386	2,425,263	2,404,699	2,406,697		2,090		2,090		2,408,787		252,599	252,599	98,121	03/01/2035
31406R-B7-9	FED NATL MTG ASSOC #817362		12/01/2011	SCHEDULED REDEMPTION		3,504	3,504	3,403	3,410		94		94		3,504				97	07/01/2020
31406R-SR-7	FED NATL MTG ASSOC #817828		12/01/2011	SCHEDULED REDEMPTION		2,673	2,673	2,718	2,708		(36)		(36)		2,673				109	10/01/2036
31406S-4L-4	FED NATL MTG ASSOC #819027		12/01/2011	SCHEDULED REDEMPTION		267,455	267,455	265,187	265,419		2,036		2,036		267,455				8,665	03/01/2035
31406T-CS-8	FED NATL MTG ASSOC #819181		06/03/2011	Various		6,727,611	6,130,761	6,193,571	6,190,398		(5,638)		(5,638)		6,184,760		542,851	542,851	190,518	04/01/2035
31406T-MF-5	FED NATL MTG ASSOC #819458		12/01/2011	SCHEDULED REDEMPTION		325,036	325,036	325,036	325,036						325,036				9,406	03/01/2034
31406T-PC-9	FED NATL MTG ASSOC #819519		12/01/2011	SCHEDULED REDEMPTION		5,270	5,270	5,329	5,348		(78)		(78)		5,270				181	03/01/2035
31406U-R9-1	FED NATL MTG ASSOC #820512		12/01/2011	SCHEDULED REDEMPTION		152,544	152,544	148,135	149,284		3,261		3,261		152,544				3,955	07/01/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31406U-TG-3	FED NATL MTG ASSOC #820551		12/01/2011	SCHEDULED REDEMPTION		16,049	16,049	16,417	16,330		(281)		(281)		16,049				599	04/01/2035
31406V-NY-8	FED NATL MTG ASSOC #821307		12/01/2011	SCHEDULED REDEMPTION		6,586	6,586	6,687	6,658		(72)		(72)		6,586				214	05/01/2020
31406W-JJ-4	FED NATL MTG ASSOC #822065		12/01/2011	SCHEDULED REDEMPTION		5,846	5,846	5,651	5,684		161		161		5,846				194	07/01/2020
31406W-Y8-1	FED NATL MTG ASSOC #822535		12/01/2011	SCHEDULED REDEMPTION		6,826	6,826	6,629	6,633		193		193		6,826				197	07/01/2020
31406W-7D-0	FED NATL MTG ASSOC #822692		12/01/2011	SCHEDULED REDEMPTION		17,760	17,760	17,983	17,931		(171)		(171)		17,760				462	04/01/2020
31406Y-SP-6	FED NATL MTG ASSOC #824126		12/01/2011	SCHEDULED REDEMPTION		114,996	114,996	114,996	114,996						114,996				4,540	03/01/2035
31406Y-6D-7	FED NATL MTG ASSOC #824468		12/01/2011	SCHEDULED REDEMPTION		2,368	2,368	2,397	2,387		(19)		(19)		2,368				75	05/01/2020
31407B-A4-1	FED NATL MTG ASSOC #825427		12/01/2011	SCHEDULED REDEMPTION		9,907	9,907	10,022	9,995		(89)		(89)		9,907				258	05/01/2020
31407B-RH-4	FED NATL MTG ASSOC #825888		12/01/2011	SCHEDULED REDEMPTION		41,205	41,205	40,014	40,287		918		918		41,205				1,154	08/01/2020
31407B-Y5-2	FED NATL MTG ASSOC #826132		12/01/2011	SCHEDULED REDEMPTION		5,310	5,310	5,381	5,363		(53)		(53)		5,310				155	07/01/2020
31407C-F3-6	FED NATL MTG ASSOC #826486		12/01/2011	SCHEDULED REDEMPTION		2,202	2,202	2,258	2,250		(48)		(48)		2,202				65	07/01/2035
31407D-QS-7	FED NATL MTG ASSOC #827665		12/01/2011	SCHEDULED REDEMPTION		36,131	36,131	35,371	35,678		453		453		36,131				708	10/01/2020
31407D-XQ-3	FED NATL MTG ASSOC #827887		12/01/2011	SCHEDULED REDEMPTION		169,116	169,116	173,621	174,059		(4,944)		(4,944)		169,116				8,975	06/01/2035
31407E-5F-6	FED NATL MTG ASSOC #828946		12/01/2011	SCHEDULED REDEMPTION		14,036	14,036	13,630	13,644		392		392		14,036				442	06/01/2020
31407F-BK-5	FED NATL MTG ASSOC #829042		12/01/2011	SCHEDULED REDEMPTION		2,896	2,896	2,936	2,920		(24)		(24)		2,896				87	08/01/2020
31407F-CJ-7	FED NATL MTG ASSOC #829073		12/01/2011	SCHEDULED REDEMPTION		5,181	5,181	5,264	5,242		(61)		(61)		5,181				154	09/01/2020
31407F-VJ-6	FED NATL MTG ASSOC #829617		12/01/2011	SCHEDULED REDEMPTION		141,351	141,351	141,351	141,351						141,351				3,677	06/01/2035
31407G-ZF-8	FED NATL MTG ASSOC #830642		12/01/2011	SCHEDULED REDEMPTION		111,877	111,877	108,643	109,205		2,672		2,672		111,877				2,322	08/01/2020
31407H-KS-4	FED NATL MTG ASSOC #831105		12/01/2011	SCHEDULED REDEMPTION		3,267	3,267	3,244	3,248		19		19		3,267				112	11/01/2035
31407H-YR-1	FED NATL MTG ASSOC #831520		12/01/2011	SCHEDULED REDEMPTION		3,232	3,232	3,369	3,475		(242)		(242)		3,232				112	05/01/2021
31407J-VY-5	FED NATL MTG ASSOC #832331		12/01/2011	SCHEDULED REDEMPTION		2,073	2,073	2,097	2,091		(19)		(19)		2,073				49	08/01/2020
31407J-Y5-5	FED NATL MTG ASSOC #832432		12/01/2011	SCHEDULED REDEMPTION		6,900	6,900	6,841	6,835		65		65		6,900				173	08/01/2020
31407L-HF-7	FED NATL MTG ASSOC #833730		12/01/2011	SCHEDULED REDEMPTION		13,295	13,295	12,911	12,968		327		327		13,295				351	07/01/2020
31407M-4H-5	FED NATL MTG ASSOC #835224		12/01/2011	SCHEDULED REDEMPTION		4,055	4,055	4,111	4,096		(40)		(40)		4,055				125	08/01/2020
31407Q-G7-4	FED NATL MTG ASSOC #837578		12/01/2011	SCHEDULED REDEMPTION		6,485	6,485	6,269	6,265		220		220		6,485				164	08/01/2020
31407Q-4E-3	FED NATL MTG ASSOC #837921		12/01/2011	SCHEDULED REDEMPTION		33,989	33,989	33,989	33,989						33,989				1,056	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391		12/01/2011	SCHEDULED REDEMPTION		180,883	180,883	180,883	180,883						180,883				5,873	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693		12/01/2011	SCHEDULED REDEMPTION		183,571	183,571	183,571	183,571						183,571				4,779	08/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349		12/01/2011	SCHEDULED REDEMPTION		90,171	90,171	87,941	87,681		2,490		2,490		90,171				2,605	11/01/2035
31407Y-DE-6	FED NATL MTG ASSOC #844401		06/03/2011	Various		2,045,730	1,925,633	1,873,506	1,897,711		(13,170)		(13,170)		1,884,541		161,189	161,189	48,052	11/01/2035
31407Y-EM-7	FED NATL MTG ASSOC #844440		12/01/2011	SCHEDULED REDEMPTION		2,898	2,898	3,021	3,041		(143)		(143)		2,898				108	12/01/2020
31408G-WX-1	FED NATL MTG ASSOC #851262		12/01/2011	SCHEDULED REDEMPTION		93,749	93,749	97,258	97,005		(3,255)		(3,255)		93,749				3,539	05/01/2021
31408J-D8-1	FED NATL MTG ASSOC #852527		12/01/2011	SCHEDULED REDEMPTION		7,670	7,670	7,617	7,587		82		82		7,670				238	05/01/2036
31408J-HT-1	FED NATL MTG ASSOC #852642		12/01/2011	SCHEDULED REDEMPTION		7,051	7,051	7,002	7,023		28		28		7,051				276	03/01/2036
31409B-F4-4	FED NATL MTG ASSOC #866087		12/01/2011	SCHEDULED REDEMPTION		29,084	29,084	28,884	28,823		262		262		29,084				926	03/01/2036
31409C-HV-0	FED NATL MTG ASSOC #867044		12/01/2011	SCHEDULED REDEMPTION		5,406	5,406	5,635	5,733		(326)		(326)		5,406				132	02/01/2021
31409C-M7-7	FED NATL MTG ASSOC #867182		12/01/2011	SCHEDULED REDEMPTION		11,007	11,007	10,875	10,936		71		71		11,007				490	02/01/2021
31409E-FU-0	FED NATL MTG ASSOC #868779		12/01/2011	SCHEDULED REDEMPTION		68,622	68,622	71,523	71,416		(2,794)		(2,794)		68,622				2,524	04/01/2021
31409H-PQ-1	FED NATL MTG ASSOC #871731		12/01/2011	SCHEDULED REDEMPTION		7,098	7,098	7,049	7,046		52		52		7,098				208	04/01/2036
31409W-VS-7	FED NATL MTG ASSOC #880925		12/01/2011	SCHEDULED REDEMPTION		1,827	1,827	1,857	1,851		(25)		(25)		1,827				75	05/01/2036
31409W-2J-9	FED NATL MTG ASSOC #881077		12/01/2011	SCHEDULED REDEMPTION		50,814	50,814	50,465	50,517		297		297		50,814				2,238	04/01/2036
31409X-4Y-2	FED NATL MTG ASSOC #882039		12/01/2011	SCHEDULED REDEMPTION		15,945	15,945	15,835	15,891		54		54		15,945				557	05/01/2036
31409Y-FT-9	FED NATL MTG ASSOC #882278		09/22/2011	Various		236,691	218,263	224,675	223,472		130		130		223,602		13,089	13,089	9,603	04/01/2036
31409Y-L5-4	FED NATL MTG ASSOC #882448		12/01/2011	SCHEDULED REDEMPTION		228,700	228,700	228,700	228,700						228,700				6,843	02/01/2036
31409Y-SX-6	FED NATL MTG ASSOC #882634		12/01/2011	SCHEDULED REDEMPTION		3,259	3,259	3,397	3,407		(148)		(148)		3,259				114	05/01/2021
31410C-RK-0	FED NATL MTG ASSOC #885290		12/01/2011	SCHEDULED REDEMPTION		9,024	9,024	9,289	9,231		(207)		(207)		9,024				317	06/01/2021
31410C-V6-6	FED NATL MTG ASSOC #885437		12/01/2011	SCHEDULED REDEMPTION		59,337	59,337	61,376	62,120		(2,783)		(2,783)		59,337				1,698	06/01/2021
31410C-V9-0	FED NATL MTG ASSOC #885440		12/01/2011	SCHEDULED REDEMPTION		42,948	42,948	44,730	44,732		(1,783)		(1,783)		42,948				1,382	05/01/2021
31410C-WF-5	FED NATL MTG ASSOC #885446		12/01/2011	SCHEDULED REDEMPTION		25,308	25,308	25,603	25,459		(151)		(151)		25,308				797	06/01/2021
31410C-YB-2	FED NATL MTG ASSOC #885506		09/22/2011	Various		93,749	86,041	88,569	87,805		261		261		88,066		5,684	5,684	3,962	07/01/2036
31410D-VQ-0	FED NATL MTG ASSOC #886323		12/01/2011	SCHEDULED REDEMPTION		2,985	2,985	3,035	3,011		(26)		(26)		2,985				99	08/01/2036
31410D-YD-6	FED NATL MTG ASSOC #886408		12/01/2011	SCHEDULED REDEMPTION		4,002	4,002	4,070	4,062		(59)		(59)		4,002				153	08/01/2036
31410D-YN-4	FED NATL MTG ASSOC #886417		12/01/2011	SCHEDULED REDEMPTION		4,339	4,339	4,523	4,581		(242)		(242)		4,339				107	08/01/2021
31410D-2U-3	FED NATL MTG ASSOC #886487		12/01/2011	SCHEDULED REDEMPTION		2,875	2,875	2,948	2,952		(78)		(78)		2,875				76	08/01/2021
31410E-W5-3	FED NATL MTG ASSOC #887268		12/01/2011	SCHEDULED REDEMPTION		9,886	9,886	10,052	10,075		(190)		(190)		9,886				285	07/01/2036
31410E-YJ-1	FED NATL MTG ASSOC #887313		12/01/2011	SCHEDULED REDEMPTION		520	520	530	528		(8)		(8)		520				20	08/01/2036
31410F-GZ-2	FED NATL MTG ASSOC #887716		12/01/2011	SCHEDULED REDEMPTION		9,612	9,612	9,779	9,664		(52)		(52)		9,612				464	05/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31410G-BC-6	FED NATL MTG ASSOC #888435		12/01/2011	SCHEDULED REDEMPTION		17,028	17,028	17,748	17,973		(944)		(944)		17,028				584	06/01/2022
31410G-N8-2	FED NATL MTG ASSOC #888815		12/01/2011	SCHEDULED REDEMPTION		186,964	186,964	191,718	191,935		(4,972)		(4,972)		186,964				4,909	11/01/2022
31410G-RU-9	FED NATL MTG ASSOC #888899		12/01/2011	SCHEDULED REDEMPTION		1,782,352	1,782,352	1,852,811	1,850,028		(67,676)		(67,676)		1,782,352				46,417	11/01/2022
31410G-SS-3	FED NATL MTG ASSOC #888929		12/01/2011	SCHEDULED REDEMPTION		175,627	175,627	182,199	184,582		(8,955)		(8,955)		175,627				4,954	12/01/2022
31410K-DV-3	FED NATL MTG ASSOC #889416		12/01/2011	SCHEDULED REDEMPTION		26,133	26,133	26,912	27,030		(896)		(896)		26,133				712	04/01/2023
31410K-D9-2	FED NATL MTG ASSOC #889428		12/01/2011	SCHEDULED REDEMPTION		2,712,013	2,712,013	2,834,053	2,841,981		(129,968)		(129,968)		2,712,013				78,362	05/01/2023
31410K-4Y-7	FED NATL MTG ASSOC #890139		09/07/2011	Various		22,508,716	21,321,640	22,236,972	22,391,789		(384,672)		(384,672)		22,007,117		501,599	501,599	673,317	08/01/2021
31410M-ZG-8	FED NATL MTG ASSOC #891843		12/01/2011	SCHEDULED REDEMPTION		57,035	57,035	59,401	61,007		(3,972)		(3,972)		57,035				1,869	05/01/2021
31410N-2P-2	FED NATL MTG ASSOC #892782		12/01/2011	SCHEDULED REDEMPTION		7,745	7,745	7,880	7,834		(89)		(89)		7,745				367	11/01/2036
31410P-VR-1	FED NATL MTG ASSOC #893524		12/01/2011	SCHEDULED REDEMPTION		3,839	3,839	3,904	3,900		(61)		(61)		3,839				135	09/01/2036
31410Q-UJ-8	FED NATL MTG ASSOC #894385		12/01/2011	SCHEDULED REDEMPTION		2,400	2,400	2,441	2,440		(40)		(40)		2,400				95	10/01/2036
31410Q-6L-0	FED NATL MTG ASSOC #894675		12/01/2011	SCHEDULED REDEMPTION		864	864	881	880		(15)		(15)		864				40	11/01/2036
31410Q-6S-5	FED NATL MTG ASSOC #894681		12/01/2011	SCHEDULED REDEMPTION		16,990	16,990	16,873	16,907		83		83		16,990				536	11/01/2036
31410R-U4-9	FED NATL MTG ASSOC #895303		12/01/2011	SCHEDULED REDEMPTION		1,870	1,870	1,902	1,901		(31)		(31)		1,870				75	09/01/2036
31410R-7C-7	FED NATL MTG ASSOC #895591		12/01/2011	SCHEDULED REDEMPTION		90,449	90,449	90,449	90,449						90,449				3,220	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152		12/01/2011	SCHEDULED REDEMPTION		153,329	153,329	153,329	153,329						153,329				1,538	03/01/2036
31410S-4H-7	FED NATL MTG ASSOC #896424		12/01/2011	SCHEDULED REDEMPTION		4,339	4,339	4,412	4,406		(67)		(67)		4,339				173	08/01/2036
31410T-L2-9	FED NATL MTG ASSOC #896845		12/01/2011	SCHEDULED REDEMPTION		3,402	3,402	3,530	3,541		(139)		(139)		3,402				93	02/01/2022
31410T-SD-8	FED NATL MTG ASSOC #897016		12/01/2011	SCHEDULED REDEMPTION		472	472	481	481		(9)		(9)		472				19	06/01/2036
31410T-4X-0	FED NATL MTG ASSOC #897338		12/01/2011	SCHEDULED REDEMPTION		38,661	38,661	38,661	38,661						38,661				1,004	06/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396		12/01/2011	SCHEDULED REDEMPTION		602,912	602,912	602,912	602,912						602,912				19,458	08/01/2036
31410U-DJ-8	FED NATL MTG ASSOC #897505		12/01/2011	SCHEDULED REDEMPTION		4,987	4,987	5,081	5,066		(79)		(79)		4,987				140	12/01/2036
31410U-GX-4	FED NATL MTG ASSOC #897614		12/01/2011	SCHEDULED REDEMPTION		29,558	29,558	30,784	31,209		(1,651)		(1,651)		29,558				1,144	03/01/2022
31410V-SA-9	FED NATL MTG ASSOC #898813		12/01/2011	SCHEDULED REDEMPTION		33,547	33,547	32,639	32,936		611		611		33,547				1,117	11/01/2036
31410V-SV-3	FED NATL MTG ASSOC #898832		12/01/2011	SCHEDULED REDEMPTION		40,240	40,240	39,963	40,038		202		202		40,240				1,324	11/01/2036
31410V-V6-4	FED NATL MTG ASSOC #898937		12/01/2011	SCHEDULED REDEMPTION		1,574	1,574	1,604	1,599		(25)		(25)		1,574				61	08/01/2036
31410V-ZJ-2	FED NATL MTG ASSOC #899045		12/01/2011	SCHEDULED REDEMPTION		7,172	7,172	7,475	7,582		(410)		(410)		7,172				184	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331		12/01/2011	SCHEDULED REDEMPTION		26,209	26,209	26,990	27,345		(1,136)		(1,136)		26,209				840	05/01/2022
31410W-GH-5	FED NATL MTG ASSOC #899400		12/01/2011	SCHEDULED REDEMPTION		29,058	29,058	29,797	29,470		(412)		(412)		29,058				647	04/01/2022
31410W-JU-3	FED NATL MTG ASSOC #899475		12/01/2011	SCHEDULED REDEMPTION		21,739	21,739	22,552	22,828		(1,089)		(1,089)		21,739				628	06/01/2022
31410W-KL-1	FED NATL MTG ASSOC #899499		09/22/2011	Various		781,316	721,595	742,792	738,919		(1,379)		(1,379)		737,540		43,777	43,777	31,501	05/01/2037
31410W-LK-2	FED NATL MTG ASSOC #899530		12/01/2011	SCHEDULED REDEMPTION		60	60	61	62		(2)		(2)		60				3	05/01/2037
31410W-YZ-5	FED NATL MTG ASSOC #899928		06/03/2011	Various		4,189,605	3,847,588	3,960,611	3,976,448		(28,349)		(28,349)		3,948,100		241,505	241,505	114,720	12/01/2037
31410X-HH-2	FED NATL MTG ASSOC #900332		12/01/2011	SCHEDULED REDEMPTION		6,300	6,300	6,257	6,265		35		35		6,300				239	09/01/2036
31410X-2E-5	FED NATL MTG ASSOC #900873		12/01/2011	SCHEDULED REDEMPTION		94,181	94,181	96,576	96,877		(2,696)		(2,696)		94,181				939	12/01/2021
31411A-DH-5	FED NATL MTG ASSOC #902004		12/01/2011	SCHEDULED REDEMPTION		77	77	78	79		(2)		(2)		77				3	11/01/2036
31411A-5M-3	FED NATL MTG ASSOC #902752		12/01/2011	SCHEDULED REDEMPTION		4,058	4,058	4,030	4,038		19		19		4,058				122	12/01/2036
31411B-B4-4	FED NATL MTG ASSOC #902859		12/01/2011	SCHEDULED REDEMPTION		3,978	3,978	4,047	4,051		(73)		(73)		3,978				203	12/01/2036
31411B-MD-2	FED NATL MTG ASSOC #903156		12/01/2011	SCHEDULED REDEMPTION		4,093	4,093	4,164	4,173		(80)		(80)		4,093				191	10/01/2036
31411C-BK-6	FED NATL MTG ASSOC #903742		12/01/2011	SCHEDULED REDEMPTION		3,382	3,382	3,440	3,429		(47)		(47)		3,382				117	10/01/2036
31411C-JL-6	FED NATL MTG ASSOC #903967		12/01/2011	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				3	11/01/2036
31411C-YK-1	FED NATL MTG ASSOC #904414		12/01/2011	SCHEDULED REDEMPTION		262	262	267	264		(2)		(2)		262				11	01/01/2037
31411C-YZ-8	FED NATL MTG ASSOC #904428		12/01/2011	SCHEDULED REDEMPTION		93,981	93,981	96,371	96,037		(2,056)		(2,056)		93,981				2,412	02/01/2022
31411D-B7-3	FED NATL MTG ASSOC #904662		12/01/2011	SCHEDULED REDEMPTION		69,945	69,945	72,847	73,508		(3,562)		(3,562)		69,945				1,791	11/01/2021
31411D-E2-1	FED NATL MTG ASSOC #904753		12/01/2011	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				2	11/01/2036
31411E-S5-7	FED NATL MTG ASSOC #906040		12/01/2011	SCHEDULED REDEMPTION		103,905	103,905	107,794	109,823		(5,918)		(5,918)		103,905				2,807	01/01/2022
31411E-ZB-6	FED NATL MTG ASSOC #906238		06/03/2011	Various		3,312,771	3,130,110	3,185,254	3,197,508		(9,412)		(9,412)		3,188,096		124,675	124,675	76,393	01/01/2037
31411E-4Z-7	FED NATL MTG ASSOC #906340		12/01/2011	SCHEDULED REDEMPTION		129,628	129,628	133,755	133,273		(3,645)		(3,645)		129,628				4,496	01/01/2022
31411F-WV-2	FED NATL MTG ASSOC #907060		12/01/2011	SCHEDULED REDEMPTION		155,738	155,738	159,698	160,453		(4,715)		(4,715)		155,738				2,752	08/01/2022
31411F-WX-8	FED NATL MTG ASSOC #907062		12/01/2011	SCHEDULED REDEMPTION		313,536	313,536	326,788	333,953		(20,416)		(20,416)		313,536				10,533	08/01/2022
31411G-3M-2	FED NATL MTG ASSOC #908104		12/01/2011	SCHEDULED REDEMPTION		96	96	98	100		(4)		(4)		96				4	09/01/2036
31411H-6J-4	FED NATL MTG ASSOC #909073		12/01/2011	SCHEDULED REDEMPTION		14,531	14,531	14,900	14,764		(233)		(233)		14,531				519	07/01/2022
31411J-K7-0	FED NATL MTG ASSOC #909418		12/01/2011	SCHEDULED REDEMPTION		1,949	1,949	1,986	1,988		(39)		(39)		1,949				72	02/01/2037
31411J-UY-0	FED NATL MTG ASSOC #909699		12/01/2011	SCHEDULED REDEMPTION		94,929	94,929	97,343	100,195		(5,266)		(5,266)		94,929				2,454	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756		12/01/2011	SCHEDULED REDEMPTION		2,610	2,610	2,659	2,673		(63)		(63)		2,610				61	02/01/2037
31411J-XF-8	FED NATL MTG ASSOC #909778		12/01/2011	SCHEDULED REDEMPTION		96,787	96,787	100,114	103,292		(6,505)		(6,505)		96,787				2,773	02/01/2022
31411K-QR-7	FED NATL MTG ASSOC #910464		12/01/2011	SCHEDULED REDEMPTION		64,068	64,068	66,466	66,161		(2,093)		(2,093)		64,068				1,199	01/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31411N-EK-9	FED NATL MTG ASSOC #911938		12/01/2011	SCHEDULED REDEMPTION		3,399	3,399	3,540	3,594		(194)		(194)		3,399				139	06/01/2022
31411N-QE-0	FED NATL MTG ASSOC #912253		09/22/2011	Various		173,264	158,060	162,703	163,090		(1,363)		(1,363)		161,727		11,537	11,537	7,418	03/01/2037
31411N-XA-0	FED NATL MTG ASSOC #912473		12/01/2011	SCHEDULED REDEMPTION		14,534	14,534	14,903	14,702		(168)		(168)		14,534				302	02/01/2022
31411N-XL-6	FED NATL MTG ASSOC #912483		12/01/2011	SCHEDULED REDEMPTION		15,127	15,127	15,766	15,959		(832)		(832)		15,127				592	03/01/2022
31411R-CQ-9	FED NATL MTG ASSOC #912779		12/01/2011	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				3	03/01/2037
31411R-ES-3	FED NATL MTG ASSOC #912845		12/01/2011	SCHEDULED REDEMPTION		151,765	151,765	157,444	154,724		(2,959)		(2,959)		151,765				3,937	04/01/2022
31411S-YV-2	FED NATL MTG ASSOC #914324		12/01/2011	SCHEDULED REDEMPTION		2,546	2,546	2,641	2,698		(152)		(152)		2,546				53	03/01/2022
31411S-5Z-5	FED NATL MTG ASSOC #914464		12/01/2011	SCHEDULED REDEMPTION		100,039	100,039	103,478	103,337		(3,298)		(3,298)		100,039				3,006	03/01/2022
31411U-CX-7	FED NATL MTG ASSOC #914586		12/01/2011	SCHEDULED REDEMPTION		2,644	2,644	2,743	2,742		(98)		(98)		2,644				100	03/01/2022
31411W-FM-4	FED NATL MTG ASSOC #916472		12/01/2011	SCHEDULED REDEMPTION		806	806	820	835		(29)		(29)		806				41	05/01/2037
31411Y-ED-1	FED NATL MTG ASSOC #918232		12/01/2011	SCHEDULED REDEMPTION		2,596	2,596	2,640	2,711		(115)		(115)		2,596				106	05/01/2037
31411Y-JR-5	FED NATL MTG ASSOC #918372		12/01/2011	SCHEDULED REDEMPTION		2,024	2,024	2,058	2,068		(44)		(44)		2,024				47	05/01/2037
31411Y-L4-3	FED NATL MTG ASSOC #918447		12/01/2011	SCHEDULED REDEMPTION		3,406	3,406	3,550	3,681		(275)		(275)		3,406				98	05/01/2022
31411Y-NP-4	FED NATL MTG ASSOC #918498		12/01/2011	SCHEDULED REDEMPTION		2,902	2,902	2,951	3,054		(152)		(152)		2,902				93	05/01/2037
31411Y-3G-6	FED NATL MTG ASSOC #918899		12/01/2011	SCHEDULED REDEMPTION		159,578	159,578	165,550	167,797		(8,220)		(8,220)		159,578				4,744	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		12/01/2011	SCHEDULED REDEMPTION		98,795	98,795	102,291	103,930		(5,135)		(5,135)		98,795				2,527	04/01/2022
31412A-J6-2	FED NATL MTG ASSOC #919285		12/01/2011	SCHEDULED REDEMPTION		156	156	158	164		(9)		(9)		156				6	05/01/2037
31412B-MA-7	FED NATL MTG ASSOC #920253		12/01/2011	SCHEDULED REDEMPTION		7,505	7,505	7,633	7,622		(117)		(117)		7,505				266	12/01/2036
31412C-B3-3	FED NATL MTG ASSOC #920858		12/01/2011	SCHEDULED REDEMPTION		22,478	22,478	22,478	22,478						22,478				701	10/01/2036
31412D-MR-6	FED NATL MTG ASSOC #922068		09/22/2011	Various		66,189	60,654	62,435	61,780		122		122		61,901		4,287	4,287	2,782	02/01/2037
31412D-MT-2	FED NATL MTG ASSOC #922070		09/22/2011	Various		67,462	62,161	63,987	64,601		(959)		(959)		63,643		3,819	3,819	2,690	02/01/2037
31412D-VV-7	FED NATL MTG ASSOC #922328		12/01/2011	SCHEDULED REDEMPTION		1,310,108	1,310,108	1,364,457	1,401,997		(91,889)		(91,889)		1,310,108				42,748	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092		12/01/2011	SCHEDULED REDEMPTION		3,051,445	3,051,445	3,189,237	3,180,362		(128,917)		(128,917)		3,051,445				93,041	03/01/2022
31412E-Y7-5	FED NATL MTG ASSOC #923334		12/01/2011	SCHEDULED REDEMPTION		137	137	139	140		(3)		(3)		137				5	08/01/2037
31412E-ZZ-2	FED NATL MTG ASSOC #923360		12/01/2011	SCHEDULED REDEMPTION		168,905	168,905	174,711	172,574		(3,669)		(3,669)		168,905				3,162	05/01/2022
31412F-KP-7	FED NATL MTG ASSOC #923802		12/01/2011	SCHEDULED REDEMPTION		713	713	740	735		(21)		(21)		713				22	04/01/2022
31412F-V2-6	FED NATL MTG ASSOC #924133		12/01/2011	SCHEDULED REDEMPTION		35,632	35,632	36,856	38,041		(2,409)		(2,409)		35,632				1,025	06/01/2022
31412G-WM-9	FED NATL MTG ASSOC #925052		12/01/2011	SCHEDULED REDEMPTION		11,114	11,114	11,396	11,256		(142)		(142)		11,114				269	07/01/2022
31412L-FE-5	FED NATL MTG ASSOC #928165		12/01/2011	SCHEDULED REDEMPTION		1,824	1,824	1,901	2,026		(202)		(202)		1,824				43	02/01/2022
31412L-HR-4	FED NATL MTG ASSOC #928240		12/01/2011	SCHEDULED REDEMPTION		4,084	4,084	4,257	4,335		(251)		(251)		4,084				144	04/01/2022
31412L-LU-2	FED NATL MTG ASSOC #928339		12/01/2011	SCHEDULED REDEMPTION		4,002	4,002	4,171	4,199		(197)		(197)		4,002				110	04/01/2022
31412L-QC-7	FED NATL MTG ASSOC #928451		12/01/2011	SCHEDULED REDEMPTION		144,197	144,197	149,553	153,402		(9,205)		(9,205)		144,197				4,296	07/01/2022
31412L-VW-7	FED NATL MTG ASSOC #928629		12/01/2011	SCHEDULED REDEMPTION		8,094	8,094	8,436	8,765		(672)		(672)		8,094				234	08/01/2022
31412L-2D-1	FED NATL MTG ASSOC #928772		12/01/2011	SCHEDULED REDEMPTION		123,182	123,182	128,293	130,536		(7,353)		(7,353)		123,182				3,494	10/01/2022
31412L-5H-9	FED NATL MTG ASSOC #928848		12/01/2011	SCHEDULED REDEMPTION		60,142	60,142	62,637	66,300		(6,158)		(6,158)		60,142				1,603	10/01/2022
31412M-NB-0	FED NATL MTG ASSOC #929286		12/01/2011	SCHEDULED REDEMPTION		122,849	122,849	127,071	130,466		(7,618)		(7,618)		122,849				3,452	04/01/2023
31412M-RT-7	FED NATL MTG ASSOC #929398		12/01/2011	SCHEDULED REDEMPTION		179,202	179,202	183,759	185,019		(5,817)		(5,817)		179,202				4,248	05/01/2023
31412M-XM-5	FED NATL MTG ASSOC #929584		12/01/2011	SCHEDULED REDEMPTION		23,930	23,930	24,825	25,297		(1,368)		(1,368)		23,930				721	06/01/2023
31412M-2Y-3	FED NATL MTG ASSOC #929691		12/01/2011	SCHEDULED REDEMPTION		28,110	28,110	28,824	28,844		(735)		(735)		28,110				726	07/01/2023
31412N-EC-6	FED NATL MTG ASSOC #929931		12/01/2011	SCHEDULED REDEMPTION		1,534,476	1,534,476	1,588,782	1,651,485		(117,009)		(117,009)		1,534,476				45,182	09/01/2023
31412N-FR-2	FED NATL MTG ASSOC #929976		12/01/2011	SCHEDULED REDEMPTION		3,616	3,616	3,769	3,872		(256)		(256)		3,616				132	09/01/2023
31412N-LJ-3	FED NATL MTG ASSOC #930129		12/01/2011	SCHEDULED REDEMPTION		140,798	140,798	146,639	155,343		(14,545)		(14,545)		140,798				4,084	11/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299		12/01/2011	SCHEDULED REDEMPTION		1,618,364	1,618,364	1,678,299	1,704,130		(85,766)		(85,766)		1,618,364				52,711	12/01/2023
31412N-RW-8	FED NATL MTG ASSOC #930301		12/01/2011	SCHEDULED REDEMPTION		3,857	3,857	4,020	4,235		(378)		(378)		3,857				123	12/01/2023
31412N-W8-5	FED NATL MTG ASSOC #930471		12/01/2011	SCHEDULED REDEMPTION		5,859	5,859	6,061	6,561		(701)		(701)		5,859				129	01/01/2024
31412N-YY-6	FED NATL MTG ASSOC #930527		12/01/2011	SCHEDULED REDEMPTION		200,472	200,472	205,570	208,601		(8,129)		(8,129)		200,472				5,461	02/01/2024
31412N-Y2-6	FED NATL MTG ASSOC #930529		09/07/2011	Various		13,629,105	12,840,103	13,316,097	13,695,895		(432,569)		(432,569)		13,263,326		365,779	365,779	453,550	02/01/2024
31412Q-CS-6	FED NATL MTG ASSOC #931681		12/01/2011	SCHEDULED REDEMPTION		2,889,027	2,889,027	2,979,309	3,003,904		(114,878)		(114,878)		2,889,027				72,324	04/01/2023
31412S-6T-7	FED NATL MTG ASSOC #933882		12/01/2011	SCHEDULED REDEMPTION		1,686,444	1,686,444	1,751,003	1,754,093		(67,649)		(67,649)		1,686,444				40,792	04/01/2023
31412S-6W-0	FED NATL MTG ASSOC #933885		12/01/2011	SCHEDULED REDEMPTION		35,389	35,389	36,289	36,467		(1,077)		(1,077)		35,389				916	04/01/2023
31412S-7A-7	FED NATL MTG ASSOC #933889		12/01/2011	SCHEDULED REDEMPTION		54,969	54,969	56,858	56,898		(1,930)		(1,930)		54,969				1,515	04/01/2023
31412S-7F-6	FED NATL MTG ASSOC #933894		12/01/2011	SCHEDULED REDEMPTION		592,273	592,273	608,872	608,873		(16,599)		(16,599)		592,273				15,934	04/01/2023
31412T-BU-6	FED NATL MTG ASSOC #933951		12/01/2011	SCHEDULED REDEMPTION		13,047	13,047	13,436	13,421		(374)		(374)		13,047				353	06/01/2023
31412T-C4-3	FED NATL MTG ASSOC #933991		12/01/2011	SCHEDULED REDEMPTION		66,384	66,384	69,138	71,769		(5,386)		(5,386)		66,384				2,006	08/01/2023
31412T-JD-6	FED NATL MTG ASSOC #934160		12/01/2011	SCHEDULED REDEMPTION		13,656	13,656	14,063	14,133		(478)		(478)		13,656				425	11/01/2023
31412T-J3-8	FED NATL MTG ASSOC #934182		12/01/2011	SCHEDULED REDEMPTION		82,544	82,544	86,033	88,614		(6,070)		(6,070)		82,544				2,770	12/01/2023
31412T-TV-5	FED NATL MTG ASSOC #934464		12/01/2011	SCHEDULED REDEMPTION		16,095	16,095	16,575	16,575		(480)		(480)		16,095				493	09/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31412T-UA-9	FED NATL MTG ASSOC #934477		12/01/2011	SCHEDULED REDEMPTION		144,754	144,754	149,730	151,435		(6,682)		(6,682)		144,754				2,104	09/01/2023
31412T-UY-7	FED NATL MTG ASSOC #934499		12/01/2011	SCHEDULED REDEMPTION		390,291	390,291	401,923	397,496		(7,206)		(7,206)		390,291				8,456	10/01/2023
31412T-6D-0	FED NATL MTG ASSOC #934768		12/01/2011	SCHEDULED REDEMPTION		6,077	6,077	6,231	6,342		(265)		(265)		6,077				154	01/01/2024
31412T-6E-8	FED NATL MTG ASSOC #934769		12/01/2011	SCHEDULED REDEMPTION		445,899	445,899	461,256	473,985		(28,087)		(28,087)		445,899				12,804	01/01/2024
31412U-ED-8	FED NATL MTG ASSOC #934932		12/01/2011	SCHEDULED REDEMPTION		98,042	98,042	101,163	100,553		(2,511)		(2,511)		98,042				2,775	09/01/2024
31412U-L5-7	FED NATL MTG ASSOC #935148		09/01/2011	Various		8,712,460	8,199,891	8,500,340	8,467,651		(45,602)		(45,602)		8,422,049		290,411	290,411	278,035	04/01/2024
31412U-L6-5	FED NATL MTG ASSOC #935149		12/01/2011	SCHEDULED REDEMPTION		1,401,402	1,401,402	1,451,875	1,442,173		(40,771)		(40,771)		1,401,402				46,350	04/01/2024
31412V-QX-9	FED NATL MTG ASSOC #936170		12/01/2011	SCHEDULED REDEMPTION		5,751	5,751	5,897	5,999		(249)		(249)		5,751				161	01/01/2022
31412V-RS-9	FED NATL MTG ASSOC #936197		12/01/2011	SCHEDULED REDEMPTION		73,492	73,492	75,361	74,565		(1,073)		(1,073)		73,492				1,559	05/01/2022
31412V-3M-8	FED NATL MTG ASSOC #936504		09/22/2011	Various		223,434	205,696	211,738	211,316		(1,013)		(1,013)		210,303		13,131	13,131	9,208	06/01/2037
31412W-FF-8	FED NATL MTG ASSOC #936766		09/22/2011	Various		193,207	174,953	180,093	181,648		(1,394)		(1,394)		180,254		12,953	12,953	8,582	05/01/2037
31412W-J2-3	FED NATL MTG ASSOC #936881		12/01/2011	SCHEDULED REDEMPTION		11,273	11,273	11,749	11,875		(602)		(602)		11,273				338	07/01/2022
31412W-UL-8	FED NATL MTG ASSOC #937187		09/22/2011	Various		1,010,711	924,136	951,283	945,181		496		496		945,677		65,034	65,034	42,282	05/01/2037
31412X-7D-0	FED NATL MTG ASSOC #938392		12/01/2011	SCHEDULED REDEMPTION		117,810	117,810	120,806	119,824		(2,014)		(2,014)		117,810				3,775	07/01/2022
31412Y-BN-1	FED NATL MTG ASSOC #938445		12/01/2011	SCHEDULED REDEMPTION		42,023	42,023	43,468	43,951		(1,928)		(1,928)		42,023				1,235	07/01/2022
31412Y-BP-6	FED NATL MTG ASSOC #938446		12/01/2011	SCHEDULED REDEMPTION		10,121	10,121	10,548	10,862		(741)		(741)		10,121				371	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602		12/01/2011	SCHEDULED REDEMPTION		20,523	20,523	21,134	21,630		(1,108)		(1,108)		20,523				303	05/01/2022
31413A-JQ-7	FED NATL MTG ASSOC #939571		12/01/2011	SCHEDULED REDEMPTION		34,138	34,138	35,311	35,461		(1,324)		(1,324)		34,138				831	07/01/2022
31413A-JV-6	FED NATL MTG ASSOC #939576		12/01/2011	SCHEDULED REDEMPTION		23,250	23,250	24,214	24,203		(954)		(954)		23,250				661	07/01/2022
31413A-XQ-1	FED NATL MTG ASSOC #939987		09/22/2011	Various		173,601	159,761	164,454	164,133		(476)		(476)		163,657		9,944	9,944	7,102	06/01/2037
31413B-JN-2	FED NATL MTG ASSOC #940469		09/22/2011	Various		533,874	491,196	505,624	504,154		(1,809)		(1,809)		502,345		31,529	31,529	21,963	06/01/2037
31413B-SJ-1	FED NATL MTG ASSOC #940721		12/01/2011	SCHEDULED REDEMPTION		11,645	11,645	11,992	11,965		(321)		(321)		11,645				190	10/01/2022
31413B-UC-3	FED NATL MTG ASSOC #940779		12/01/2011	SCHEDULED REDEMPTION		4,654	4,654	4,828	4,885		(231)		(231)		4,654				156	06/01/2022
31413B-VK-4	FED NATL MTG ASSOC #940818		12/01/2011	SCHEDULED REDEMPTION		14,100	14,100	14,696	14,957		(857)		(857)		14,100				423	07/01/2022
31413B-WU-1	FED NATL MTG ASSOC #940859		12/01/2011	SCHEDULED REDEMPTION		575,420	575,420	599,740	625,636		(50,216)		(50,216)		575,420				18,141	08/01/2022
31413B-5C-1	FED NATL MTG ASSOC #941043		12/01/2011	SCHEDULED REDEMPTION		244,767	244,767	250,991	253,695		(8,928)		(8,928)		244,767				4,601	07/01/2022
31413B-5R-8	FED NATL MTG ASSOC #941056		09/22/2011	Various		47,352	43,299	44,571	44,233		(8)		(8)		44,225		3,127	3,127	1,948	08/01/2037
31413D-DE-4	FED NATL MTG ASSOC #942101		12/01/2011	SCHEDULED REDEMPTION		160,616	160,616	164,701	163,970		(3,354)		(3,354)		160,616				3,381	07/01/2022
31413D-UQ-8	FED NATL MTG ASSOC #942591		12/01/2011	SCHEDULED REDEMPTION		367,521	367,521	382,767	391,532		(24,011)		(24,011)		367,521				8,461	08/01/2022
31413F-BC-5	FED NATL MTG ASSOC #943835		09/22/2011	Various		133,004	121,664	125,238	125,089		(371)		(371)		124,718		8,286	8,286	5,722	07/01/2037
31413G-GD-6	FED NATL MTG ASSOC #944896		12/01/2011	SCHEDULED REDEMPTION		9,466	9,466	9,706	9,565		(99)		(99)		9,466				149	07/01/2022
31413G-GH-7	FED NATL MTG ASSOC #944900		12/01/2011	SCHEDULED REDEMPTION		73,639	73,639	76,752	79,387		(5,748)		(5,748)		73,639				2,433	07/01/2022
31413G-JB-7	FED NATL MTG ASSOC #944958		12/01/2011	SCHEDULED REDEMPTION		92,049	92,049	94,390	94,626		(2,577)		(2,577)		92,049				1,832	07/01/2022
31413G-JH-4	FED NATL MTG ASSOC #944964		12/01/2011	SCHEDULED REDEMPTION		4,703	4,703	4,902	5,155		(452)		(452)		4,703				138	07/01/2022
31413G-JZ-4	FED NATL MTG ASSOC #944980		12/01/2011	SCHEDULED REDEMPTION		7,371	7,371	7,682	8,003		(632)		(632)		7,371				191	07/01/2022
31413G-KP-4	FED NATL MTG ASSOC #945002		12/01/2011	SCHEDULED REDEMPTION		2,486	2,486	2,528	2,518		(32)		(32)		2,486				98	07/01/2037
31413K-ZF-1	FED NATL MTG ASSOC #948142		12/01/2011	SCHEDULED REDEMPTION		57,034	57,034	58,485	58,668		(1,634)		(1,634)		57,034				1,156	11/01/2022
31413K-4L-2	FED NATL MTG ASSOC #948227		12/01/2011	SCHEDULED REDEMPTION		34,157	34,157	34,735	34,733		(576)		(576)		34,157				1,350	08/01/2037
31413M-G6-8	FED NATL MTG ASSOC #949421		12/01/2011	SCHEDULED REDEMPTION		112,533	112,533	115,394	115,328		(2,795)		(2,795)		112,533				3,191	03/01/2023
31413M-HA-8	FED NATL MTG ASSOC #949425		12/01/2011	SCHEDULED REDEMPTION		759,888	759,888	788,324	798,543		(38,654)		(38,654)		759,888				21,140	03/01/2023
31413M-HK-6	FED NATL MTG ASSOC #949434		12/01/2011	SCHEDULED REDEMPTION		199,134	199,134	204,198	204,143		(5,009)		(5,009)		199,134				5,553	05/01/2023
31413M-HV-2	FED NATL MTG ASSOC #949444		12/01/2011	SCHEDULED REDEMPTION		291,733	291,733	300,428	301,495		(9,762)		(9,762)		291,733				6,447	05/01/2023
31413M-HW-0	FED NATL MTG ASSOC #949445		12/01/2011	SCHEDULED REDEMPTION		4,600	4,600	4,759	4,762		(162)		(162)		4,600				120	06/01/2023
31413M-QQ-3	FED NATL MTG ASSOC #949663		12/01/2011	SCHEDULED REDEMPTION		3,344	3,344	3,485	3,523		(179)		(179)		3,344				91	08/01/2022
31413R-3F-1	FED NATL MTG ASSOC #953598		06/03/2011	Various		5,223,204	4,936,063	5,023,023	5,054,940		(32,436)		(32,436)		5,022,504		200,700	200,700	121,955	01/01/2038
31413U-XU-8	FED NATL MTG ASSOC #956191		12/01/2011	SCHEDULED REDEMPTION		2,012	2,012	2,097	2,288		(276)		(276)		2,012				61	10/01/2022
31413Y-4W-8	FED NATL MTG ASSOC #959937		12/01/2011	SCHEDULED REDEMPTION		301,949	301,949	309,627	313,795		(11,846)		(11,846)		301,949				7,332	11/01/2022
31414A-CL-4	FED NATL MTG ASSOC #960075		12/01/2011	SCHEDULED REDEMPTION		10,040	10,040	10,295	10,215		(175)		(175)		10,040				282	10/01/2023
31414B-GD-6	FED NATL MTG ASSOC #961096		12/01/2011	SCHEDULED REDEMPTION		38,145	38,145	39,282	38,996		(851)		(851)		38,145				922	04/01/2023
31414B-SJ-0	FED NATL MTG ASSOC #961421		12/01/2011	SCHEDULED REDEMPTION		53,337	53,337	55,170	55,841		(2,505)		(2,505)		53,337				1,634	01/01/2023
31414B-WY-2	FED NATL MTG ASSOC #961563		12/01/2011	SCHEDULED REDEMPTION		54,069	54,069	55,928	56,910		(2,841)		(2,841)		54,069				1,516	02/01/2023
31414B-2V-1	FED NATL MTG ASSOC #961688		12/01/2011	SCHEDULED REDEMPTION		2,895	2,895	3,003	3,087		(192)		(192)		2,895				86	02/01/2023
31414C-FT-0	FED NATL MTG ASSOC #961978		12/01/2011	SCHEDULED REDEMPTION		73,420	73,420	75,287	75,466		(2,045)		(2,045)		73,420				2,168	03/01/2023
31414C-JX-7	FED NATL MTG ASSOC #962078		12/01/2011	SCHEDULED REDEMPTION		4,947	4,947	5,095	5,134		(187)		(187)		4,947				125	03/01/2023
31414C-2S-6	FED NATL MTG ASSOC #962585		12/01/2011	SCHEDULED REDEMPTION		439,872	439,872	452,982	455,949		(16,077)		(16,077)		439,872				11,242	04/01/2023
31414D-ET-9	FED NATL MTG ASSOC #962846		12/01/2011	SCHEDULED REDEMPTION		57,827	57,827	59,815	60,470		(2,643)		(2,643)		57,827				2,167	05/01/2023
31414D-FL-5	FED NATL MTG ASSOC #962871		12/01/2011	SCHEDULED REDEMPTION		149,970	149,970	153,784	154,104		(4,134)		(4,134)		149,970				4,308	05/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31414D-J8-0	FED NATL MTG ASSOC #962987		12/01/2011	SCHEDULED REDEMPTION		152,348	152,348	156,889	156,784		(4,436)		(4,436)		152,348				4,360	05/01/2023
31414D-P7-5	FED NATL MTG ASSOC #963146		12/01/2011	SCHEDULED REDEMPTION		37,945	37,945	38,910	38,800		(854)		(854)		37,945				1,068	05/01/2023
31414D-SC-1	FED NATL MTG ASSOC #963215		12/01/2011	SCHEDULED REDEMPTION		18,241	18,241	18,785	18,689		(448)		(448)		18,241				469	05/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302		12/01/2011	SCHEDULED REDEMPTION		153,523	153,523	166,884			(13,360)		(13,360)		153,523				1,279	05/01/2023
31414D-WX-0	FED NATL MTG ASSOC #963362		12/01/2011	SCHEDULED REDEMPTION		7,193	7,193	7,376	7,390		(197)		(197)		7,193				200	05/01/2023
31414D-2X-3	FED NATL MTG ASSOC #963490		12/01/2011	SCHEDULED REDEMPTION		51,912	51,912	54,065	54,647		(2,736)		(2,736)		51,912				1,753	06/01/2023
31414E-EG-5	FED NATL MTG ASSOC #963735		12/01/2011	SCHEDULED REDEMPTION		9,793	9,793	10,042	10,040		(247)		(247)		9,793				265	06/01/2023
31414E-JC-9	FED NATL MTG ASSOC #963859		12/01/2011	SCHEDULED REDEMPTION		144,698	144,698	150,074	151,562		(6,864)		(6,864)		144,698				4,485	06/01/2023
31414E-WT-7	FED NATL MTG ASSOC #964258		12/01/2011	SCHEDULED REDEMPTION		196,851	196,851	203,618	205,496		(8,645)		(8,645)		196,851				5,570	07/01/2023
31414E-ZV-9	FED NATL MTG ASSOC #964356		12/01/2011	SCHEDULED REDEMPTION		14,212	14,212	14,574	14,474		(261)		(261)		14,212				398	07/01/2023
31414E-3Q-5	FED NATL MTG ASSOC #964407		12/01/2011	SCHEDULED REDEMPTION		16,589	16,589	17,084	17,155		(566)		(566)		16,589				494	07/01/2023
31414F-K9-1	FED NATL MTG ASSOC #964820		12/01/2011	SCHEDULED REDEMPTION		12,026	12,026	12,439	12,610		(585)		(585)		12,026				287	08/01/2023
31414F-UA-7	FED NATL MTG ASSOC #965077		12/01/2011	SCHEDULED REDEMPTION		14,540	14,540	15,084	15,403		(864)		(864)		14,540				280	09/01/2023
31414G-BS-7	FED NATL MTG ASSOC #965449		12/01/2011	SCHEDULED REDEMPTION		19,697	19,697	20,517	21,495		(1,798)		(1,798)		19,697				461	11/01/2022
31414H-DQ-7	FED NATL MTG ASSOC #966411		09/22/2011	Various		208,549	196,053	201,812	202,225		(2,083)		(2,083)		200,142		8,407	8,407	7,479	12/01/2037
31414H-F6-9	FED NATL MTG ASSOC #966489		12/01/2011	SCHEDULED REDEMPTION		97,472	97,472	101,093	102,190		(4,718)		(4,718)		97,472				2,681	01/01/2023
31414H-M8-7	FED NATL MTG ASSOC #966683		12/01/2011	SCHEDULED REDEMPTION		11,365	11,365	11,654	11,672		(307)		(307)		11,365				335	03/01/2023
31414H-M9-5	FED NATL MTG ASSOC #966684		12/01/2011	SCHEDULED REDEMPTION		55,266	55,266	57,166	57,205		(1,939)		(1,939)		55,266				1,324	03/01/2023
31414H-6T-9	FED NATL MTG ASSOC #967182		09/22/2011	Various		97,796	91,681	94,374	93,610		(368)		(368)		93,241		4,554	4,554	3,669	12/01/2037
31414J-CD-3	FED NATL MTG ASSOC #967268		12/01/2011	SCHEDULED REDEMPTION		75,132	75,132	78,249	79,700		(4,567)		(4,567)		75,132				1,851	11/01/2022
31414K-CJ-7	FED NATL MTG ASSOC #968173		12/01/2011	SCHEDULED REDEMPTION		105,173	105,173	109,109	109,753		(4,581)		(4,581)		105,173				3,306	01/01/2023
31414K-D4-9	FED NATL MTG ASSOC #968223		12/01/2011	SCHEDULED REDEMPTION		7,005	7,005	7,301	7,250		(245)		(245)		7,005				184	02/01/2023
31414K-FS-4	FED NATL MTG ASSOC #968277		09/22/2011	Various		264,566	244,323	251,500	253,530		(3,206)		(3,206)		250,324		14,242	14,242	10,714	02/01/2038
31414K-TF-7	FED NATL MTG ASSOC #968650		12/01/2011	SCHEDULED REDEMPTION		6,827	6,827	7,115	7,298		(471)		(471)		6,827				177	01/01/2023
31414K-UZ-1	FED NATL MTG ASSOC #968700		09/01/2011	SCHEDULED REDEMPTION		84,984	84,984	87,481	87,603		(2,619)		(2,619)		84,984				3,580	02/01/2038
31414L-BZ-0	FED NATL MTG ASSOC #969056		12/01/2011	SCHEDULED REDEMPTION		47,436	47,436	49,066	48,740		(1,304)		(1,304)		47,436				1,713	03/01/2023
31414L-J5-8	FED NATL MTG ASSOC #969284		12/01/2011	SCHEDULED REDEMPTION		26,604	26,604	27,599	28,581		(1,977)		(1,977)		26,604				778	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481		12/01/2011	SCHEDULED REDEMPTION		96,446	96,446	100,056	105,075		(8,628)		(8,628)		96,446				2,670	01/01/2023
31414M-B3-9	FED NATL MTG ASSOC #969958		12/01/2011	SCHEDULED REDEMPTION		52,266	52,266	54,062	54,291		(2,025)		(2,025)		52,266				1,368	04/01/2023
31414M-CJ-3	FED NATL MTG ASSOC #969973		12/01/2011	SCHEDULED REDEMPTION		24,144	24,144	24,757	24,595		(451)		(451)		24,144				559	04/01/2023
31414M-CU-8	FED NATL MTG ASSOC #969983		12/01/2011	SCHEDULED REDEMPTION		83,038	83,038	85,682	85,665		(2,627)		(2,627)		83,038				2,455	05/01/2023
31414M-JW-7	FED NATL MTG ASSOC #970177		12/01/2011	SCHEDULED REDEMPTION		219,007	219,007	224,576	224,131		(5,124)		(5,124)		219,007				5,968	04/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747		12/01/2011	SCHEDULED REDEMPTION		1,564,517	1,564,517	1,630,642	1,654,972		(90,455)		(90,455)		1,564,517				41,862	11/01/2023
31414N-US-1	FED NATL MTG ASSOC #971393		12/01/2011	SCHEDULED REDEMPTION		25,500	25,500	26,260	25,952		(453)		(453)		25,500				1,015	05/01/2023
31414P-JN-0	FED NATL MTG ASSOC #971969		12/01/2011	SCHEDULED REDEMPTION		59,080	59,080	61,531	62,422		(3,343)		(3,343)		59,080				1,744	02/01/2023
31414Q-QD-2	FED NATL MTG ASSOC #973052		06/03/2011	Various		1,644,764	1,490,549	1,534,333	1,539,627		(7,128)		(7,128)		1,532,499		112,265	112,265	47,462	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297		12/01/2011	SCHEDULED REDEMPTION		124,844	124,844	128,019	128,315		(3,471)		(3,471)		124,844				3,384	03/01/2023
31414R-QC-2	FED NATL MTG ASSOC #973951		12/01/2011	SCHEDULED REDEMPTION		21,139	21,139	21,887	22,223		(1,084)		(1,084)		21,139				548	04/01/2023
31414R-VA-0	FED NATL MTG ASSOC #974109		12/01/2011	SCHEDULED REDEMPTION		10,138	10,138	10,518	11,756		(1,618)		(1,618)		10,138				457	02/01/2023
31414R-7J-8	FED NATL MTG ASSOC #974397		12/01/2011	SCHEDULED REDEMPTION		8,645	8,645	8,902	9,025		(381)		(381)		8,645				198	04/01/2023
31414S-H8-9	FED NATL MTG ASSOC #974655		12/01/2011	SCHEDULED REDEMPTION		2,896,426	2,896,426	3,007,758	3,034,226		(137,799)		(137,799)		2,896,426				81,038	03/01/2023
31414S-LS-0	FED NATL MTG ASSOC #974737		12/01/2011	SCHEDULED REDEMPTION		4,284	4,284	4,393	4,431		(147)		(147)		4,284				112	04/01/2023
31414S-NB-5	FED NATL MTG ASSOC #974786		12/01/2011	SCHEDULED REDEMPTION		57,643	57,643	59,109	59,247		(1,604)		(1,604)		57,643				1,585	04/01/2023
31414S-NF-6	FED NATL MTG ASSOC #974790		12/01/2011	SCHEDULED REDEMPTION		457,861	457,861	469,504	472,670		(14,810)		(14,810)		457,861				12,908	04/01/2023
31414S-Q2-2	FED NATL MTG ASSOC #974873		12/01/2011	SCHEDULED REDEMPTION		147,734	147,734	151,491	153,016		(5,281)		(5,281)		147,734				4,743	04/01/2023
31414S-XL-2	FED NATL MTG ASSOC #975083		12/01/2011	SCHEDULED REDEMPTION		362,272	362,272	373,069	377,116		(14,845)		(14,845)		362,272				8,399	05/01/2023
31414S-YM-9	FED NATL MTG ASSOC #975116		06/03/2011	Various		9,531,128	9,008,340	9,187,100	9,199,002		(26,284)		(26,284)		9,172,718		358,410	358,410	220,557	05/01/2038
31414S-4K-6	FED NATL MTG ASSOC #975226		12/01/2011	SCHEDULED REDEMPTION		142,823	142,823	146,455	146,588		(3,765)		(3,765)		142,823				4,368	03/01/2023
31414S-5U-3	FED NATL MTG ASSOC #975259		12/01/2011	SCHEDULED REDEMPTION		81,328	81,328	83,396	83,548		(2,220)		(2,220)		81,328				2,339	04/01/2023
31414T-GD-7	FED NATL MTG ASSOC #975496		12/01/2011	SCHEDULED REDEMPTION		9,887	9,887	10,182	10,039		(152)		(152)		9,887				199	03/01/2023
31414T-QK-0	FED NATL MTG ASSOC #975758		12/01/2011	SCHEDULED REDEMPTION		6,916	6,916	7,122	7,072		(156)		(156)		6,916				241	09/01/2023
31414T-TN-1	FED NATL MTG ASSOC #975857		12/01/2011	SCHEDULED REDEMPTION		211,009	211,009	218,263	222,104		(11,095)		(11,095)		211,009				8,006	05/01/2023
31414T-TP-6	FED NATL MTG ASSOC #975858		12/01/2011	SCHEDULED REDEMPTION		2,836,292	2,836,292	2,945,312	2,953,725		(117,433)		(117,433)		2,836,292				71,165	05/01/2023
31414T-Z8-7	FED NATL MTG ASSOC #976067		12/01/2011	SCHEDULED REDEMPTION		1,656,917	1,656,917	1,712,579	1,706,511		(49,593)		(49,593)		1,656,917				46,317	03/01/2023
31414U-BL-1	FED NATL MTG ASSOC #976243		12/01/2011	SCHEDULED REDEMPTION		266,029	266,029	275,985	279,443		(13,413)		(13,413)		266,029				8,007	08/01/2023
31414U-G2-8	FED NATL MTG ASSOC #976417		12/01/2011	SCHEDULED REDEMPTION		1,270,084	1,270,084	1,313,743	1,314,275		(44,191)		(44,191)		1,270,084				35,967	03/01/2023
31414U-JJ-8	FED NATL MTG ASSOC #976465		12/01/2011	SCHEDULED REDEMPTION		38,327	38,327	39,470	39,203		(876)		(876)		38,327				1,140	04/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31414U-MT-2	FED NATL MTG ASSOC #976570		12/01/2011	SCHEDULED REDEMPTION		2,934,469	2,934,469	3,015,052	3,029,862		(95,393)		(95,393)		2,934,469				72,094	03/01/2023
31414U-TC-2	FED NATL MTG ASSOC #976747		12/01/2011	SCHEDULED REDEMPTION		3,627,115	3,627,115	3,766,479	3,744,461		(117,346)		(117,346)		3,627,115				95,028	04/01/2023
31414Y-FV-7	FED NATL MTG ASSOC #979980		12/01/2011	SCHEDULED REDEMPTION		1,019	1,019	1,050	1,039		(19)		(19)		1,019				28	06/01/2023
31415A-TM-3	FED NATL MTG ASSOC #981256		12/01/2011	SCHEDULED REDEMPTION		81,395	81,395	83,465	83,899		(2,504)		(2,504)		81,395				2,376	05/01/2023
31415A-WT-4	FED NATL MTG ASSOC #981358		12/01/2011	SCHEDULED REDEMPTION		27,922	27,922	28,755	29,084		(1,162)		(1,162)		27,922				726	04/01/2023
31415A-5J-6	FED NATL MTG ASSOC #981549		12/01/2011	SCHEDULED REDEMPTION		4,541	4,541	4,656	4,676		(135)		(135)		4,541				121	05/01/2023
31415A-6H-9	FED NATL MTG ASSOC #981572		12/01/2011	SCHEDULED REDEMPTION		2,014,016	2,014,016	2,069,322	2,077,447		(63,432)		(63,432)		2,014,016				53,128	06/01/2023
31415A-7D-7	FED NATL MTG ASSOC #981592		12/01/2011	SCHEDULED REDEMPTION		5,191	5,191	5,346	5,355		(164)		(164)		5,191				141	06/01/2023
31415B-BG-3	FED NATL MTG ASSOC #981639		12/01/2011	SCHEDULED REDEMPTION		172,450	172,450	178,378	179,966		(7,516)		(7,516)		172,450				4,535	06/01/2023
31415B-B2-4	FED NATL MTG ASSOC #981657		12/01/2011	SCHEDULED REDEMPTION		9,395	9,395	9,634	9,700		(305)		(305)		9,395				297	06/01/2023
31415B-DU-0	FED NATL MTG ASSOC #981715		12/01/2011	SCHEDULED REDEMPTION		524,182	524,182	543,654	546,762		(22,580)		(22,580)		524,182				15,546	07/01/2023
31415B-FY-0	FED NATL MTG ASSOC #981783		12/01/2011	SCHEDULED REDEMPTION		103,288	103,288	105,915	104,562		(1,273)		(1,273)		103,288				1,943	04/01/2023
31415B-K5-7	FED NATL MTG ASSOC #981916		12/01/2011	SCHEDULED REDEMPTION		6,415	6,415	6,606	6,562		(147)		(147)		6,415				182	06/01/2023
31415B-RZ-4	FED NATL MTG ASSOC #982104		02/01/2011	SCHEDULED REDEMPTION		3,206	3,206	3,301	3,577		(371)		(371)		3,206				24	05/01/2023
31415B-WR-6	FED NATL MTG ASSOC #982256		12/01/2011	SCHEDULED REDEMPTION		37,283	37,283	38,395	38,709		(1,425)		(1,425)		37,283				795	06/01/2023
31415B-W9-6	FED NATL MTG ASSOC #982272		12/01/2011	SCHEDULED REDEMPTION		31,602	31,602	32,785	33,459		(1,857)		(1,857)		31,602				998	11/01/2023
31415C-FA-0	FED NATL MTG ASSOC #982661		12/01/2011	SCHEDULED REDEMPTION		16,317	16,317	16,894	17,005		(688)		(688)		16,317				548	06/01/2023
31415C-M3-8	FED NATL MTG ASSOC #982878		09/01/2011	Various		5,072,214	4,781,288	4,951,621	4,939,381		(27,314)		(27,314)		4,912,067		160,147	160,147	159,128	05/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104		12/01/2011	SCHEDULED REDEMPTION		45,021	45,021	46,706	46,837		(1,816)		(1,816)		45,021				992	05/01/2023
31415L-LE-5	FED NATL MTG ASSOC #983325		12/01/2011	SCHEDULED REDEMPTION		28,561	28,561	29,412	29,453		(892)		(892)		28,561				729	07/01/2023
31415L-LF-2	FED NATL MTG ASSOC #983326		12/01/2011	SCHEDULED REDEMPTION		120,490	120,490	124,632	127,906		(7,416)		(7,416)		120,490				3,397	07/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355		12/01/2011	SCHEDULED REDEMPTION		330,946	330,946	342,658	352,090		(21,145)		(21,145)		330,946				7,123	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538		12/01/2011	SCHEDULED REDEMPTION		360,753	360,753	367,912	366,471		(5,717)		(5,717)		360,753				11,000	04/01/2038
31415L-U7-0	FED NATL MTG ASSOC #983606		12/01/2011	SCHEDULED REDEMPTION		51,638	51,638	53,570	56,401		(4,764)		(4,764)		51,638				1,386	05/01/2023
31415L-VW-4	FED NATL MTG ASSOC #983629		12/01/2011	SCHEDULED REDEMPTION		275,829	275,829	282,844	284,748		(8,918)		(8,918)		275,829				7,109	05/01/2023
31415L-VX-2	FED NATL MTG ASSOC #983630		12/01/2011	SCHEDULED REDEMPTION		178,900	178,900	184,232	189,509		(10,609)		(10,609)		178,900				4,305	05/01/2023
31415M-FQ-3	FED NATL MTG ASSOC #984075		12/01/2011	SCHEDULED REDEMPTION		232,497	232,497	239,427	241,228		(8,730)		(8,730)		232,497				5,847	06/01/2023
31415M-FS-9	FED NATL MTG ASSOC #984077		12/01/2011	SCHEDULED REDEMPTION		22,358	22,358	23,194	23,462		(1,105)		(1,105)		22,358				608	06/01/2023
31415M-L8-6	FED NATL MTG ASSOC #984251		09/01/2011	Various		4,672,326	4,399,717	4,550,957	4,560,666		(44,345)		(44,345)		4,516,322		156,004	156,004	146,239	05/01/2023
31415M-RN-7	FED NATL MTG ASSOC #984393		12/01/2011	SCHEDULED REDEMPTION		51,036	51,036	52,557	52,172		(1,136)		(1,136)		51,036				1,321	05/01/2023
31415M-ZS-7	FED NATL MTG ASSOC #984653		12/01/2011	SCHEDULED REDEMPTION		162,379	162,379	166,508	164,969		(2,590)		(2,590)		162,379				3,015	07/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804		12/01/2011	SCHEDULED REDEMPTION		68,924	68,924	71,294	73,869		(4,945)		(4,945)		68,924				1,674	06/01/2023
31415P-AE-8	FED NATL MTG ASSOC #984805		12/01/2011	SCHEDULED REDEMPTION		2,011,135	2,011,135	2,088,124	2,107,446		(96,312)		(96,312)		2,011,135				46,950	06/01/2023
31415P-VK-1	FED NATL MTG ASSOC #985418		12/01/2011	SCHEDULED REDEMPTION		11,809	11,809	12,161	12,639		(830)		(830)		11,809				216	07/01/2023
31415Q-AQ-9	FED NATL MTG ASSOC #985715		12/01/2011	SCHEDULED REDEMPTION		85,626	85,626	87,870	89,365		(3,740)		(3,740)		85,626				2,177	06/01/2023
31415Q-CG-9	FED NATL MTG ASSOC #985771		12/01/2011	SCHEDULED REDEMPTION		77,215	77,215	80,419	81,900		(4,685)		(4,685)		77,215				2,092	11/01/2022
31415Q-PS-9	FED NATL MTG ASSOC #986133		12/01/2011	SCHEDULED REDEMPTION		55,712	55,712	58,023	58,284		(2,572)		(2,572)		55,712				1,579	11/01/2023
31415Q-RS-7	FED NATL MTG ASSOC #986197		12/01/2011	SCHEDULED REDEMPTION		223,883	223,883	229,577	231,441		(7,557)		(7,557)		223,883				4,853	07/01/2023
31415Q-SC-1	FED NATL MTG ASSOC #986215		12/01/2011	SCHEDULED REDEMPTION		247,027	247,027	255,519	258,098		(11,071)		(11,071)		247,027				6,892	07/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072		12/01/2011	SCHEDULED REDEMPTION		969	969	998	986		(17)		(17)		969				27	08/01/2023
31415R-4B-7	FED NATL MTG ASSOC #987418		12/01/2011	SCHEDULED REDEMPTION		20,292	20,292	20,896	20,672		(380)		(380)		20,292				537	06/01/2023
31415R-6F-6	FED NATL MTG ASSOC #987470		12/01/2011	SCHEDULED REDEMPTION		25,728	25,728	26,683	26,741		(1,014)		(1,014)		25,728				1,072	07/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741		12/01/2011	SCHEDULED REDEMPTION		33,531	33,531	34,786	34,910		(1,379)		(1,379)		33,531				748	08/01/2023
31415S-JB-9	FED NATL MTG ASSOC #987758		12/01/2011	SCHEDULED REDEMPTION		254,684	254,684	263,825	265,217		(10,534)		(10,534)		254,684				6,989	08/01/2023
31415S-MP-4	FED NATL MTG ASSOC #987866		12/01/2011	SCHEDULED REDEMPTION		78,166	78,166	80,853	81,890		(3,724)		(3,724)		78,166				2,153	08/01/2023
31415S-NH-1	FED NATL MTG ASSOC #987892		12/01/2011	SCHEDULED REDEMPTION		61,077	61,077	63,363	65,682		(4,605)		(4,605)		61,077				1,593	09/01/2023
31415S-PP-1	FED NATL MTG ASSOC #987930		12/01/2011	SCHEDULED REDEMPTION		410,710	410,710	425,245	431,727		(21,017)		(21,017)		410,710				12,724	11/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388		12/01/2011	SCHEDULED REDEMPTION		297,887	297,887	308,743	310,012		(12,125)		(12,125)		297,887				7,894	09/01/2023
31415T-H7-8	FED NATL MTG ASSOC #988654		12/01/2011	SCHEDULED REDEMPTION		19,683	19,683	20,499	21,235		(1,552)		(1,552)		19,683				611	09/01/2023
31415T-SN-1	FED NATL MTG ASSOC #988925		12/01/2011	SCHEDULED REDEMPTION		654,002	654,002	678,477	706,532		(52,530)		(52,530)		654,002				17,806	08/01/2023
31415T-TK-6	FED NATL MTG ASSOC #988954		12/01/2011	SCHEDULED REDEMPTION		152,918	152,918	157,476	157,631		(4,713)		(4,713)		152,918				3,311	08/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957		12/01/2011	SCHEDULED REDEMPTION		669,783	669,783	693,887	718,090		(48,307)		(48,307)		669,783				17,932	09/01/2023
31415V-ZY-4	FED NATL MTG ASSOC #990959		12/01/2011	SCHEDULED REDEMPTION		197,415	197,415	204,461	215,553		(18,138)		(18,138)		197,415				5,278	09/01/2023
31415V-6A-8	FED NATL MTG ASSOC #991065		12/01/2011	SCHEDULED REDEMPTION		267,950	267,950	274,763	274,373		(6,423)		(6,423)		267,950				5,260	10/01/2023
31415Y-BA-6	FED NATL MTG ASSOC #992933		12/01/2011	SCHEDULED REDEMPTION		56,884	56,884	59,244	58,627		(1,743)		(1,743)		56,884				1,713	11/01/2023
31416A-L5-7	FED NATL MTG ASSOC #994148		12/01/2011	SCHEDULED REDEMPTION		795,555	795,555	823,865	867,426		(71,870)		(71,870)		795,555				19,285	12/01/2023
31416A-L7-3	FED NATL MTG ASSOC #994150		12/01/2011	SCHEDULED REDEMPTION		5,084,484	5,084,484	5,268,796	5,367,964		(283,480)		(283,480)		5,084,484				107,974	12/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31416B-M2-1	FED NATL MTG ASSOC #995077		06/03/2011	Various		12,974,021	12,251,237	12,490,040	12,667,569		(188,983)		(188,983)		12,478,585		495,436	495,436	301,414	11/01/2038
31416B-Y4-4	FED NATL MTG ASSOC #995431		12/01/2011	SCHEDULED REDEMPTION		885,598	885,598	922,337	950,240		(64,641)		(64,641)		885,598				27,418	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461		12/01/2011	SCHEDULED REDEMPTION		877,779	877,779	914,879	930,197		(52,418)		(52,418)		877,779				27,424	12/01/2023
31416B-Z7-6	FED NATL MTG ASSOC #995466		12/01/2011	SCHEDULED REDEMPTION		128,975	128,975	132,255	133,896		(4,921)		(4,921)		128,975				3,477	12/01/2022
31416B-2F-4	FED NATL MTG ASSOC #995474		09/07/2011	Various		12,781,368	12,065,766	12,489,485	12,641,719		(215,609)		(215,609)		12,426,110		355,258	355,258	423,201	02/01/2024
31416B-7J-1	FED NATL MTG ASSOC #995597		12/01/2011	SCHEDULED REDEMPTION		7,220	7,220	7,525	7,648		(428)		(428)		7,220				227	03/01/2024
31416C-J5-6	FED NATL MTG ASSOC #995884		09/13/2011	Various		8,043,211	7,537,031	7,867,365	7,878,796		(83,108)		(83,108)		7,795,688		247,523	247,523	267,235	01/01/2025
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		09/22/2011	Various		2,240,989	2,084,907	2,109,991	2,107,023		(8,189)		(8,189)		2,098,834		142,155	142,155	81,378	11/01/2033
31416H-YD-1	FED NATL MTG ASSOC #AA0707		12/01/2011	SCHEDULED REDEMPTION		70,811	70,811	73,245	76,290		(5,479)		(5,479)		70,811				2,113	01/01/2024
31416J-FS-5	FED NATL MTG ASSOC #AA1076		12/01/2011	SCHEDULED REDEMPTION		67,697	67,697	69,852	70,380		(2,683)		(2,683)		67,697				1,906	01/01/2024
31416K-MT-2	FED NATL MTG ASSOC #AA2169		12/01/2011	SCHEDULED REDEMPTION		30,805	30,805	31,894	32,298		(1,492)		(1,492)		30,805				776	02/01/2024
31416T-FD-6	FED NATL MTG ASSOC #AA9163		12/01/2011	SCHEDULED REDEMPTION		767,462	767,462	791,895	785,405		(17,943)		(17,943)		767,462				18,938	08/01/2024
31417J-SM-3	FED NATL MTG ASSOC #AC0523		12/01/2011	SCHEDULED REDEMPTION		54,821	54,821	56,566	56,158		(1,336)		(1,336)		54,821				1,742	07/01/2024
31418M-EK-4	FED NATL MTG ASSOC #AD0137		09/07/2011	Various		14,843,081	14,150,833	14,645,007	14,650,188		(158,571)		(158,571)		14,491,617		351,464	351,464	403,497	12/01/2020
31417Y-FR-3	FED NATL MTG ASSOC #MA0175		09/13/2011	Various		22,248,737	21,084,863	22,040,271	21,898,327		(185,371)		(185,371)		21,712,956		535,781	535,781	674,469	09/01/2019
31417Y-JM-0	FED NATL MTG ASSOC #MA0267		12/01/2011	SCHEDULED REDEMPTION		1,071,220	1,071,220	1,128,793			(57,572)		(57,572)		1,071,220				7,141	12/01/2019
31417Y-KL-0	FED NATL MTG ASSOC #MA0298		12/01/2011	SCHEDULED REDEMPTION		526,390	526,390	554,680			(28,291)		(28,291)		526,390				3,509	01/01/2020
3133T9-NW-1	FHR 1948 PJ		09/15/2011	Various		2,006,523	1,804,286	1,833,606	1,814,222		8,149		8,149		1,822,371		184,152	184,152	91,199	03/15/2027
31393V-P9-6	FHR 2628 LE		12/01/2011	SCHEDULED REDEMPTION		506,671	506,671	474,925	503,076		3,595		3,595		506,671				7,971	06/15/2033
31394K-K6-0	FHR 2682 LC		08/30/2011	BANK OF AMERICA		2,155,000	2,000,000	1,906,250	1,956,499		7,686		7,686		1,964,185		190,815	190,815	67,750	07/15/2032
31394T-TV-7	FHR 2764 JA		12/01/2011	SCHEDULED REDEMPTION		1,740,965	1,740,965	1,650,653	1,691,187		49,778		49,778		1,740,965				51,968	03/15/2019
31396F-4J-9	FHR 3067 FA		02/08/2011	Various		16,157,243	16,298,286	16,186,235	16,187,862		2,075		2,075		16,189,938		(32,694)	(32,694)	15,405	11/15/2035
31396H-J8-3	FHR 3114C PF		02/01/2011	Various		47,704,623	47,976,074	47,796,164	47,797,333		4,332		4,332		47,801,665		(97,043)	(97,043)	42,786	02/15/2036
31397B-P3-9	FHR 3232A KF		02/15/2011	Various		9,374,054	9,419,446	9,397,370	9,397,546		493		493		9,398,039		(23,984)	(23,984)	11,243	10/15/2036
31397E-JC-0	FHR 3260A PF		02/08/2011	Various		6,387,945	6,441,189	6,406,970	6,407,991		1,114		1,114		6,409,104		(21,159)	(21,159)	5,565	01/15/2037
31397F-HC-9	FHR 3271 SE		02/11/2011	Various		904,110	949,085	950,420	949,537		(145)		(145)		949,392		(45,281)	(45,281)	7,191	02/15/2037
31397G-X3-9	FHR 3314B FC		02/08/2011	Various		18,882,770	18,980,144	18,914,900	18,915,454		2,878		2,878		18,918,332		(35,562)	(35,562)	19,197	12/15/2036
31397J-U8-5	FHR 3346 FT		02/07/2011	Various		32,857,071	33,102,576	32,906,029	32,908,434		3,691		3,691		32,912,125		(55,053)	(55,053)	30,730	10/15/2033
31397J-U3-6	FHR 3346C FC		02/07/2011	Various		29,188,027	29,294,475	29,221,238	29,222,079		2,871		2,871		29,224,950		(36,923)	(36,923)	31,361	10/15/2033
31397J-NP-5	FHR 3350A FA		02/08/2011	Various		29,640,610	29,663,111	29,663,111	29,663,111						29,663,111		(22,500)	(22,500)	35,995	10/15/2033
31397P-HA-1	FHR 3382D FG		02/15/2011	Various		21,115,747	21,081,772	21,114,712	21,114,399		(1,503)		(1,503)		21,112,896		2,851	2,851	30,182	11/15/2037
31397P-BH-2	FHR 3386C FC		02/08/2011	Various		12,123,890	12,138,629	12,138,629	12,138,629						12,138,629		(14,739)	(14,739)	14,733	11/15/2037
31398Q-CF-2	FHR 3665 GP		12/01/2011	SCHEDULED REDEMPTION		684,054	684,054	719,960			(35,906)		(35,906)		684,054				3,990	05/15/2025
3137AB-BT-7	FHR 3864 AJ		12/01/2011	SCHEDULED REDEMPTION		82,954	82,954	87,431			(4,477)		(4,477)		82,954				484	06/15/2039
339176-AQ-2	FLEMING ISLAND PLANTATION FL CDD 07		05/01/2011	CALLED @ 100.00000000		20,000	20,000	19,818	19,844		3		3		19,846		154	154	900	05/01/2027
34073N-U7-3	FLORIDA HSG FIN CORP HMEOWNER MTG 06-6		01/14/2011	Various		2,459,368	2,535,000	2,142,151	2,181,157		853		853		2,182,010		277,358	277,358	63,242	07/01/2026
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		10/01/2011	CALLED @ 100.00000000		190,000	190,000	189,050	189,143		24		24		189,168		832	832	9,243	07/01/2022
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		07/01/2011	CALLED @ 100.00000000		790,000	790,000	790,000	790,000						790,000				39,500	07/01/2023
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		07/01/2011	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						95,000				4,940	07/01/2028
34073M-LG-5	FLORIDA HSG FIN CORP MTG CAP APPRC 99 2		04/01/2011	Various		539,928	1,550,000	279,233	532,959		6,934		6,934		539,893		34	34		07/01/2030
342815-FZ-5	FLORIDA MUN LOAN COUNCIL SER 01A		11/01/2011	Various		3,485,000	3,485,000	3,782,793	3,514,661		(29,661)		(29,661)		3,485,000				174,250	11/01/2011
342815-GA-9	FLORIDA MUN LOAN COUNCIL SER 01A		12/12/2011	Various		252,922	250,000	270,095	254,020		(1,914)		(1,914)		252,105		817	817	13,210	11/01/2012
342816-WB-7	FLORIDA MUN PWR AGY ALL-REQUIR PWR 08A		08/15/2011	WELLS FARGO BROKERAGE SERVICES		7,853,160	6,755,000	7,236,564	7,130,549		(30,927)		(30,927)		7,099,622		753,539	753,539	297,408	10/01/2017
34160H-EV-5	FLORIDA ST CORR PRIVATZN COMMN 04B		10/18/2011	Various		1,187,520	1,115,000	1,175,528	1,142,415		(5,225)		(5,225)		1,137,191		50,329	50,329	63,646	08/01/2022
34160H-EW-3	FLORIDA ST CORR PRIVATZN COMMN 04B		10/18/2011	Various		2,984,114	2,820,000	2,961,793	2,884,315		(13,283)		(13,283)		2,871,032		113,082	113,082	169,472	08/01/2023
34160P-AK-5	FLORIDA ST DEPT MGMT SVCS COP 06A		09/16/2011	ZIEGLER, B.C., AND COMPANY		4,525,627	4,045,000	4,282,320	4,176,913		(19,164)		(19,164)		4,157,750		367,877	367,877	230,340	08/01/2015
31394E-QZ-4	FNR 0557C KJ		02/01/2011	Various		50,379,315	50,751,137	50,322,925	50,337,628		11,532		11,532		50,349,159		30,155	30,155	30,651	04/25/2035
31394E-C9-7	FNR 0573D DF		02/08/2011	Various		5,998,368	6,059,999	6,005,080	6,005,781		1,303		1,303		6,007,084		(8,716)	(8,716)	3,933	08/25/2035
31394F-L4-5	FNR 0584B FN		02/08/2011	Various		26,199,072	26,409,477	26,153,635	26,157,295		7,021		7,021		26,164,316		34,755	34,755	18,783	10/25/2035
31396P-BG-5	FNR 06123A CF		02/08/2011	Various		11,596,849	11,749,222	11,646,417	11,647,797		1,974		1,974		11,649,771		(52,922)	(52,922)	7,780	01/25/2037
31395N-C9-6	FNR 0658B FL		02/11/2011	Various		8,922,318	8,949,764	8,927,390	8,927,539		724		724		8,928,263		(5,945)	(5,945)	9,063	07/25/2036
31392F-ES-2	FNR 2002-71 AP		12/01/2011	SCHEDULED REDEMPTION		659,540	659,540	670,876	663,375		(3,835)		(3,835)		659,540				19,255	11/25/2032
31393U-K3-6	FNR 2003-129 JB		12/01/2011	SCHEDULED REDEMPTION		3,713,636	3,713,636	3,449,039	3,590,039		123,597		123,597		3,713,636				92,849	09/25/2018
31393C-D7-5	FNR 2003-57 DG		11/01/2011	SCHEDULED REDEMPTION		1,085,166	1,085,166	1,037,690	1,076,913		8,254		8,254		1,085,166				21,802	06/25/2018
31394U-FG-2	FNR 2005-95 FH		02/08/2011	Various		14,100,996	14,309,260	14,190,763	14,190,556		1,967		1,967		14,192,523		(91,527)	(91,527)	10,214	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31396V-ZF-8	FNR 2007-41 FA		02/11/2011	Various		3,511,477	3,529,813	3,518,782	3,518,947		447		447		3,519,393		(7,916)	(7,916)	3,272	05/25/2037
31396Y-T5-1	FNR 2008-21 HA		12/01/2011	SCHEDULED REDEMPTION		600,531	600,531	638,262			(37,731)		(37,731)		600,531				4,504	04/25/2018
31398S-JH-7	FNR 2010-128 LA		12/01/2011	SCHEDULED REDEMPTION		544,040	544,040	546,920			(2,880)		(2,880)		544,040				1,813	11/25/2020
31398S-UR-2	FNR 2010-145 MA		12/01/2011	SCHEDULED REDEMPTION		930,573	930,573	928,616			1,958		1,958		930,573				3,102	12/25/2020
31398P-FF-1	FNR 2010-27 BF		02/08/2011	Various		29,786,221	29,781,662	29,781,662	29,781,662						29,781,662		4,559	4,559	30,619	04/25/2040
31398R-3W-3	FNR 2010-53 MV		12/01/2011	SCHEDULED REDEMPTION		22,426	22,426	24,549			(2,122)		(2,122)		22,426				168	08/25/2021
31397Q-ZP-6	FNR 2011-17 KA		12/01/2011	SCHEDULED REDEMPTION		133,009	133,009	142,130			(9,121)		(9,121)		133,009				887	03/25/2041
31397S-MH-4	FNR 2011-30 MK		12/01/2011	SCHEDULED REDEMPTION		22,943	22,943	23,962			(1,018)		(1,018)		22,943				115	10/25/2030
344643-DH-1	FONTANA CA USD COP 2007		07/13/2011	RAYMOND JAMES & ASSOCIATES, INC.		5,289,075	5,625,000	5,009,417	5,026,106		12,920		12,920		5,039,026		250,049	250,049	222,891	09/01/2028
345105-GB-0	FOOTHILL/EASTERN CA TOLL RD 99 CAP		02/24/2011	JEFFERIES & COMPANY, INC.		1,850,000	10,000,000	825,442	2,054,300		25,918		25,918		2,080,218		(230,218)	(230,218)		01/15/2032
346641-BM-4	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		10/01/2011	MATURED		350,000	350,000	367,735	351,555		(1,555)		(1,555)		350,000				17,500	10/01/2011
346641-BN-2	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		11/09/2011	PRAGER MCCARTHY & SEALY		167,374	165,000	172,016	166,317		(644)		(644)		165,673		1,701	1,701	9,258	10/01/2012
346641-BP-7	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		10/01/2011	CALLED @ 101.00000000		2,378,550	2,355,000	2,434,434	2,383,162		(4,612)		(4,612)		2,378,550				117,750	10/01/2013
346641-BQ-5	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		10/01/2011	CALLED @ 101.00000000		2,393,700	2,370,000	2,427,378	2,396,149		(2,449)		(2,449)		2,393,700				118,500	10/01/2014
346641-BS-1	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		10/01/2011	CALLED @ 101.00000000		2,762,350	2,735,000	2,786,664	2,763,767		(1,417)		(1,417)		2,762,350				140,169	10/01/2016
348761-CB-1	FORT SMITH AR SALES & USE TAX 2006		09/01/2011	MATURED		2,730,000	2,730,000	2,876,328	2,751,323		(21,323)		(21,323)		2,730,000				136,500	09/01/2011
348815-FA-4	FORT SMITH AR WTR & SWR 2002A		10/01/2011	CALLED @ 100.00000000		2,335,000	2,335,000	2,460,413	2,346,890		(11,890)		(11,890)		2,335,000				122,588	10/01/2013
348815-FB-2	FORT SMITH AR WTR & SWR 2002A		10/01/2011	CALLED @ 100.00000000		1,825,000	1,825,000	1,904,333	1,832,560		(7,560)		(7,560)		1,825,000				95,813	10/01/2014
348815-FT-3	FORT SMITH AR WTR & SWR 2002B		10/01/2011	MATURED		385,000	385,000	404,381	386,823		(1,823)		(1,823)		385,000				19,250	10/01/2011
348815-JS-1	FORT SMITH AR WTR & SWR 2007		02/15/2011	Various		1,329,105	1,270,000	1,332,446	1,315,527		(682)		(682)		1,314,845		14,260	14,260	23,332	10/01/2024
349288-AT-7	FORT WAYNE IN REDEV LSE GRAND WAYNE 03		10/18/2011	PRAGER MCCARTHY & SEALY		305,682	300,000	303,423	300,875		(329)		(329)		300,547		5,135	5,135	18,333	02/01/2028
353174-DL-6	FRANKLIN CNTY OH CONV AUTH ANTIC 05		08/05/2011	PRAGER MCCARTHY & SEALY		109,833	100,000	104,211	102,712		(305)		(305)		102,406		7,427	7,427	3,458	12/01/2023
35981R-AS-8	FULLERTON CA PUB FING TAX ALLOC 05		09/22/2011	PRAGER MCCARTHY & SEALY		265,613	250,000	261,100	255,939		(759)		(759)		255,180		10,433	10,433	16,069	09/01/2022
359900-GK-7	FULTON CNTY GA DEV CAULEY CREEK 01A		12/23/2011	CALLED @ 100.00		1,070,000	1,070,000	1,085,269	1,070,541		(541)		(541)		1,070,000				82,063	02/01/2013
359900-GL-5	FULTON CNTY GA DEV CAULEY CREEK 01A		12/23/2011	CALLED @ 100.00		1,125,000	1,125,000	1,138,658	1,125,526		(526)		(526)		1,125,000				86,281	02/01/2014
359900-GM-3	FULTON CNTY GA DEV CAULEY CREEK 01A		12/23/2011	CALLED @ 100.00		1,080,000	1,080,000	1,088,759	1,081,955		(1,955)		(1,955)		1,080,000				82,830	02/01/2015
359900-GN-1	FULTON CNTY GA DEV CAULEY CREEK 01A		12/23/2011	CALLED @ 100.00		1,245,000	1,245,000	1,255,371	1,247,314		(2,314)		(2,314)		1,245,000				95,485	02/01/2016
362848-BB-8	GAINESVILLE FL UTILS SYS 1980 A		10/01/2011	CALLED @ 100.00000000		405,000	405,000	390,825	403,029		1,047		1,047		404,077		923	923	32,906	10/01/2014
372480-BB-8	GEO L SMITH II GA WORLD CONGRESS CTR 00		11/29/2011	CALLED @ 100.0		2,375,000	2,375,000	2,402,265	2,376,657		(1,657)		(1,657)		2,375,000				191,029	07/01/2013
372480-BC-6	GEO L SMITH II GA WORLD CONGRESS CTR 00		11/29/2011	CALLED @ 100.0		2,760,000	2,760,000	2,780,148	2,761,190		(1,190)		(1,190)		2,760,000				223,943	07/01/2014
372480-BD-4	GEO L SMITH II GA WORLD CONGRESS CTR 00		11/29/2011	CALLED @ 100.00		2,000,000	2,000,000	1,985,760	1,994,441		1,014		1,014		1,995,455		4,545	4,545	162,278	07/01/2015
373283-AQ-3	GEORGIA MUN ASSN INC COP CITY COURT 02		12/01/2011	MATURED		1,230,000	1,230,000	1,256,949	1,233,045		(3,045)		(3,045)		1,230,000				61,500	12/01/2011
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB		12/21/2011	PRAGER MCCARTHY & SEALY		264,612	250,000	250,183	250,103		(17)		(17)		250,085		14,526	14,526	15,975	07/01/2025
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB		12/05/2011	PRAGER MCCARTHY & SEALY		104,886	100,000	99,598	99,663		14		14		99,678		5,208	5,208	6,463	07/01/2026
38377W-EP-5	GNR 1175G GA		12/01/2011	SCHEDULED REDEMPTION		32,428	32,428	34,653			(2,225)		(2,225)		32,428				216	05/20/2040
38374D-MX-4	GNR 082A FD		02/10/2011	Various		7,798,262	7,788,785	7,791,219	7,791,161		(93)		(93)		7,791,068		7,194	7,194	8,707	01/20/2038
38376W-YC-3	GNR 1015B FA		02/04/2011	Various		48,494,578	48,490,625	48,490,625	48,490,625						48,490,625		3,953	3,953	42,683	10/20/2039
38376X-B8-5	GNR 1031J HF		02/04/2011	Various		48,409,558	48,319,448	48,274,148	48,278,249		749		749		48,278,998		130,560	130,560	43,358	03/20/2039
38376X-M6-7	GNR 1031L PF		02/07/2011	Various		57,604,863	57,417,475	57,417,475	57,417,475						57,417,475		187,389	187,389	56,548	08/20/2038
38375K-NR-9	GNR 20007-37 FW		02/03/2011	Various		7,395,098	7,417,640	7,387,506	7,387,961		1,007		1,007		7,388,968		6,130	6,130	5,585	06/20/2037
38374B-BR-3	GNR 2003-63 UF		02/03/2011	Various		1,903,004	1,901,902	1,901,307	1,901,764		21		21		1,901,785		1,219	1,219	1,506	07/20/2030
383742-W8-2	GNR 2008-35 NA		12/01/2011	SCHEDULED REDEMPTION		176,200	176,200	184,441			(8,242)		(8,242)		176,200				1,248	02/20/2037
383742-8E-6	GNR 2008-54 DC		12/01/2011	SCHEDULED REDEMPTION		45,487	45,487	47,379			(1,892)		(1,892)		45,487				341	01/16/2035
38375D-F2-9	GNR 2008-94 JB		12/01/2011	SCHEDULED REDEMPTION		63,451	63,451	70,926			(7,475)		(7,475)		63,451				529	12/20/2038
38376P-R5-1	GNR 2009-116 KC		12/01/2011	SCHEDULED REDEMPTION		119,210	119,210	123,012			(3,802)		(3,802)		119,210				596	08/20/2037
38376P-XL-9	GNR 2009-117 KE		12/01/2011	SCHEDULED REDEMPTION		156,089	156,089	160,779			(4,690)		(4,690)		156,089				780	04/20/2037
38374V-H7-7	GNR 2009-59 P		12/01/2011	SCHEDULED REDEMPTION		34,600	34,600	36,707			(2,107)		(2,107)		34,600				245	09/20/2033
38377D-NE-2	GNR 2010-101 GM		12/01/2011	SCHEDULED REDEMPTION		100,993	100,993	107,351			(6,358)		(6,358)		100,993				589	02/20/2038
38377J-UQ-4	GNR 2010-108 PA		12/01/2011	SCHEDULED REDEMPTION		30,170	30,170	31,740			(1,570)		(1,570)		30,170				151	02/20/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
38377J-CU-5	GNR 2010109 MH		12/01/2011	SCHEDULED REDEMPTION		96,624	96,624	101,147			(4,523)		(4,523)		96,624				483	10/20/2037
38376X-SK-0	GNR 2010-29 AG		12/01/2011	SCHEDULED REDEMPTION		64,876	64,876	69,866			(4,990)		(4,990)		64,876				433	10/20/2039
38377F-VR-9	GNR 2010-59 FA		02/10/2011	Various		9,382,585	9,363,939	9,363,939	9,363,939						9,363,939		18,646	18,646	10,784	05/20/2040
38377F-Z3-8	GNR 2010-73 LA		12/01/2011	SCHEDULED REDEMPTION		119,423	119,423	128,352			(8,930)		(8,930)		119,423				846	03/20/2038
38374Y-GV-9	GNR 2010-86 PJ		12/01/2011	SCHEDULED REDEMPTION		416,888	416,888	441,042			(24,154)		(24,154)		416,888				2,432	01/20/2036
38377V-HF-6	GNR 2011-52 NK		12/01/2011	SCHEDULED REDEMPTION		159,809	159,809	171,917			(12,108)		(12,108)		159,809				932	04/16/2041
38377V-W9-3	GNR 2011-68 EC		12/01/2011	SCHEDULED REDEMPTION		98,680	98,680	106,002			(7,322)		(7,322)		98,680				576	04/20/2041
380822-AQ-9	GOLDEN CO COP 2006		01/28/2011	BAUM, GEORGE K. & COMPANY		1,576,603	1,710,000	1,570,428	1,572,773		528		528		1,573,300		3,303	3,303	13,039	12/01/2026
384199-AB-1	GRADY CNTY OK INDL AUTH CORRECTIONAL 99		11/01/2011	CALLED @ 100.00000000		160,000	160,000	158,144	159,262		108		108		159,370		630	630	9,440	11/01/2019
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977		09/01/2011	CALLED @ 100.00000000		295,000	295,000	295,000	295,000						295,000				17,995	09/01/2012
386442-RX-7	GRAND RIVER DAM AUTH OK 2002 A REF		11/09/2011	PRAGER MCCARTHY & SEALY		301,953	295,000	310,417	297,605		(1,586)		(1,586)		296,020		5,933	5,933	14,094	06/01/2012
389532-DU-3	GRAYS HARBOR CNTY WA PUD NO 1 ELEC 01		01/01/2011	CALLED @ 100.00000000		1,445,000	1,445,000	1,423,166	1,445,000						1,445,000				37,028	01/01/2021
391577-KV-4	GREATER AZ DEV INFRA PINAL CNTY 06-1		07/06/2011	PRAGER MCCARTHY & SEALY		103,657	100,000	98,524	98,794		34		34		98,828		4,829	4,829	6,500	08/01/2024
392886-CM-7	GREEN COVE SPRINGS FL UTIL REV CTF 78		07/01/2011	MATURED		170,000	170,000	168,873	169,958		42		42		170,000				11,560	07/01/2011
39317Q-AT-5	GREEN OH CLC INCOME TAX 2004		11/15/2011	PRAGER MCCARTHY & SEALY		528,040	500,000	474,712	476,348		1,534		1,534		477,882		50,158	50,158	21,438	12/01/2021
39317Q-AV-0	GREEN OH CLC INCOME TAX 2004		12/27/2011	PRAGER MCCARTHY & SEALY		1,155,228	1,100,000	1,104,213	1,101,713		(405)		(405)		1,101,307		53,921	53,921	65,950	12/01/2023
39317Q-BA-5	GREEN OH CLC INCOME TAX 2004		12/06/2011	BOSC, INC.		733,803	700,000	654,593	655,687		1,875		1,875		657,562		76,241	76,241	33,989	12/01/2025
39317Q-BB-3	GREEN OH CLC INCOME TAX 2004		12/06/2011	Various		467,927	450,000	455,157	452,105		(532)		(532)		451,573		16,354	16,354	21,349	12/01/2026
396053-BY-5	GREENVILLE CNTY SC COP PUB FACS 2001		04/01/2011	MATURED		200,000	200,000	212,116	200,382		(382)		(382)		200,000				5,000	04/01/2011
396074-BE-5	GREENVILLE CNTY SC COP UNIV CTR 05		03/08/2011	PRAGER MCCARTHY & SEALY		224,120	205,000	218,255	211,551		(274)		(274)		211,277		12,844	12,844	4,556	04/01/2019
396066-EC-2	GREENVILLE CNTY SC SD BEST 06		09/06/2011	PRAGER MCCARTHY & SEALY		1,965,793	1,850,000	1,822,343	1,827,311		743		743		1,828,054		137,738	137,738	100,756	12/01/2024
396584-BH-6	GREENVILLE SC TAX INCREMENT BUS DIST 03		02/09/2011	PRAGER MCCARTHY & SEALY		103,382	100,000	100,601	100,168		(8)		(8)		100,159		3,223	3,223	4,347	04/01/2021
40223N-DF-0	GULF CST TX WTR AUTH SOUTH PROJ 98 A		06/13/2011	CALLED @ 100.00		1,030,000	1,030,000	996,525	1,009,961		684		684		1,010,645		19,355	19,355	42,631	08/15/2022
408395-FY-2	HAMMOND IN MULTI-SCH BLDG CORP 01		07/15/2011	CALLED @ 100.00000000		1,620,000	1,620,000	1,620,000	1,620,000						1,620,000				87,480	01/15/2025
414152-PX-0	HARRIS CNTY TX HLTH MEM HERMANN 01A		06/01/2011	CALLED @ 101.00000000		11,110,000	11,000,000	10,963,920	11,097,387		12,613		12,613		11,110,000				350,625	06/01/2029
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2011	CALLED @ 100.00000000		150,000	150,000	148,002	148,880		45		45		148,925		1,075	1,075	9,450	06/01/2025
41473M-GW-7	HARRISBURG PA AUTH WTR 2004 REF		07/08/2011	PRAGER MCCARTHY & SEALY		106,710	100,000	104,452	101,814		(256)		(256)		101,558		5,152	5,152	4,972	07/15/2020
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		10/01/2011	CALLED @ 100.00000000		145,000	145,000	135,218	137,764		78		78		137,842		7,158	7,158	8,553	07/01/2030
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2011	CALLED @ 100.00000000		175,000	175,000	181,681	174,992						174,992		8	8	10,519	01/01/2016
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2011	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				3,500	01/01/2016
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2011	CALLED @ 103.00000000		41,200	40,000	41,671	41,186		(64)		(64)		41,122		78	78	1,500	03/01/2019
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2011	CALLED @ 103.00000000		30,900	30,000	29,939	29,858		4		4		29,862		1,038	1,038	1,000	03/01/2020
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2011	CALLED @ 103.00000000		51,500	50,000	49,146	49,123		28		28		49,151		2,349	2,349	1,875	03/01/2021
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2011	Various		130,679	125,000	117,477	117,970		72		72		118,042		12,637	12,637	3,194	03/01/2023
426338-EC-9	HENRY CNTY GA WTR & SEW AUTH SER 79		02/01/2011	MATURED		130,000	130,000	130,000	130,000						130,000				5,200	02/01/2011
431022-DX-7	HIGHLANDS CNTY FL HOSP ADVENTIST 01 A		11/15/2011	CALLED @ 101.00000000		7,070,000	7,000,000	6,973,750	7,048,358		21,642		21,642		7,070,000				420,000	11/15/2031
431689-AA-6	HILLS OF CEDAR CRK IA REAL ESTATE 04		12/01/2011	CALLED @ 100.00000000		1,850,000	1,850,000	1,850,000	1,791,651	58,349			58,349		1,850,000				143,375	12/01/2019
432308-RU-0	HILLSBOROUGH CNTY FL AVIATION TAMPA 03A		11/09/2011	PRAGER MCCARTHY & SEALY		725,172	700,000	754,376	717,604		(8,634)		(8,634)		708,970		16,202	16,202	41,242	10/01/2012
43232V-QV-6	HILLSBOROUGH CNTY FL SCH BRD COP 07		12/16/2011	Various		4,421,428	4,080,000	4,056,744	4,058,963		974		974		4,059,937		361,491	361,491	298,056	07/01/2025
432337-CH-4	HILLSBOROUGH CNTY FL SCH SALES TAX 05		05/12/2011	Various		4,191,877	3,965,000	4,081,611	4,048,762		(5,327)		(5,327)		4,043,435		148,442	148,442	115,749	10/01/2015
432281-DV-2	HILLSBOROUGH CNTY FL SPL ASSMT 06		03/29/2011	CITIGROUP GLOBAL MARKETS		938,288	955,000	984,089	971,910		(729)		(729)		971,182		(32,894)	(32,894)	27,854	03/01/2024
44045P-AA-7	HORIZONS IMP DIST AL SPL ASSMT 08A		05/01/2011	CALLED @ 100.00000000		120,000	120,000	120,000	107,299	12,701			12,701		120,000				4,680	05/01/2038
442438-LG-0	HOUSTON TX WTR SYS 1979		12/01/2011	CALLED @ 100.00000000		145,000	145,000	163,270	145,000						145,000				9,280	12/01/2014
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		07/01/2011	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				3,656	01/01/2014
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		01/10/2011	PRAGER MCCARTHY & SEALY		165,719	150,000	156,917	154,154		(22)		(22)		154,132		11,587	11,587	7,458	07/15/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
45200F-MT-3	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08		09/15/2011	CALLED @ 100.00000000		45,000	45,000	40,426	40,456		57		57		40,513		4,487	4,487	3,488	09/15/2038
45200P-PX-9	ILLINOIS HLTH FAC DECATUR MEM 01		11/02/2011	J. P. MORGAN SECURITIES, INC.		2,562,750	2,550,000	2,527,178	2,534,553		887		887		2,535,440		27,310	27,310	161,288	10/01/2024
45200L-WN-2	ILLINOIS HLTH FAC SHERMAN HLTH SYS 97		05/13/2011	CITIGROUP GLOBAL MARKETS		3,329,960	3,320,000	3,305,691	3,319,029		632		632		3,319,661		10,299	10,299	145,573	08/01/2011
45200P-ZA-8	ILLINOIS HLTH FAC SINAI HLTH 2003 FHA		07/11/2011	PRAGER MCCARTHY & SEALY		774,720	750,000	693,322	701,955		2,192		2,192		704,147		70,573	70,573	34,201	08/15/2024
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2		10/01/2011	CALLED @ 100.00000000		340,000	340,000	340,000	340,000						340,000				17,614	08/01/2021
45202V-AS-1	ILLINOIS MEDICAL DIST COP OFF PROJ 02		03/24/2011	RAYMOND JAMES & ASSOCIATES, INC.		842,177	1,085,000	902,869	904,282		1,165		1,165		905,448		(63,271)	(63,271)	18,671	06/01/2032
454623-Z3-6	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		07/22/2011	PRAGER MCCARTHY & SEALY		251,328	235,000	248,143	239,925		(866)		(866)		239,060		12,268	12,268	11,619	08/01/2018
454623-Z5-1	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		01/18/2011	PRAGER MCCARTHY & SEALY		209,448	200,000	205,311	201,086		(18)		(18)		201,068		8,380	8,380	4,722	08/01/2020
454623-Z6-9	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		07/21/2011	PRAGER MCCARTHY & SEALY		696,233	660,000	686,636	670,145		(1,738)		(1,738)		668,407		27,826	27,826	32,208	08/01/2021
45505U-AA-6	INDIANA FIN AUTH ARPT LEASE REV 2008 A-		11/01/2011	MATURED		1,020,000	1,020,000	1,084,148	1,035,548		(15,548)		(15,548)		1,020,000				51,000	11/01/2011
455057-GE-3	INDIANA FIN AUTH FORENSIC SCIENCE 06A		08/01/2011	PRAGER MCCARTHY & SEALY		952,789	920,000	911,886	913,173		200		200		913,373		39,416	39,416	45,195	07/01/2025
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PL 95A		04/21/2011	Various		5,085,000	5,085,000	5,085,000	5,085,000						5,085,000				259,067	09/01/2026
455280-3Y-1	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		07/01/2011	Various		1,630,000	1,630,000	1,707,295	1,632,469		(1,249)		(1,249)		1,631,219		(1,219)	(1,219)	61,375	07/01/2011
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A		07/01/2011	CALLED @ 100.00000000		1,385,000	1,385,000	1,432,824	1,385,000						1,385,000				85,178	07/01/2014
462670-CE-8	IREDELL CNTY NC COP SCH PROJ 2006		12/07/2011	Various		2,055,071	1,840,000	1,846,553	1,833,841		497		497		1,834,337		220,734	220,734	94,742	06/01/2020
462670-CH-1	IREDELL CNTY NC COP SCH PROJ 2006		07/08/2011	PRAGER MCCARTHY & SEALY		324,231	300,000	292,701	291,766		285		285		292,051		32,180	32,180	16,750	06/01/2022
462670-CJ-7	IREDELL CNTY NC COP SCH PROJ 2006		11/21/2011	PRAGER MCCARTHY & SEALY		110,249	100,000	96,687	96,473		185		185		96,658		13,591	13,591	7,417	06/01/2023
463281-AT-2	IRONTON HSG DEV CORP OH FIRST LIEN		02/01/2011	MATURED		320,000	320,000	320,000	320,000						320,000				11,840	02/01/2011
46603A-AU-5	IVY TECH CMNTY CLG IN STUD FEE 06K		09/06/2011	PRAGER MCCARTHY & SEALY		1,223,611	1,120,000	1,149,109	1,137,723		(1,699)		(1,699)		1,136,024		87,587	87,587	61,028	07/01/2023
46737E-CZ-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03		10/24/2011	PRAGER MCCARTHY & SEALY		214,844	200,000	208,038	202,701		(707)		(707)		201,994		12,850	12,850	8,833	12/01/2019
46737E-DB-5	JACKSON CNTY MO PUB BLDG CORP IMPT 03		10/13/2011	PRAGER MCCARTHY & SEALY		1,352,913	1,275,000	1,307,487	1,285,979		(2,675)		(2,675)		1,283,304		69,608	69,608	52,899	12/01/2021
467374-AR-5	JACKSON CNTY MO TRUMAN SPORTS LSHLD 98		06/03/2011	CALLED @ 100.0		2,760,000	2,760,000	2,760,000		2,760,000			2,760,000		2,760,000				66,976	12/01/2014
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06		02/18/2011	PRAGER MCCARTHY & SEALY		103,981	100,000	100,125	100,094		(2)		(2)		100,092		3,889	3,889	1,153	12/01/2024
467578-CB-4	JACKSON CNTY MO TRUMAN SPORTS SPL 06		07/12/2011	Various		22,643,707	22,860,000	21,454,893	21,575,711		30,541		30,541		21,606,251		1,037,456	1,037,456	619,671	12/01/2025
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73		07/01/2011	CALLED @ 100.00000000		320,000	320,000	340,336	326,113		(2,994)		(2,994)		323,119		(3,119)	(3,119)	19,200	07/01/2012
46613Q-AN-4	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF		11/04/2011	CALLED @ 100.0		6,950,000	6,950,000	7,284,365	7,057,481		(107,481)		(107,481)		6,950,000				379,354	10/01/2014
46613Q-EG-5	JEA FL ST JOHN RIV PWR PARK 3-01 07		09/08/2011	PRAGER MCCARTHY & SEALY		99,815	100,000	87,227	87,829		244		244		88,072		11,743	11,743	6,525	10/01/2032
472682-MM-2	JEFFERSON CNTY AL SWR WRTS 03 B 8		02/01/2011	MATURED		5,000,000	5,000,000	5,133,200	5,003,993		(3,993)		(3,993)		5,000,000				131,250	02/01/2011
472682-MC-4	JEFFERSON CNTY AL SWR WRTS 97A REF		05/05/2011	MORGAN KEEGAN & COMPANY, INC.		2,911,900	3,935,000	1,899,390	1,697,611		(41,958)		(41,958)		1,655,653		1,256,247	1,256,247	171,541	02/01/2022
473020-LU-7	JEFFERSON CNTY KY LSE CAP PROJS 07A		10/25/2011	Various		3,360,432	3,200,000	3,214,208	3,209,651		(981)		(981)		3,208,670		151,762	151,762	115,014	06/01/2024
473020-LV-5	JEFFERSON CNTY KY LSE CAP PROJS 07A		12/09/2011	PRAGER MCCARTHY & SEALY		106,904	100,000	100,280	100,190		(25)		(25)		100,165		6,739	6,739	4,533	06/01/2025
473020-LW-3	JEFFERSON CNTY KY LSE CAP PROJS 07A		11/17/2011	PRAGER MCCARTHY & SEALY		232,814	225,000	225,261	225,177		(21)		(21)		225,157		7,657	7,657	9,184	06/01/2026
473020-LX-1	JEFFERSON CNTY KY LSE CAP PROJS 07A		12/12/2011	PRAGER MCCARTHY & SEALY		313,907	300,000	299,781	299,809		7		7		299,816		14,091	14,091	12,967	06/01/2027
484890-JC-3	KANSAS CITY MO ARPT GEN IMPT 04 E		09/01/2011	MATURED		3,160,000	3,160,000	3,358,480	3,181,019		(21,019)		(21,019)		3,160,000				165,900	09/01/2011
485041-EQ-6	KANSAS CITY MO CMNTY CLG DIST 01		07/01/2011	CALLED @ 100.00000000		885,000	885,000	911,709	886,643		(1,643)		(1,643)		885,000				44,250	07/01/2012
485041-ES-2	KANSAS CITY MO CMNTY CLG DIST 01		07/01/2011	CALLED @ 100.00000000		1,905,000	1,905,000	1,928,946	1,906,487		(1,487)		(1,487)		1,905,000				95,250	07/01/2014
485041-ET-0	KANSAS CITY MO CMNTY CLG DIST 01		07/01/2011	CALLED @ 100.00000000		1,965,000	1,965,000	1,974,196	1,965,574		(574)		(574)		1,965,000				98,250	07/01/2015
484898-AC-5	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02		12/01/2011	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				33,700	12/01/2015

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
485106-CK-2	KANSAS CITY MO CNTN ARENA 08C		05/09/2011	Various		8,702,942	9,485,000	8,739,185	8,758,923		4,388		4,388		8,763,311		(60,370)	(60,370)	284,891	04/01/2038
48542K-BS-7	KANSAS DEV FIN STATE PROJ 2001 W		10/01/2011	CALLED @ 100.00000000		1,045,000	1,045,000	1,058,260	1,049,978		(4,978)		(4,978)		1,045,000				52,250	10/01/2013
48542K-BU-2	KANSAS DEV FIN STATE PROJ 2001 W		10/01/2011	CALLED @ 100.00000000		150,000	150,000	152,988	150,435		(435)		(435)		150,000				7,500	10/01/2015
48542K-RJ-0	KANSAS DEV FIN STATE PROJ 2007 K		07/18/2011	PRAGER MCCARTHY & SEALY		1,030,350	975,000	984,214	981,680		(244)		(244)		981,435		48,914	48,914	22,406	11/01/2027
491089-JM-1	KENTON CNTY KY SD SCH BLDG 2005		08/31/2011	PRAGER MCCARTHY & SEALY		1,478,503	1,450,000	1,412,778	1,420,939		474		474		1,421,412		57,091	57,091	42,086	02/01/2023
49151E-SA-2	KENTUCKY ST PPTY & BLDGS PROJ 80 2003A		08/23/2011	LEBENTHAL & COMPANY INC.		3,453,177	2,940,000	3,237,881	3,086,108		(16,198)		(16,198)		3,069,910		383,267	383,267	126,481	05/01/2016
491552-RV-9	KENTUCKY TPK AUTH ECON DEV RD 06B		09/20/2011	Various		9,983,267	9,400,000	9,339,402	9,347,452		2,285		2,285		9,349,737		633,530	633,530	499,088	07/01/2023
497850-FM-4	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B		10/01/2011	MATURED		210,000	210,000	227,426	211,564		(1,564)		(1,564)		210,000				10,500	10/01/2011
505392-BU-3	LABETTE CNTY KS LABETTE HEALTH 07A		09/13/2011	JEFFERIES & COMPANY, INC.		706,875	750,000	771,675	682,103	83,443	(1,401)		82,041		764,144		(57,269)	(57,269)	44,922	09/01/2037
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B		12/01/2011	CALLED @ 100.00000000		265,000	265,000	265,000	265,000						265,000				20,538	06/01/2023
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		05/01/2011	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				4,440	05/01/2032
50825J-FS-0	LAKE CNTY FL SCH BRD COP 05 B		12/07/2011	Various		5,059,685	4,670,000	5,011,190	4,839,985		(33,683)		(33,683)		4,806,302		253,383	253,383	239,053	06/01/2018
509634-AR-2	LAKE ELSINORE CA CMNTY FAC DIST 90-2		12/12/2011	E.J. DE LA ROSA & CO.		6,840,925	6,790,000	6,898,097	6,864,756		(9,323)		(9,323)		6,855,433		(14,508)	(14,508)	368,358	10/01/2024
51166F-AE-9	LAKELAND FL ENERGY SYS 2001 B		10/01/2011	CALLED @ 100.00000000		1,165,000	1,165,000	1,162,554	1,163,992		144		144		1,164,136		864	864	58,250	10/01/2015
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08		05/01/2011	CALLED @ 100.00000000		205,000	205,000	205,000	167,553	37,447			37,447		205,000				15,375	05/01/2037
504750-CC-2	LASALLE IL WTRWKS REV SER 1978		05/01/2011	MATURED		50,000	50,000	50,000	50,000						50,000				1,750	05/01/2011
523488-AK-0	LEE CNTY FL JUSTICE CTR CORP IMPT 81		01/01/2011	MATURED		35,000	35,000	47,215	35,000						35,000				1,947	01/01/2011
523494-HJ-4	LEE CNTY FL SCH BRD COP 2004 A		11/17/2011	MORGAN KEEGAN & COMPANY, INC.		3,495,013	3,385,000	3,357,209	3,365,348		1,302		1,302		3,366,650		128,363	128,363	210,364	08/01/2021
525556-AG-1	LELY FL CMNTY DEV DIST REF 99		05/01/2011	MATURED		745,000	745,000	745,000	745,000						745,000				25,609	05/01/2011
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A		11/01/2011	Various		1,025,000	1,025,000	1,025,000	1,025,000						1,025,000				74,313	05/01/2013
534272-UZ-0	LINCOLN NE ELEC SYS 2001		09/01/2011	CALLED @ 100.00000000		15,955,000	15,955,000	17,496,891	16,371,758		(416,758)		(416,758)		15,955,000				837,638	09/01/2017
540269-DE-4	LODI CA UNI SCH DIST COP 07		02/01/2011	CALLED @ 100.00000000		2,190,000	2,190,000	1,959,276	1,961,057		389		389		1,961,446		228,554	228,554	69,944	02/01/2037
542690-N3-2	LONG ISLAND PWR AUTH NY ELEC SYS 08A		01/10/2011	PRAGER MCCARTHY & SEALY		185,763	175,000	169,278	169,546		4		4		169,550		16,212	16,212	1,925	05/01/2033
542690-AX-0	LONG ISLAND PWR AUTH NY ELEC SYS 98A		12/01/2011	MATURED		10,355,000	10,355,000	11,519,177	10,482,724		(127,724)		(127,724)		10,355,000				569,525	12/01/2011
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A		10/21/2011	Various		7,613,232	7,000,000	7,278,950	7,119,284		(16,496)		(16,496)		7,102,789		510,443	510,443	233,403	12/01/2019
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A		09/09/2011	PRAGER MCCARTHY & SEALY		430,718	400,000	412,556	405,385		(765)		(765)		404,619		26,099	26,099	13,681	12/01/2020
54438E-GZ-5	LOS ANGELES CA CMNTY REDEV BUNKER 04A		12/13/2011	Various		7,300,854	6,800,000	6,956,468	6,867,295		(15,300)		(15,300)		6,851,995		448,859	448,859	353,236	12/01/2021
54438E-HA-9	LOS ANGELES CA CMNTY REDEV BUNKER 04A		12/29/2011	PRAGER MCCARTHY & SEALY		434,888	400,000	386,816	384,328		973		973		385,301		49,587	49,587	21,833	12/01/2022
544663-T9-8	LOS ANGELES CNTY CA COP CHLDRN INST 92		09/07/2011	Various		2,735,000	2,735,000	2,683,938	2,712,208		851		851		2,713,059		21,941	21,941	212,348	07/01/2022
545152-SE-1	LOS ANGELES CNTY CA COP SCHL FING 07B		12/06/2011	MORGAN STANLEY DEAN WITTER		2,957,008	3,040,000	3,020,544	3,023,277		809		809		3,024,085		(67,077)	(67,077)	147,609	06/01/2027
546276-AN-6	LOUISIANA LOC GOV MULTI OLDE SALEM 02A		12/01/2011	Various		5,567,506	5,550,000	4,711,950	4,711,950						4,711,950		855,556	855,556		06/01/2037
546279-S7-6	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		09/12/2011	PRAGER MCCARTHY & SEALY		107,223	100,000	99,267	99,356		22		22		99,378		7,845	7,845	3,925	11/01/2025
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03		08/04/2011	Various		6,701,848	6,310,000	6,454,057	6,357,935		(9,103)		(9,103)		6,348,832		353,016	353,016	231,511	11/01/2021
546405-DG-3	LOUISIANA OFFICE FACS LSE CAPITOL 03		08/17/2011	Various		900,297	855,000	848,442	850,114		169		169		850,284		50,013	50,013	31,304	11/01/2023
546405-DQ-1	LOUISIANA OFFICE FACS LSE CAPITOL 03		01/11/2011	PRAGER MCCARTHY & SEALY		474,134	450,000	459,198	453,063		(37)		(37)		453,027		21,107	21,107	4,563	11/01/2022
546398-XE-3	LOUISIANA PUB FAC BLACK & GOLD FAC 07A		12/02/2011	Various		3,955,030	4,000,000	3,437,044	3,578,120		16,009	129,945	(113,937)		3,464,183		490,847	490,847	285,359	07/01/2032
546395-YV-0	LOUISIANA PUB FAC LAKE CHARLES HOSP 00		12/01/2010	Various		(6,000)												(6,000)		12/01/2030
546395-D8-4	LOUISIANA PUB FAC LAKE CHARLES HOSP 07		12/07/2011	Various		637,630	650,000	643,500	597,487	46,679	214		46,894		644,380		(6,750)	(6,750)	51,434	12/01/2034
546398-NJ-3	LOUISIANA PUB FAC LOYOLA UNIV 2006		08/15/2011	BARCLAYS BANK		18,143,241	15,515,000	16,692,123	16,242,047		(71,265)		(71,265)		16,170,782		1,972,459	1,972,459	717,246	10/01/2016
546398-CL-0	LOUISIANA PUB FAC OCHSNER CLINIC 02A		09/29/2011	GOLDMAN, SACHS & CO.		9,761,106	9,085,000	9,136,603	9,099,419		(4,366)		(4,366)		9,095,053		666,052	666,052	397,469	05/15/2021
54640A-5R-7	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0		08/01/2011	CALLED @ 100.00000000		1,000,000	1,000,000	1,059,080	1,004,261		(4,261)		(4,261)		1,000,000				52,500	08/01/2014
54640A-5S-5	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0		08/01/2011	CALLED @ 100.00000000		440,000	440,000	462,418	441,624		(1,624)		(1,624)		440,000				23,100	08/01/2015
54640A-5T-3	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0		08/01/2011	CALLED @ 100.00000000		1,000,000	1,000,000	1,043,700	1,003,177		(3,177)		(3,177)		1,000,000				52,500	08/01/2016
546398-WM-6	LOUISIANA PUB FAC TULANE UNIV 07B		04/07/2011	PRAGER MCCARTHY & SEALY		679,251	650,000	572,465	586,439		1,589		1,589		588,028		91,222	91,222	23,136	12/15/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006		04/07/2011	PRAGER MCCARTHY & SEALY		513,980	475,000	501,154	490,886		(503)		(503)		490,383		23,597	23,597	28,358	07/01/2019
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006		12/06/2011	PRAGER MCCARTHY & SEALY		1,931,454	1,775,000	1,866,874	1,830,847		(4,391)		(4,391)		1,826,456		104,998	104,998	89,906	07/01/2020
548841-AL-9	LOXAHATCHEE RIVER FL SWR SER 78		10/01/2011	CALLED @ 100.00		210,000	210,000	210,000	210,000						210,000				16,275	10/01/2013
556589-CW-7	MADISON AL WTR & WSTWTR SWR 06A		09/12/2011	Various		1,757,545	1,650,000	1,672,374	1,664,463		(1,083)		(1,083)		1,663,380		94,165	94,165	43,069	12/01/2023
556589-CX-5	MADISON AL WTR & WSTWTR SWR 06A		11/29/2011	Various		1,596,612	1,500,000	1,517,925	1,511,591		(1,161)		(1,161)		1,510,430		86,182	86,182	50,450	12/01/2024
556589-CY-3	MADISON AL WTR & WSTWTR SWR 06A		11/09/2011	PRAGER MCCARTHY & SEALY		106,507	100,000	101,034	100,669		(88)		(88)		100,581		5,926	5,926	4,300	12/01/2025
560427-BU-9	MAINE HLTH & HIGHER EDL FACS AUTH 03B		07/26/2011	PRAGER MCCARTHY & SEALY		519,161	490,000	494,290	492,719		(599)		(599)		492,120		27,041	27,041	26,350	07/01/2019
560425-QP-8	MAINE HLTH & HIGHER EDL FACS AUTH 03D		11/21/2011	PRAGER MCCARTHY & SEALY		105,620	100,000	104,773	101,428		(497)		(497)		100,931		4,689	4,689	7,000	07/01/2018
560425-QQ-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		11/15/2011	PRAGER MCCARTHY & SEALY		476,515	450,000	467,510	455,256		(1,569)		(1,569)		453,686		22,829	22,829	28,681	07/01/2019
560427-DR-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A		07/18/2011	HUNTINGTON CAPITAL		167,166	155,000	162,863	153,953		38		38		153,991		13,175	13,175	8,181	07/01/2022
560427-DS-2	MAINE HLTH & HIGHER EDL FACS AUTH 05A		07/15/2011	RBC DAIN RAUSCHER		294,982	275,000	288,815	270,542		143		143		270,685		24,296	24,296	14,476	07/01/2023
560427-FK-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A		09/16/2011	PRAGER MCCARTHY & SEALY		280,265	250,000	260,702	258,573		(1,017)		(1,017)		257,557		22,708	22,708	15,278	07/01/2022
560425-K6-6	MAINE HLTH & HIGHER EDL FACS AUTH 07A		11/09/2011	LEBENTHAL & COMPANY INC.		4,466,436	4,265,000	4,274,937	4,271,999		(822)		(822)		4,271,177		195,259	195,259	277,995	07/01/2023
560425-K7-4	MAINE HLTH & HIGHER EDL FACS AUTH 07A		11/07/2011	LEBENTHAL & COMPANY INC.		4,968,771	4,795,000	4,795,000	4,795,000						4,795,000		173,771	173,771	309,377	07/01/2024
560425-K8-2	MAINE HLTH & HIGHER EDL FACS AUTH 07A		11/02/2011	Various		5,368,795	5,245,000	5,188,891	5,212,376		1,779	21,800	(20,021)		5,192,355		176,440	176,440	303,336	07/01/2025
560425-K9-0	MAINE HLTH & HIGHER EDL FACS AUTH 07A		11/02/2011	Various		5,392,294	5,325,000	5,156,854	5,171,427		4,567	12,137	(7,570)		5,163,857		228,437	228,437	287,372	07/01/2026
56052E-A3-2	MAINE HSG AUTH MTG PUR 2008 SER A-2		05/16/2011	CALLED @ 100.00000000		140,000	140,000	140,000	140,000						140,000				6,809	11/15/2022
56052E-A5-7	MAINE HSG AUTH MTG PUR 2008 SER A-2		11/15/2011	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,820	11/15/2032
56879E-FR-5	MARION CNTY FL SCH BRD COP 2007B		01/31/2011	MESIROW FINANCIAL, INC.		3,724,372	3,870,000	3,761,431	3,709,279		603		603		3,709,882		14,490	14,490	33,325	06/01/2026
56879E-FS-3	MARION CNTY FL SCH BRD COP 2007B		01/31/2011	Various		3,866,502	4,070,000	3,904,682	3,860,151		705		705		3,860,855		5,647	5,647	34,860	06/01/2027
569027-GM-1	MARION CNTY IN CONV REC EXC TAX 03A SR		08/16/2011	PRAGER MCCARTHY & SEALY		2,386,958	2,280,000	2,354,305	2,301,142		(5,076)		(5,076)		2,296,066		90,892	90,892	78,370	06/01/2021
569027-DN-2	MARION CNTY IN CONV REC EXC TAX 97A SR		07/25/2011	CALLED @ 100		1,800,000	1,800,000	1,575,414	1,634,546		4,400		4,400		1,638,946		161,054	161,054	58,500	06/01/2027
569027-EE-1	MARION CNTY IN CONV REC EXC TAX 97A SUB		11/07/2011	CALLED @ 100.00		11,950,000	11,950,000	9,975,263	10,696,206		81,204		81,204		10,777,410		1,172,590	1,172,590	557,667	06/01/2022
574216-XB-8	MARYLAND HLTH ED HELIX HLTH 97		02/09/2011	PRAGER MCCARTHY & SEALY		2,704,071	2,430,000	2,575,359	2,541,697		(402)		(402)		2,541,295		162,776	162,776	68,179	07/01/2027
57585K-TZ-1	MASSACHUSETTS HLTH ED CAREGROUP 98A		10/17/2011	CALLED @ 100.00000000		315,000	315,000	266,963	279,877		1,512		1,512		281,389		33,611	33,611	20,388	07/01/2025
57586C-ZR-9	MASSACHUSETTS HLTH ED PARTNERS 01C		07/01/2011	CALLED @ 101.00000000		5,858,000	5,800,000	5,671,872	5,831,369		26,631		26,631		5,858,000				333,500	07/01/2032
57586P-EX-0	MASSACHUSETTS HSG FIN SGL 2006 SER 124		08/01/2011	CALLED @ 100		865,000	865,000	865,000	865,000						865,000				26,527	12/01/2014
57586P-EY-8	MASSACHUSETTS HSG FIN SGL 2006 SER 124		08/01/2011	CALLED @ 100		1,185,000	1,185,000	1,185,000	1,185,000						1,185,000				36,538	06/01/2015
57586P-EZ-5	MASSACHUSETTS HSG FIN SGL 2006 SER 124		08/01/2011	CALLED @ 100		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				60,125	12/01/2015
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		08/31/2011	Various		7,760,312	9,805,000	6,896,704	6,752,802	159,322			159,322		6,912,124		848,188	848,188		09/01/2043
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999		11/01/2011	CALLED @ 100.00000000		815,000	815,000	815,000	815,000						815,000				56,525	05/01/2012
585395-M3-7	MELBOURNE FL WTR & SWR 04 REF		09/12/2011	PRAGER MCCARTHY & SEALY		1,024,296	970,000	890,927	899,306		2,847		2,847		902,153		122,143	122,143	39,060	10/01/2022
586111-JC-1	MEMPHIS-SHELBY CNTY TN ARPT 03A REF		11/09/2011	PRAGER MCCARTHY & SEALY		304,301	295,000	311,508	298,470		(1,787)		(1,787)		296,683		7,618	7,618	17,782	09/01/2012
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN		06/30/2011	CALLED @ 100.00000000		5,440,000	5,440,000	5,505,715	5,448,560		(3,205)		(3,205)		5,445,356		(5,356)	(5,356)	391,680	06/30/2013
590545-JH-3	MESA AZ UTIL SYS 2002		07/01/2011	CALLED @ 100.00000000		360,000	360,000	360,000	360,000						360,000				18,000	07/01/2021
591745-D5-0	METRO ATLANTA GA RAPID TRANS SLS TX 07B		08/03/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		13,936,418	13,990,000	13,581,352	13,616,925		7,190		7,190		13,624,115		312,303	312,303	694,254	07/01/2030
592596-UL-2	METRO NY TRANSN AUTH COMTR FAC REV 98A		07/01/2011	MATURED		2,355,000	2,355,000	2,380,340	2,355,000						2,355,000				123,638	07/01/2011
592596-UM-0	METRO NY TRANSN AUTH COMTR FAC REV 98A		07/01/2011	CALLED @ 100.00000000		3,315,000	3,315,000	3,336,846	3,316,119		(1,119)		(1,119)		3,315,000				174,038	07/01/2012
592598-3B-0	METRO NY TRANSN AUTH TRAN FAC REV 98C		07/01/2011	MATURED		21,835,000	21,835,000	21,421,663	21,810,952		24,048		24,048		21,835,000				1,119,044	07/01/2011
59333P-SR-0	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E		10/01/2011	MATURED		6,575,000	6,575,000	6,863,380	6,640,794		(65,794)		(65,794)		6,575,000				345,188	10/01/2011
59333P-QZ-4	MIAMI-DADE CNTY FL MIAMI INTL ARPT 07C		10/01/2011	MATURED		16,575,000	16,575,000	17,177,336	16,757,113		(182,113)		(182,113)		16,575,000				828,750	10/01/2011
59334H-CR-4	MIAMI-DADE CNTY FL MULTI ISLAND PL 02-9		08/23/2011	Various		903,621	1,330,000	420,774	420,774						420,774		482,847	482,847		10/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
59333T-BW-9	MIAMI-DADE CNTY FL PUB JACKSON HLTH 05B		11/01/2011	J. P. MORGAN SECURITIES, INC.		5,004,223	4,900,000	5,213,808	5,062,241		(28,683)		(28,683)		5,033,558		(29,335)	(29,335)	226,625	06/01/2019
59334D-GU-2	MIAMI-DADE CNTY FL WTR & SWR 2010		08/03/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		26,293,050	25,500,000	25,363,490	25,366,082		2,005		2,005		25,368,088		924,962	924,962	1,087,292	10/01/2034
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG 79		11/15/2011	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				6,300	11/15/2016
59455T-TB-8	MICHIGAN MUN BD AUTH CLEAN WTR 07		09/16/2011	Various		9,860,392	9,310,000	9,245,854	9,253,121		1,789		1,789		9,254,909		605,483	605,483	416,764	10/01/2026
59455T-TC-6	MICHIGAN MUN BD AUTH CLEAN WTR 07		08/03/2011	CITIGROUP GLOBAL MARKETS		11,241,409	10,725,000	10,607,561	10,619,831		2,534		2,534		10,622,365		619,044	619,044	423,004	10/01/2027
59455T-TD-4	MICHIGAN MUN BD AUTH CLEAN WTR 07		08/03/2011	Various		14,984,952	14,390,000	14,171,272	14,192,390		4,305		4,305		14,196,694		788,258	788,258	562,205	10/01/2028
59465E-Q6-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P		08/15/2011	CALLED @ 100.00000000		630,000	630,000	644,969	632,885		(855)		(855)		632,030		(2,030)	(2,030)	33,863	08/15/2014
59465E-2X-0	MICHIGAN ST HOSP FIN TRINITY GRP 02 C		07/13/2011	PRE-REFUNDING		7,111,784	7,240,000	7,081,010	7,109,351		2,346		2,346		7,111,696		87	87	239,976	12/01/2030
59465E-TG-8	MICHIGAN ST HOSP GENESYS ASCENSION 98A		10/01/2011	MATURED		1,690,000	1,690,000	1,687,888	1,689,810		190		190		1,690,000				89,570	10/01/2011
59465M-RZ-0	MICHIGAN ST HSG DEV AUTH RENTAL 08D		10/01/2011	CALLED @ 100.00000000		6,685,000	6,685,000	6,685,000	6,685,000						6,685,000				360,990	10/01/2033
59465M-UV-5	MICHIGAN ST HSG DEV AUTH RENTAL 09A		10/01/2011	MATURED		11,950,000	11,950,000	11,950,000	11,950,000						11,950,000				328,625	10/01/2011
596232-CF-3	MIDDLEBURY IN SCH BLDG 1ST MTG 07		11/08/2011	PRAGER MCCARTHY & SEALY		105,910	100,000	99,747	99,786		10		10		99,796		6,114	6,114	5,988	07/15/2025
792909-BD-4	MINNEAPOLIS MN HLTH CARE ALLINA 07H		08/15/2011	JEFFERIES & COMPANY, INC.		8,908,946	7,970,000	8,544,318	8,385,762		(33,501)		(33,501)		8,352,261		556,685	556,685	302,196	11/15/2018
603827-FM-3	MINNEAPOLIS ST PAUL MN METRO ARPT 01B		01/01/2011	CALLED @ 100.00000000		1,000,000	1,000,000	1,070,180	1,000,000						1,000,000				28,750	01/01/2012
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		07/01/2011	CALLED @ 100.00000000		175,000	175,000	175,000	175,000						175,000				8,750	07/01/2023
60534Q-B5-9	MISSISSIPPI DEV BK DESOTO CNTY HWY 07		01/04/2011	PRAGER MCCARTHY & SEALY		100,336	100,000	99,575	99,614						99,614		722	722	4,829	01/01/2031
605343-X4-9	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01A		07/01/2011	CALLED @ 100.00000000		250,000	250,000	255,950	250,372		(372)		(372)		250,000				12,500	07/01/2013
605343-X9-8	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B		07/01/2011	CALLED @ 100.00000000		245,000	245,000	250,831	246,017		(328)		(328)		245,689		(689)	(689)	12,250	07/01/2013
60534P-7K-3	MISSISSIPPI DEV BK LAUREL CITY HWY 05		11/29/2011	PRAGER MCCARTHY & SEALY		107,082	100,000	100,025	100,017		(3)		(3)		100,014		7,068	7,068	7,097	01/01/2025
60534Q-NR-8	MISSISSIPPI DEV BK MADISON CNTY HWY 06		01/06/2011	DUNCAN WILLIAMS, INC.		1,090,540	1,000,000	1,026,000	1,018,227		(82)		(82)		1,018,145		72,395	72,395	26,389	01/01/2020
60534Q-NT-4	MISSISSIPPI DEV BK MADISON CNTY HWY 06		03/29/2011	PRAGER MCCARTHY & SEALY		1,052,060	1,000,000	1,008,560	1,005,281		(215)		(215)		1,005,067		46,993	46,993	56,250	01/01/2021
60534Q-NV-9	MISSISSIPPI DEV BK MADISON CNTY HWY 06		09/15/2011	PRAGER MCCARTHY & SEALY		1,094,320	1,000,000	1,006,200	1,003,827		(451)		(451)		1,003,377		90,943	90,943	54,875	01/01/2022
60534Q-NX-5	MISSISSIPPI DEV BK MADISON CNTY HWY 06		12/16/2011	PRAGER MCCARTHY & SEALY		210,845	200,000	200,770	200,476		(41)		(41)		200,435		10,410	10,410	11,463	01/01/2023
60534Q-GF-2	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A		06/20/2011	STIFEL NICOLAUS & CO, INC.		213,860	200,000	206,838	204,001		(332)		(332)		203,669		10,191	10,191	13,111	03/01/2022
605352-DG-5	MISSISSIPPI GULF COAST REGL WSTWTR 99		07/01/2011	MATURED		805,000	805,000	843,423	807,361		(2,361)		(2,361)		805,000				40,250	07/01/2011
605360-LH-7	MISSISSIPPI HOSP EQUIP FACS FORREST 00		01/01/2011	CALLED @ 101.00000000		7,070,000	7,000,000	7,008,750	7,070,000						7,070,000				196,875	01/01/2020
606915-UT-1	MISSOURI ENVIR WTR PCR ST REVOLV FD 01B		11/09/2011	PRAGER MCCARTHY & SEALY		543,662	535,000	613,639	547,685		(8,708)		(8,708)		538,977		4,685	4,685	40,378	07/01/2012
60635H-VH-9	MISSOURI HLTH & ED SSM HLTH 2001A		06/01/2011	CALLED @ 101.00000000		22,977,500	22,750,000	21,830,673	22,888,235		89,265		89,265		22,977,500				597,188	06/01/2028
60635N-LL-8	MISSOURI HSG DEV COMMN HMEOWNSHIP 00B1		10/20/2011	Various		305,000	305,000	305,000	305,000						305,000				20,104	09/01/2025
60635N-LM-6	MISSOURI HSG DEV COMMN HMEOWNSHIP 00B1		10/20/2011	Various		215,000	215,000	215,000	215,000						215,000				13,875	03/01/2031
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		09/01/2011	Various		831,450	820,000	820,000	820,000						820,000		11,450	11,450	40,243	09/01/2023
606092-BH-6	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		09/30/2011	PRAGER MCCARTHY & SEALY		1,591,324	1,450,000	1,538,871	1,501,781		(6,720)		(6,720)		1,495,061		96,263	96,263	90,139	01/01/2020
606341-CC-7	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		02/14/2011	PRAGER MCCARTHY & SEALY		208,689	200,000	201,108	200,699		(12)		(12)		200,687		8,002	8,002	7,738	10/01/2023
606341-CE-3	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		12/19/2011	PRAGER MCCARTHY & SEALY		704,496	650,000	651,014	650,640		(87)		(87)		650,554		53,942	53,942	37,231	10/01/2025
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		04/19/2011	PRAGER MCCARTHY & SEALY		306,351	300,000	300,000	300,000						300,000		6,351	6,351	12,325	10/01/2026
60636F-BH-4	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		03/11/2011	PRAGER MCCARTHY & SEALY		288,363	270,000	254,184	256,819		219		219		257,038		31,325	31,325	5,414	10/01/2020
60636F-BJ-0	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		04/18/2011	PRAGER MCCARTHY & SEALY		390,539	370,000	370,562	370,302		(15)		(15)		370,287		20,252	20,252	8,450	10/01/2021
60636F-BK-7	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		04/18/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,115,862	1,100,000	1,097,360	1,097,960		41		41		1,098,001		17,861	17,861	27,500	10/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
60636F-BL-5	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		03/11/2011	BANK OF AMERICA		1,369,919	1,355,000	1,345,068	1,347,141		95		95		1,347,236		22,682	22,682	27,947	10/01/2023
60636F-BM-3	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		09/16/2011	PRAGER MCCARTHY & SEALY		718,354	675,000	606,580	613,983		1,996		1,996		615,980		102,375	102,375	27,475	10/01/2024
60636F-BN-1	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		09/16/2011	PRAGER MCCARTHY & SEALY		1,163,979	1,100,000	1,081,509	1,084,786		490		490		1,085,276		78,703	78,703	56,363	10/01/2025
60636F-BP-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		10/03/2011	PRAGER MCCARTHY & SEALY		106,225	100,000	99,530	99,607		13		13		99,620		6,605	6,605	4,689	10/01/2026
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 2007 A		09/07/2011	PRAGER MCCARTHY & SEALY		113,701	100,000	107,040	104,747		(471)		(471)		104,276		9,425	9,425	4,736	04/01/2021
611537-AT-8	MONROEVILLE PA MUNI AUTH SEWER 08B		02/07/2011	PRAGER MCCARTHY & SEALY		160,776	150,000	161,423	158,514		(117)		(117)		158,398		2,378	2,378	1,438	12/01/2023
61212R-FF-8	MONTANA BRD HSG SGL FAM MTG 2000 A		12/01/2011	CALLED @ 100.00000000		165,000	165,000	165,000	165,000						165,000				10,643	06/01/2029
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2		12/01/2011	CALLED @ 100.00000000		435,000	435,000	435,000	435,000						435,000				21,098	12/01/2026
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		12/01/2011	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						80,000				4,000	12/01/2022
61212R-H2-5	MONTANA BRD HSG SGL FAM MTG 2007 D		12/01/2011	CALLED @ 100.00000000		155,000	155,000	155,000	155,000						155,000				7,905	12/01/2027
61304M-AG-1	MONTGOMERY AL DOWNTOWN REDEV 02		10/01/2011	MATURED		1,025,000	1,025,000	1,096,586	1,035,201		(10,201)		(10,201)		1,025,000				51,250	10/01/2011
616903-AV-2	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		09/01/2011	CALLED @ 100.9837		934,099	925,000	925,000	925,000						925,000		9,099	9,099	69,375	09/01/2030
624121-AN-9	MOUNTAIN HOUSE CA PUB FIN UTIL 07		12/01/2011	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				5,980	12/01/2032
625914-DU-7	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		11/09/2011	PRAGER MCCARTHY & SEALY		466,739	460,000	483,557	463,481		(2,411)		(2,411)		461,070		5,669	5,669	25,811	04/01/2012
627371-CL-9	MUSCLE SHOALS AL UTILS BRD WTR & SWR 78		03/01/2011	MATURED		100,000	100,000	101,773	100,002		(2)		(2)		100,000				3,375	03/01/2011
628207-EA-6	MUSTANG OK IMPT AUTH UTIL 06 REF		01/25/2011	PRAGER MCCARTHY & SEALY		536,890	485,000	506,403	496,919		(102)		(102)		496,817		40,073	40,073	7,159	10/01/2018
628207-EB-4	MUSTANG OK IMPT AUTH UTIL 06 REF		01/26/2011	PRAGER MCCARTHY & SEALY		328,818	300,000	312,534	306,985		(110)		(110)		306,874		21,944	21,944	12,500	10/01/2019
640847-CT-4	NESHAMINY PA WTR RES AUTH SER A 1971		03/01/2011	MATURED		50,000	50,000	48,191	49,957		43		43		50,000				1,438	03/01/2011
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E		04/01/2011	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				306	10/01/2016
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B		10/01/2011	Various		520,000	520,000	520,000	520,000						520,000				26,516	04/01/2028
644614-MU-0	NEW HAMPSHIRE HLTH ED UNIV SYS 01		07/01/2011	CALLED @ 101.00000000		2,227,050	2,205,000	2,150,577	2,219,241		7,809		7,809		2,227,050				113,006	07/01/2033
644614-NU-9	NEW HAMPSHIRE HLTH ED UNIV SYS 01		07/25/2011	Various		993,821	985,000	960,688	964,120		359		359		964,479		29,342	29,342	48,949	07/01/2033
64469D-AV-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06		08/23/2011	Various		296,705	275,000	249,744	254,085		1,292		1,292		255,377		41,328	41,328	15,160	07/01/2021
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		05/31/2011	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				594	07/01/2016
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		05/31/2011	Various		105,000	105,000	105,000	105,000						105,000				6,356	07/01/2026
644657-DA-3	NEW HAMPSHIRE MUN BD BK PINKERTON 01A		06/01/2011	CALLED @ 101.00000000		762,550	755,000	754,237	759,198		3,352		3,352		762,550				18,875	06/01/2015
644802-BS-8	NEW HANOVER CNTY NC COP 2001		12/01/2011	CALLED @ 101.00000000		1,641,250	1,625,000	1,745,315	1,649,852		(11,637)		(11,637)		1,638,216		3,034	3,034	81,250	12/01/2012
644802-BT-6	NEW HANOVER CNTY NC COP 2001		12/01/2011	CALLED @ 101.00000000		2,853,250	2,825,000	3,063,713	2,876,236		(22,986)		(22,986)		2,853,250				148,313	12/01/2013
644802-BU-3	NEW HANOVER CNTY NC COP 2001		12/01/2011	CALLED @ 101.00000000		2,600,750	2,575,000	2,761,894	2,618,455		(17,705)		(17,705)		2,600,750				135,188	12/01/2014
644802-BV-1	NEW HANOVER CNTY NC COP 2001		12/01/2011	CALLED @ 101.00000000		3,206,750	3,175,000	3,370,739	3,224,861		(18,111)		(18,111)		3,206,750				166,688	12/01/2015
644802-BW-9	NEW HANOVER CNTY NC COP 2001		12/01/2011	CALLED @ 101.00000000		3,206,750	3,175,000	3,372,676	3,225,177		(18,427)		(18,427)		3,206,750				166,688	12/01/2016
644802-BX-7	NEW HANOVER CNTY NC COP 2001		12/01/2011	CALLED @ 101.00000000		833,250	825,000	855,698	835,746		(2,496)		(2,496)		833,250				43,313	12/01/2017
645771-KR-6	NEW JERSEY BLDG AUTH ST BLDG 1999		06/15/2011	MATURED		6,280,000	6,280,000	7,152,480	6,332,183		(52,183)		(52,183)		6,280,000				180,550	06/15/2011
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06A		08/17/2011	PRAGER MCCARTHY & SEALY		108,219	100,000	100,866	100,543		(55)		(55)		100,488		7,731	7,731	4,388	09/01/2022
64579F-UP-6	NEW JERSEY HLTH CARE WARREN HOSP 08B		07/01/2011	CALLED @ 100.00000000		910,000	910,000	910,000	805,432	104,568			104,568		910,000				91,000	07/01/2018
646107-R9-5	NEW JERSEY HSG MTG FIN MULTI 2002 C		05/01/2011	MATURED		1,935,000	1,935,000	1,935,000	1,935,000						1,935,000				44,021	05/01/2011
646107-S2-9	NEW JERSEY HSG MTG FIN MULTI 2002 C		11/01/2011	MATURED		2,475,000	2,475,000	2,475,000	2,475,000						2,475,000				112,613	11/01/2011
646107-Y3-0	NEW JERSEY HSG MTG FIN MULTI 2002 F		05/01/2011	MATURED		1,795,000	1,795,000	1,795,000	1,795,000						1,795,000				43,529	05/01/2011
646107-Y4-8	NEW JERSEY HSG MTG FIN MULTI 2002 F		11/01/2011	MATURED		2,235,000	2,235,000	2,235,000	2,235,000						2,235,000				108,398	11/01/2011
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF		06/15/2011	MATURED		160,000	160,000	170,674	160,000						160,000				4,200	06/15/2011
64603R-TM-9	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	PRE-REFUNDING		2,482,889	2,500,000	2,479,475	2,482,035		840		840		2,482,875		14	14	117,188	09/01/2022
64603R-TP-2	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	Various		3,832,453	3,900,000	3,812,991	3,821,936		2,927		2,927		3,824,864		7,590	7,590	182,213	09/01/2024
646133-DD-7	NEW JERSEY TRANSIT COP FED GRANT 00B		09/15/2011	MATURED		40,250,000	40,250,000	43,860,128	40,734,138		(484,138)		(484,138)		40,250,000				2,213,750	09/15/2011
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2011	CALLED @ 100.00000000		250,000	250,000	250,000	250,000						250,000				15,000	01/01/2014
646361-AS-4	NEW KENT CNTY VA ECON DEV SCH GOVT 06		02/10/2011	Various		3,297,824	3,625,000	3,414,429	3,419,100		827		827		3,419,927		(122,103)	(122,103)	85,569	02/01/2029
647370-BQ-7	NEW MEXICO PRESBYTERIAN HLTH 01 A		08/01/2011	CALLED @ 101.00000000		4,959,100	4,910,000	5,406,499	5,072,607		(113,507)		(113,507)		4,959,100				282,325	08/01/2014
647370-BT-1	NEW MEXICO PRESBYTERIAN HLTH 01 A		08/01/2011	CALLED @ 101.00000000		6,060,000	6,000,000	6,662,880	6,212,398		(152,398)		(152,398)		6,060,000				342,000	02/01/2021
647353-AX-9	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		06/15/2011	CALLED @ 100.00000000		1,975,000	1,975,000	2,121,901	1,983,617		(8,617)		(8,617)		1,975,000				54,313	06/15/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
64970M-2T-9	NEW YORK NY HSG DEV CORP MULTI FAM 09C-2		08/01/2011	CALLED @ 100.00000000		1,815,000	1,815,000	1,815,000	1,815,000						1,815,000				47,644	05/01/2013
64972F-Q6-6	NEW YORK NY MUN WTR FIN CROSSOVER 01E		07/25/2011	CALLED @ 101		4,949,000	4,900,000	4,900,000	4,900,000						4,900,000		49,000	49,000	153,465	06/15/2031
64970K-RZ-2	NEW YORK NY MUN WTR FIN FISCAL 01C		10/24/2011	CALLED @ 101.00		3,282,500	3,250,000	3,275,773	3,255,136		(2,830)		(2,830)		3,252,306		30,194	30,194	142,966	06/15/2033
64970K-SH-1	NEW YORK NY MUN WTR FIN FISCAL 02A		06/15/2011	CALLED @ 100.00000000		3,775,000	3,775,000	3,745,970	3,771,797		3,203		3,203		3,775,000				99,094	06/15/2033
64970K-SU-2	NEW YORK NY MUN WTR FIN FISCAL 02G		07/25/2011	CALLED @ 100		15,075,000	15,075,000	14,901,713	14,929,407		2,178		2,178		14,931,586		143,414	143,414	472,141	06/15/2032
64971M-HH-8	NEW YORK NY TRANS FIN AUTH 02 B		11/01/2011	CALLED @ 101.00000000		136,350	135,000	129,432	134,909		1,441		1,441		136,350				6,750	05/01/2031
64971M-HK-1	NEW YORK NY TRANS FIN AUTH 02 B		12/01/2011	CALLED @ 101.00000000		525,200	520,000	496,837	498,831		546		546		499,377		25,823	25,823	28,167	05/01/2031
64982P-SS-2	NEW YORK ST DORM MUN HLTH LSE 01-1		01/15/2011	MATURED		195,000	195,000	199,996	195,026		(26)		(26)		195,000				4,875	01/15/2011
64990S-SS-6	NEW YORK ST DORM NYSARC INC 2002A		11/09/2011	Various		70,660	70,000	71,360	70,676		(292)		(292)		70,384		276	276	4,151	07/01/2012
649850-AW-4	NEW YORK ST ENVIR NYCMWFA 90 A		06/15/2011	CALLED @ 100.00000000		20,000	20,000	19,734	19,972		13		13		19,985		15	15	1,125	06/15/2012
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2011	CALLED @ 100.00000000		205,000	205,000	226,837	218,771		(1,490)		(1,490)		217,281		(12,281)	(12,281)	12,300	04/01/2014
650017-PW-0	NEW YORK ST THRUWAY LOC HWY BRDG SVC01		04/01/2011	MATURED		160,000	160,000	176,498	160,522		(522)		(522)		160,000				4,200	04/01/2011
650035-HA-9	NEW YORK ST URBAN DEV PERS INC 08A-1		12/15/2011	MATURED		210,000	210,000	225,947	214,065		(4,065)		(4,065)		210,000				10,500	12/15/2011
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST		03/24/2011	Various		10,441,421	12,400,000	8,754,772	9,104,943						9,104,943		1,336,478	1,336,478		01/01/2031
62888V-AA-6	NGN 2010-R1 1A		02/07/2011	Various		19,443,240	19,410,846	19,410,846	19,410,846						19,410,846		32,395	32,395	37,474	10/07/2020
62888U-AA-8	NGN 2010-R2 1A		09/26/2011	Various		16,707,992	16,696,352	16,696,352	16,696,352						16,696,352		11,640	11,640	18,570	11/06/2017
62888U-AB-6	NGN 2010-R2 2A		02/08/2011	Various		24,857,515	24,884,395	24,884,395	24,884,395						24,884,395		(26,880)	(26,880)	32,796	11/05/2020
62888W-AA-4	NGN 2010-R3 1A		02/08/2011	Various		30,114,459	30,000,000	30,000,000	30,000,000						30,000,000		114,459	114,459	43,444	12/08/2020
62888W-AB-2	NGN 2010-R3 2A		09/26/2011	Various		16,083,008	16,000,000	16,000,000	16,000,000						16,000,000		83,008	83,008	24,245	12/08/2020
62888W-AC-0	NGN 2010-R3 3A		09/15/2011	Various		28,632,751	28,000,000	27,930,935	27,931,708		11,699		11,699		27,943,407		689,344	689,344	459,947	12/08/2020
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005		11/17/2011	PRAGER MCCARTHY & SEALY		960,482	900,000	931,680	919,068		(2,345)		(2,345)		916,723		43,759	43,759	28,826	06/15/2021
653424-CG-4	NIAGARA FALLS NY CITY SD HS COP 2005		11/17/2011	PRAGER MCCARTHY & SEALY		1,765,132	1,650,000	1,704,731	1,682,957		(5,665)		(5,665)		1,677,291		87,841	87,841	72,215	06/15/2022
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		09/01/2011	CALLED @ 100.00000000		175,000	175,000	172,114	176,292		693		693		176,986		(1,986)	(1,986)	11,025	09/01/2014
65820Q-CZ-4	NORTH CAROLINA COP REPAIR RENOV 06A		11/21/2011	PRAGER MCCARTHY & SEALY		627,986	600,000	599,208	599,338		20		20		599,358		28,628	28,628	32,250	06/01/2025
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A		12/01/2011	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						95,000				6,729	07/01/2023
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		12/01/2011	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				708	07/01/2023
658207-HT-5	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		12/01/2011	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				1,815	01/01/2028
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		12/01/2011	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				4,463	07/01/2038
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2011	CALLED @ 100.00000000		100,000	100,000	100,000	91,909	8,091			8,091		100,000				6,750	07/01/2029
65820H-YL-1	NORTH CAROLINA MED PITT CNTY MEM 98A		11/09/2011	PRAGER MCCARTHY & SEALY		127,344	125,000	124,194	124,741		115		115		124,856		2,488	2,488	6,271	12/01/2012
658905-CJ-1	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		11/16/2011	PRAGER MCCARTHY & SEALY		2,551,286	2,440,000	2,417,210	2,422,053		604		604		2,422,658		128,628	128,628	70,415	12/01/2023
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		12/27/2011	PRAGER MCCARTHY & SEALY		1,848,133	1,765,000	1,766,324	1,765,714		(74)		(74)		1,765,640		82,493	82,493	64,586	12/01/2024
658908-HJ-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 04		01/06/2011			100,221	100,000	99,697	99,744						99,744		477	477	3,889	04/01/2032
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2011	CALLED @ 103.00000000		15,450	15,000	14,844	14,904		11		11		14,914		536	536	656	12/01/2016
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2011	CALLED @ 103.00000000		20,600	20,000	19,689	19,794		17		17		19,811		789	789	875	12/01/2017
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2011	CALLED @ 103.00000000		15,450	15,000	14,859	14,901		6		6		14,908		543	543	675	12/01/2018
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2011	CALLED @ 103.00000000		123,600	120,000	111,298	112,625		347		347		112,972		10,628	10,628	5,550	12/01/2022
662823-BQ-5	NORTH TX HLTH UNITED REG HLTH CARE 03		11/15/2011	Various		11,210,000	11,210,000	11,210,000	11,210,000						11,210,000				733,336	09/01/2018
667737-BH-2	NORTHWEST PKWY CO PUB HWY SR 01B CAP		06/15/2011	CALLED @ 27.6693		10,209,972	36,900,000	5,389,983	9,899,489		310,372		310,372		10,209,861		111	111		06/15/2032
667737-BJ-8	NORTHWEST PKWY CO PUB HWY SR 01B CAP		06/15/2011	CALLED @ 26.0024		9,160,646	35,230,000	4,836,022	8,882,335		278,521		278,521		9,160,857		(211)	(211)		06/15/2033
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01		04/01/2011	CALLED @ 100.00		1,155,000	1,155,000	1,155,000	1,155,000						1,155,000				79,404	04/01/2017
67756B-KZ-2	OHIO HIGHER EDL FAC CASE WESTERN 04A		08/04/2011	Various		3,232,869	3,105,000	3,128,381	3,113,077		(1,591)		(1,591)		3,111,486		121,383	121,383	96,043	12/01/2022
67756B-LA-6	OHIO HIGHER EDL FAC CASE WESTERN 04A		11/02/2011	BOSC, INC.		986,243	950,000	823,959	837,736		5,111		5,111		842,846		143,396	143,396	39,900	12/01/2023
67756Q-FU-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	Various		1,955,000	1,955,000	1,947,297	1,953,393		956		956		1,954,349		651	651	58,988	09/01/2011
67756Q-FV-4	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	Various		1,510,000	1,510,000	1,501,937	1,507,430		861		861		1,508,290		1,710	1,710	46,856	03/01/2012
67756Q-FW-2	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	Various		1,005,000	1,005,000	999,010	1,002,584		558		558		1,003,142		1,858	1,858	31,131	09/01/2012
67756Q-FX-0	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	Various		1,265,000	1,265,000	1,251,237	1,258,515		1,140		1,140		1,259,655		5,345	5,345	39,206	03/01/2013
67756Q-FY-8	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	Various		1,455,000	1,455,000	1,437,729	1,445,918		1,286		1,286		1,447,203		7,797	7,797	45,156	09/01/2013
67756Q-GG-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	Various		1,360,000	1,360,000	1,356,600	1,357,659		168		168		1,357,827		2,173	2,173	49,750	09/01/2017
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A		04/01/2011	MATURED		160,000	160,000	175,330	160,509		(509)		(509)		160,000				4,400	04/01/2011

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
678535-W2-7	OKLAHOMA CITY OK ARPT TRUST JR LIEN 27 0		03/03/2011	CALLED @ 100.0		4,970,000	4,970,000	5,230,080	4,970,000						4,970,000				192,104	07/01/2012
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0		01/11/2011	PRAGER MCCARTHY & SEALY		276,208	250,000	267,955	262,134		(59)		(59)		262,075		14,132	14,132	6,701	07/01/2019
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0		02/17/2011	PRAGER MCCARTHY & SEALY		348,318	325,000	346,931	339,834		(264)		(264)		339,569		8,748	8,748	10,264	07/01/2021
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		11/08/2011	Various		60,000	60,000	60,000	60,000						60,000				3,706	09/01/2027
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		11/07/2011	Various		70,000	70,000	70,000	70,000						70,000				4,900	09/01/2020
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		11/07/2011	CALLED @ 100.00000000		175,000	175,000	175,000	175,000						175,000				12,653	09/01/2028
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		11/07/2011	Various		380,940	1,435,000	178,399	262,186		19,056		19,056		281,241		99,698	99,698		09/01/2031
67886M-AX-7	OKLAHOMA HSG FIN AGY SGL FAM MTG 06C		03/01/2011	Various		514,009	500,000	495,050	496,036		33		33		496,070		17,940	17,940	10,494	09/01/2021
679110-CT-1	OKLAHOMA STUDENT LOAN AUTH - 1995 TRUST		10/04/2011	CALLED @ 100.00000000		800,000	800,000	741,360	746,321		1,209		1,209		747,531		52,469	52,469	4,785	12/01/2031
680454-QF-5	OLDHAM CNTY KY SCH DIST - COP 07		03/09/2011	Various		6,840,397	6,970,000	6,819,169	6,838,713		1,196		1,196		6,839,909		488	488	90,099	06/01/2026
680454-RA-5	OLDHAM CNTY KY SCH DIST 2ND - COP 07		03/09/2011	BANK OF AMERICA		2,633,985	2,685,000	2,655,599	2,659,316		250		250		2,659,566		(25,581)	(25,581)	64,776	09/01/2025
680454-RB-3	OLDHAM CNTY KY SCH DIST 2ND - COP 07		03/09/2011	BANK OF AMERICA		2,031,330	2,100,000	2,068,353	2,072,035		248		248		2,072,283		(40,953)	(40,953)	50,663	09/01/2026
680855-CZ-4	OLIVER CNTY ND PCR SQUARE BUTTE 98A		07/15/2011	CALLED @ 100.00000000		2,045,000	2,045,000	1,924,999	1,934,628		2,583		2,583		1,937,211		107,789	107,789	112,600	01/01/2027
681793-V3-6	OMAHA NE PUB PWR DIST ELEC SYS 06 B		01/20/2011	PRAGER MCCARTHY & SEALY		94,542	100,000	73,724	74,514		25		25		74,539		20,003	20,003	2,296	02/01/2036
681793-2G-9	OMAHA NE PUB PWR DIST ELEC SYS 07 AA		12/20/2011	Various		9,273,752	8,800,000	8,903,752	8,858,431		(12,339)		(12,339)		8,846,092		427,660	427,660	530,534	02/01/2026
681793-2H-7	OMAHA NE PUB PWR DIST ELEC SYS 07 AA		12/20/2011	PRAGER MCCARTHY & SEALY		2,115,060	2,000,000	2,022,260	2,012,538		(2,807)		(2,807)		2,009,732		105,328	105,328	125,500	02/01/2027
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95		09/08/2011	Various		8,768,488	8,550,000	8,550,000	8,550,000						8,550,000		218,488	218,488	659,457	09/02/2020
68304A-BW-6	ONTARIO CA LEASE REV CAP PROJ 07		06/01/2011	Various		9,574,709	10,255,000	8,821,472	9,698,154		10,892	978,905	(968,012)		8,730,141		844,568	844,568	434,233	08/01/2032
684105-DY-2	ORANGE CA REDEV AGY TAX ALLOC 03A REF		09/13/2011	STONE & YOUNGBERG		1,007,028	980,000	963,669	962,458		1,025		1,025		963,483		43,545	43,545	47,469	09/01/2020
684105-DZ-9	ORANGE CA REDEV AGY TAX ALLOC 03A REF		09/13/2011	STONE & YOUNGBERG		1,860,847	1,815,000	1,756,019	1,759,618		2,829		2,829		1,762,446		98,401	98,401	88,859	09/01/2021
684105-EA-3	ORANGE CA REDEV AGY TAX ALLOC 03A REF		11/09/2011	Various		2,543,848	2,510,000	2,391,074	2,402,919		5,678		5,678		2,408,597		135,250	135,250	138,841	09/01/2022
684105-EB-1	ORANGE CA REDEV AGY TAX ALLOC 03A REF		11/28/2011	PRAGER MCCARTHY & SEALY		101,521	100,000	100,000	100,000						100,000		1,521	1,521	6,000	09/01/2023
684124-CX-6	ORANGE CA UNI SCH DIST COP 2003		12/06/2011	Various		7,877,859	7,500,000	7,427,250	7,449,447		3,340		3,340		7,452,787		425,072	425,072	351,501	06/01/2023
684124-DD-9	ORANGE CA UNI SCH DIST COP 2003		08/02/2011	Various		12,121,145	12,390,000	11,580,831	11,636,192		16,716		16,716		11,652,908		468,237	468,237	373,661	06/01/2029
684228-FR-5	ORANGE CNTY CA COP CIVIC CTR PKG 91		09/12/2011	STONE & YOUNGBERG		9,566,250	12,755,000	6,311,494	8,631,368		427,411		427,411		9,058,778		507,472	507,472		12/01/2018
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		09/30/2011	CALLED @ 100.00000000		425,000	425,000	426,449	426,007		(60)		(60)		425,947		(947)	(947)	27,553	01/01/2025
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		06/01/2011	CALLED @ 100.00000000		210,000	210,000	210,000	210,000						210,000				14,479	07/01/2026
68607V-FC-4	OREGON ST DEPT ADMIN SVCS LOTTERY 01 A		04/01/2011	CALLED @ 100.00000000		2,280,000	2,280,000	2,258,477	2,279,213		787		787		2,280,000				57,000	04/01/2015
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A		08/01/2011	PRAGER MCCARTHY & SEALY		208,660	200,000	200,000	200,000						200,000		8,660	8,660	10,000	05/01/2029
691879-DU-1	OXNARD CA FING AUTH WTR 06		07/27/2011	Various		1,456,161	1,390,000	1,334,270	1,337,367		1,965		1,965		1,339,332		116,829	116,829	43,159	06/01/2022
691879-DV-9	OXNARD CA FING AUTH WTR 06		08/02/2011	SEATTLE NORTHWEST SECURITIES CORP.		833,592	800,000	760,456	762,907		1,285		1,285		764,193		69,399	69,399	25,756	06/01/2023
691879-DW-7	OXNARD CA FING AUTH WTR 06		08/03/2011	SEATTLE NORTHWEST SECURITIES CORP.		1,319,822	1,270,000	1,197,475	1,202,033		2,140		2,140		1,204,174		115,648	115,648	41,390	06/01/2024
696550-WC-2	PALM BEACH CNTY FL SCH BRD COP 04A		09/07/2011	PRAGER MCCARTHY & SEALY		597,172	555,000	557,259	556,435		(226)		(226)		556,209		40,963	40,963	28,410	08/01/2021
696550-WD-0	PALM BEACH CNTY FL SCH BRD COP 04A		09/06/2011	PRAGER MCCARTHY & SEALY		967,383	900,000	900,432	900,275		(49)		(49)		900,225		67,158	67,158	49,750	08/01/2022
696550-PT-3	PALM BEACH CNTY FL SCH BRD COP 05A		09/15/2011	MESIROW FINANCIAL, INC.		5,315,183	4,700,000	4,890,726	4,835,224		(19,533)		(19,533)		4,815,692		499,491	499,491	266,986	08/01/2015
696617-KF-5	PALM DESERT CA FING TIF PROJ AREA 2 02A		11/16/2011	GMS GROUP		1,042,775	1,060,000	1,077,596	1,067,229		(1,682)		(1,682)		1,065,547		(22,772)	(22,772)	69,194	08/01/2020
696712-CZ-9	PALMDALE CA COP PRK IMPT AVE S 02		08/02/2011	Various		18,608,418	20,325,000	18,115,688	18,148,802		35,873	36,255	(382)		18,148,420		459,997	459,997	885,619	09/01/2032
698148-AP-8	PANAMA CITY BEACH FL FRONT BCH RD 06		12/20/2011	PRAGER MCCARTHY & SEALY		135,366	125,000	126,110	125,697		(105)		(105)		125,592		9,774	9,774	6,438	11/01/2021
699202-EQ-6	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03		12/22/2011	PRAGER MCCARTHY & SEALY		103,415	100,000	93,741	93,334		414		414		93,748		9,667	9,667	7,042	08/01/2023
702528-EM-8	PASCO CNTY FL SCH BRD COP 2007 A		02/24/2011	Various		5,491,845	5,620,000	5,744,652	5,708,009		(1,590)		(1,590)		5,706,419		(214,574)	(214,574)	156,139	08/01/2026
704389-AD-7	PAYNE CNTY OKLA ECONOMIC DEV AUTH STUDEN		06/01/2011	CALLED @ 100.00000000		2,500,000	2,500,000	2,450,000	2,496,951		3,049		3,049		2,500,000				78,125	06/01/2019
704389-AE-5	PAYNE CNTY OKLA ECONOMIC DEV AUTH STUDEN		06/01/2011	CALLED @ 100.00000000		2,500,000	2,500,000	2,443,750	2,496,153		3,847		3,847		2,500,000				79,688	06/01/2030
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		11/09/2011	CALLED @ 100.00000000		375,000	375,000	375,000	375,000						375,000				6,719	05/01/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
70960U-AV-6	PENTA CAREER CTR OH COP 2004		08/24/2011	PRAGER MCCARTHY & SEALY		103,370	100,000	99,605	99,702		11		11		99,713		3,657	3,657	4,100	04/01/2024
70960U-AW-4	PENTA CAREER CTR OH COP 2004		12/16/2011	PRAGER MCCARTHY & SEALY		1,144,135	1,100,000	1,113,600	1,105,393		(1,519)		(1,519)		1,103,874		40,261	40,261	63,465	04/01/2025
70960U-AX-2	PENTA CAREER CTR OH COP 2004		01/05/2011	PRAGER MCCARTHY & SEALY		100,990	100,000	101,068	100,426		(3)		(3)		100,423		567	567	1,306	04/01/2026
70960U-BB-9	PENTA CAREER CTR OH COP 2004		02/16/2011	Various		2,848,546	3,070,000	2,888,265	2,880,704		857		857		2,881,561		(33,016)	(33,016)	56,587	04/01/2029
70960U-BC-7	PENTA CAREER CTR OH COP 2004		02/15/2011	CREWS & ASSOC.		2,381,350	2,615,000	2,432,911	2,427,714		732		732		2,428,446		(47,096)	(47,096)	47,270	04/01/2030
71781E-AN-5	PHILADELPHIA PA AUTH FOR INDL DEV ARPT R		07/01/2011	MATURED		8,770,000	8,770,000	8,619,595	8,761,423		8,577		8,577		8,770,000				460,425	07/01/2011
717903-RS-9	PHILADELPHIA PA HOSP TEMPLE UNIV 93A		09/23/2011	Various		7,960,504	8,000,000	7,044,000	7,153,356		54,943		54,943		7,208,300		752,204	752,204	397,825	11/15/2023
71781Q-BF-4	PHILADELPHIA PA INDL LSE EXEMPT 2001 B		10/01/2011	CALLED @ 101.00000000		1,530,150	1,515,000	1,655,244	1,541,913		(11,763)		(11,763)		1,530,150				83,325	10/01/2012
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		09/01/2011	CALLED @ 100.00000000		300,000	300,000	297,000	280,398	18,488	162		18,650		299,048		952	952	17,063	03/01/2015
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2		03/01/2011	CALLED @ 100.00000000		100,000	100,000	100,000	81,264	18,736			18,736		100,000				6,000	03/01/2035
72342G-AA-8	PINGREE GRV IL SPL SVC7 CAMBRIDGE 06-1		03/01/2011	CALLED @ 100.00000000		71,000	71,000	71,000	57,673	13,327			13,327		71,000				4,260	03/01/2036
724568-HU-7	PITTSBURG CA REDEV TAX LOS MEDANOS 03A		12/22/2011	PRAGER MCCARTHY & SEALY		101,538	100,000	101,479	100,388		(144)		(144)		100,244		1,294	1,294	6,690	08/01/2024
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08		11/09/2011	PRAGER MCCARTHY & SEALY		255,654	250,000	249,320	249,382		9		9		249,392		6,262	6,262	13,742	07/01/2029
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2011	CALLED @ 100.00000000		815,000	815,000	815,000	747,176	67,824			67,824		815,000				44,825	01/15/2021
729310-BQ-4	PLUMAS CNTY CA COP CAP IMPT 03A		10/11/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,269,299	1,320,000	1,315,816	1,316,456		80		80		1,316,536		(47,237)	(47,237)	57,383	06/01/2033
73358T-QD-6	PORT AUTH NY & NJ CONS 141ST SER 2005		02/08/2011	PRAGER MCCARTHY & SEALY		226,216	225,000	222,260	222,482		7		7		222,489		3,727	3,727	4,601	09/01/2027
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		03/01/2011	CALLED @ 100.00000000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				52,500	01/01/2016
735664-DQ-4	PORTAGE CNTY OH HOSP ROBINSON MEM 99		11/15/2011	CALLED @ 100.00		1,125,000	1,125,000	1,100,205	1,118,840		2,137		2,137		1,120,977		4,023	4,023	61,875	11/15/2014
735664-DR-2	PORTAGE CNTY OH HOSP ROBINSON MEM 99		11/15/2011	CALLED @ 100.0		2,500,000	2,500,000	2,456,150	2,477,412		2,366		2,366		2,479,778		20,222	20,222	143,750	11/15/2019
742501-BF-5	PRINCETON WV CMNTY HOSP ASSOC REV 99		06/14/2011	CREWS & ASSOC.		7,968,000	8,300,000	7,359,500	7,021,327	485,050	13,404		498,454		7,519,781		448,220	448,220	317,844	05/01/2029
745181-XH-5	PUERTO RICO HWY & TRANS HWY REV 03 AA		10/17/2011	PRE-REFUNDING		268,250	250,000	284,968	270,049		(1,840)		(1,840)		268,208		42	42	17,799	07/01/2018
752586-DC-8	RANDOLPH CNTY NC COP 2004 REF		11/22/2011	PRAGER MCCARTHY & SEALY		1,977,175	1,800,000	1,938,930	1,871,916		(7,837)		(7,837)		1,864,079		113,096	113,096	66,085	06/01/2019
75289F-AR-1	RANGEVIEW CO LIBRARY DIST COP 2008		02/10/2011	BAUM, GEORGE K. & COMPANY		893,223	900,000	853,473	856,964		231		231		857,195		36,028	36,028	7,500	12/15/2025
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		05/01/2011	CALLED @ 100.00000000		95,000	95,000	95,000	81,594	13,406			13,406		95,000				7,125	05/01/2037
76218T-GG-3	RHODE ISLAND CLEAN WTR REVOLV FD 05A		07/07/2011	PRAGER MCCARTHY & SEALY		749,958	700,000	670,150	673,226		693		693		673,919		76,039	76,039	19,275	10/01/2021
76218T-GH-1	RHODE ISLAND CLEAN WTR REVOLV FD 05A		10/13/2011	PRAGER MCCARTHY & SEALY		907,301	845,000	847,603	846,402		(184)		(184)		846,218		61,082	61,082	35,446	10/01/2022
212474-CB-4	RHODE ISLAND CONVENTION CTR - CON 93 B		06/01/2011	Various		21,875,506	20,870,000	22,712,423	21,533,703		(7,648)		(7,648)		21,526,056		349,451	349,451	600,252	05/15/2015
762243-RJ-4	RHODE ISLAND HLTH ED UNIV OF RI 05G		11/02/2011	PRAGER MCCARTHY & SEALY		106,210	100,000	100,868	100,460		(76)		(76)		100,384		5,826	5,826	5,150	09/15/2021
762243-XX-6	RHODE ISLAND HLTH PROVIDENCE SCH 07A		12/06/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,471,138	4,450,000	4,456,764	4,454,833		(629)		(629)		4,454,204		16,933	16,933	213,600	05/15/2024
762243-XY-4	RHODE ISLAND HLTH PROVIDENCE SCH 07A		11/01/2011	Various		4,789,377	4,830,000	4,690,060	4,724,754		5,151	33,944	(28,793)		4,695,961		93,416	93,416	202,701	05/15/2025
762243-XZ-1	RHODE ISLAND HLTH PROVIDENCE SCH 07A		11/04/2011	Various		5,065,091	5,080,000	4,885,842	4,894,072		6,583	5,260	1,323		4,895,395		169,696	169,696	206,265	05/15/2026
762243-ZZ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C		12/09/2011	JANNEY MONTGOMERY SCOTT		3,680,246	3,685,000	3,582,631	3,593,093		3,643		3,643		3,596,735		83,511	83,511	179,183	05/15/2027
76221R-EK-5	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B		04/01/2011	CALLED @ 100.00		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				121,125	04/01/2028
762224-CN-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		11/28/2011	PRAGER MCCARTHY & SEALY		647,531	600,000	637,859	617,044		(3,886)		(3,886)		613,158		34,373	34,373	34,722	10/01/2019
762224-CR-2	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/19/2011	PRAGER MCCARTHY & SEALY		212,243	200,000	201,035	197,979		117		117		198,096		14,147	14,147	10,597	10/01/2021
762224-CT-8	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		09/23/2011	PRAGER MCCARTHY & SEALY		225,303	210,000	203,174	201,283		401		401		201,684		23,619	23,619	10,413	10/01/2022
765439-CM-4	RICHMOND VA REDEV TOBACCO ROW 98A		10/01/2011	SCHEDULED REDEMPTION		116,409	116,409	116,409	116,409						116,409				8,063	10/01/2029
76716N-AQ-7	RIO NUEVO AZ MULTI PURP TUCSON CONV COPO		07/01/2011	MATURED		2,885,000	2,885,000	2,966,386	2,890,345		(5,345)		(5,345)		2,885,000				144,250	07/01/2011
767495-EH-3	RIPON CA REDEV AGY RIPON CMNTY 07		11/17/2011	Various		1,327,840	1,625,000	1,627,568	1,626,823		(201)		(201)		1,626,622		(298,782)	(298,782)	81,662	11/01/2036
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A		09/01/2011	CALLED @ 100.00000000		105,000	105,000	105,000	88,746	16,254			16,254		105,000				6,300	09/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B		09/01/2011	CALLED @ 100.00000000		175,000	175,000	175,000	120,558	54,443			54,443		175,000				15,750	09/01/2035
769044-AX-6	RIVERSIDE CA FIN AUTH CASA BLANCA 07A		11/17/2011	MESIROW FINANCIAL, INC.		4,159,468	4,880,000	4,866,043	4,867,623		419		419		4,868,042		(708,574)	(708,574)	287,310	08/01/2029
768901-PL-8	RIVERSIDE CNTY CA COP HIST COURTHSE 05B		05/17/2011	PRAGER MCCARTHY & SEALY		522,565	500,000	464,614	466,348		626		626		466,974		55,591	55,591	26,319	11/01/2024
773755-BW-2	ROCKLIN CA USD COP 2006		08/02/2011	Various		3,977,600	4,505,000	3,836,149	3,899,573		8,166	59,267	(51,101)		3,848,472		129,128	129,128	171,190	10/01/2035
77539R-AQ-1	ROHNERT PARK CA FIN AUTH LSE 03 REF		12/14/2011	Various		2,420,896	2,385,000	2,151,507	2,184,143		12,737		12,737		2,196,880		224,016	224,016	164,743	07/01/2025
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE I I 99A		10/03/2011	CALLED @ 100.00000000		280,000	280,000	147,736	149,665		1,080		1,080		150,745		129,255	129,255	22,400	10/01/2030
785849-PY-0	SACRAMENTO CA CITY FING TAX ALLOC 05A		11/08/2011	STIFEL NICOLAUS & CO, INC.		1,260,800	1,280,000	1,322,675	1,303,418		(3,770)		(3,770)		1,299,647		(38,847)	(38,847)	60,978	12/01/2024
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO		02/01/2011	CALLED @ 100.00		126,209	126,209	114,421	99,501	15,326	42		15,367		114,868		11,341	11,341	8,835	02/01/2034
79560L-CH-0	SALT LAKE CITY UT REDEV AGY JR LIEN TAXO		11/09/2011	PRAGER MCCARTHY & SEALY		303,027	300,000	317,214	302,456		(1,827)		(1,827)		300,630		2,397	2,397	18,988	03/01/2012
796252-7X-6	SAN ANTONIO TX ELEC & GAS SYS 91B		02/01/2011	MATURED		12,500,000	12,500,000	13,151,750	12,427,512		72,488		72,488		12,500,000					02/01/2011
797010-HV-0	SAN BUENAVENTURA CA COP 2001 C		02/01/2011	CALLED @ 101.00000000		1,777,600	1,760,000	1,633,735	1,645,716		583		583		1,646,299		131,301	131,301	41,800	02/01/2024
797300-F8-8	SAN DIEGO CA REDEV CENTRE CITY SUB 04A		07/28/2011	PRAGER MCCARTHY & SEALY		105,595	100,000	101,074	99,845		7		7		99,852		5,743	5,743	4,597	09/01/2020
79765A-DW-3	SAN FRANCISCO CA ARPT INTL 2ND SER 23A 9		09/23/2011	CALLED @ 100.00000000		4,800,000	4,800,000	4,752,000	4,756,581		1,259		1,259		4,757,839		42,161	42,161	334,667	05/01/2030
79765D-SR-2	SAN FRANCISCO CA COP JUVENILE HALL 03		05/10/2011	PRAGER MCCARTHY & SEALY		3,675,059	4,215,000	3,808,123	3,813,774		3,461		3,461		3,817,235		(142,176)	(142,176)	140,149	03/01/2034
798182-EF-4	SAN JOSE CA USD COP 2002 CAP		09/22/2011	PRAGER MCCARTHY & SEALY		1,046,395	1,830,000	602,436	944,325		38,820		38,820		983,145		63,250	63,250		01/01/2023
799134-BS-9	SAN PABLO CA JT PWRS FING TAX ALLO 04		11/30/2011	PRAGER MCCARTHY & SEALY		647,798	630,000	694,442	668,597		(4,463)		(4,463)		664,134		(16,337)	(16,337)	31,083	12/01/2017
799134-BT-7	SAN PABLO CA JT PWRS FING TAX ALLO 04		10/20/2011	PRAGER MCCARTHY & SEALY		542,105	520,000	568,251	549,547		(2,624)		(2,624)		546,923		(4,818)	(4,818)	23,400	12/01/2018
799134-BX-8	SAN PABLO CA JT PWRS FING TAX ALLO 04		11/15/2011	SOUTHWEST SECURITIES, INC.		404,000	400,000	436,496	423,579		(1,959)		(1,959)		421,620		(17,620)	(17,620)	19,278	12/01/2019
799204-JB-9	SAN PATRICIO TX MUN WTR DIST 2006		07/01/2011	PRAGER MCCARTHY & SEALY		124,469	120,000	110,264	111,110		237		237		111,347		13,121	13,121	5,355	07/10/2024
799204-JC-7	SAN PATRICIO TX MUN WTR DIST 2006		07/26/2011	PRAGER MCCARTHY & SEALY		772,665	750,000	754,748	752,726		(319)		(319)		752,407		20,258	20,258	35,531	07/10/2025
802595-DD-7	SANTA ROSA CA COP BLDG ACQ 07 B		07/01/2011	CALLED @ 100.00000000		50,000	50,000	48,294	48,512		34		34		48,546		1,454	1,454	2,375	07/01/2037
805777-JK-6	SAYRE PA HLTH CARE FAC GUTHRIE 02 A		12/01/2011	CALLED @ 101.00000000		3,918,800	3,880,000	3,819,268	3,896,690		22,110		22,110		3,918,800				227,950	12/01/2031
80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006		02/09/2011	Various		14,045,827	15,650,000	14,681,907	14,690,186		4,286		4,286		14,694,472		(648,645)	(648,645)	141,581	12/01/2028
812837-BM-3	SEBASTIAN CNTY AR HLTH SPARKS 01A		11/01/2011	MATURED		1,465,000	1,465,000	1,550,453	1,473,741		(8,741)		(8,741)		1,465,000				80,575	11/01/2011
812837-BP-6	SEBASTIAN CNTY AR HLTH SPARKS 01A		11/01/2011	CALLED @ 101.00000000		1,823,050	1,805,000	1,885,304	1,821,553		(7,333)		(7,333)		1,814,220		8,830	8,830	99,275	11/01/2013
812837-BQ-4	SEBASTIAN CNTY AR HLTH SPARKS 01A		11/01/2011	CALLED @ 101.00000000		1,934,150	1,915,000	1,977,238	1,927,901		(5,711)		(5,711)		1,922,190		11,960	11,960	105,325	11/01/2014
816692-FV-4	SEMINOLE CNTY FL SCH BRD COP 2004 A		11/09/2011	RAYMOND JAMES & ASSOCIATES, INC.		874,120	810,000	859,440	831,317		(5,033)		(5,033)		826,284		47,835	47,835	55,575	07/01/2019
816692-FW-2	SEMINOLE CNTY FL SCH BRD COP 2004 A		06/13/2011	PRAGER MCCARTHY & SEALY		1,174,990	1,095,000	1,120,143	1,096,504		(183)		(183)		1,096,321		78,668	78,668	52,469	07/01/2020
816692-FX-0	SEMINOLE CNTY FL SCH BRD COP 2004 A		08/15/2011	GRIGSBY & ASSOCIATES		993,015	925,000	970,427	943,402		(3,118)		(3,118)		940,284		52,731	52,731	52,288	07/01/2021
816692-FY-8	SEMINOLE CNTY FL SCH BRD COP 2004 A		07/08/2011	PRAGER MCCARTHY & SEALY		1,649,839	1,565,000	1,630,401	1,591,560		(3,789)		(3,789)		1,587,771		62,067	62,067	80,858	07/01/2022
816692-FZ-5	SEMINOLE CNTY FL SCH BRD COP 2004 A		07/08/2011	PRAGER MCCARTHY & SEALY		1,953,002	1,860,000	1,925,732	1,886,755		(3,775)		(3,775)		1,882,980		70,022	70,022	95,614	07/01/2023
816692-GA-9	SEMINOLE CNTY FL SCH BRD COP 2004 A		07/08/2011	CITIGROUP GLOBAL MARKETS		1,030,143	985,000	1,013,506	996,629		(1,655)		(1,655)		994,973		35,169	35,169	50,892	07/01/2024
83557K-AT-5	SONOMA CNTY CA SALES TAX 07A		12/06/2011	Various		6,647,184	6,520,000	5,601,103	5,647,579		25,353		25,353		5,672,931		974,252	974,252	371,008	09/01/2029
83557K-AU-2	SONOMA CNTY CA SALES TAX 07A		05/09/2011	Various		6,718,531	7,240,000	6,483,242	6,491,022		7,705		7,705		6,498,727		219,804	219,804	223,405	09/01/2030
83712D-FV-3	SOUTH CAROLINA HSG FIN DEV MTG 00A-2		11/09/2011	Various		1,243,184	1,240,000	1,234,656	1,239,566		107		107		1,239,672		3,511	3,511	71,705	07/01/2012
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2		10/01/2011	CALLED @ 100.00000000		5,000	5,000	5,028	5,016		(2)		(2)		5,013		(13)	(13)	306	07/01/2021
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		10/01/2011	CALLED @ 100.00000000		370,000	370,000	370,000	370,000						370,000				24,525	07/01/2027
83755L-HX-7	SOUTH DAKOTA BLDG AUTH REV 06A		12/29/2011	PRAGER MCCARTHY & SEALY		470,310	425,000	411,830	411,156		790		790		411,946		58,364	58,364	28,427	09/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
83755L-HY-5	SOUTH DAKOTA BLDG AUTH REV 06A		02/23/2011	PRAGER MCCARTHY & SEALY		104,071	100,000	102,652	101,622		(40)		(40)		101,582		2,489	2,489	4,958	09/01/2026
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 08		01/31/2011	PRAGER MCCARTHY & SEALY		909,910	900,000	883,269	885,003		61		61		885,064		24,846	24,846	6,700	06/01/2025
83755L-LA-2	SOUTH DAKOTA BLDG AUTH REV 08		09/21/2011	PRAGER MCCARTHY & SEALY		306,053	285,000	277,812	278,495		216		216		278,711		27,342	27,342	10,509	06/01/2026
83755V-EB-6	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 01		11/22/2011	CALLED @ 100.0		1,515,000	1,515,000	1,576,994	1,520,280		(5,280)		(5,280)		1,515,000				102,073	09/01/2013
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H		11/20/2011	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,042	05/01/2022
837860-EH-4	SOUTH FL WTR MGMT DIST SPL OBLIG 03		09/19/2011	ZIEGLER, B.C., AND COMPANY		3,657,913	3,285,000	3,584,461	3,402,298		(21,248)		(21,248)		3,381,050		276,864	276,864	168,151	10/01/2014
837860-EJ-0	SOUTH FL WTR MGMT DIST SPL OBLIG 03		09/19/2011	ZIEGLER, B.C., AND COMPANY		4,581,440	4,005,000	4,356,038	4,165,070		(22,358)		(22,358)		4,142,712		438,728	438,728	205,006	10/01/2015
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I		11/28/2011	CALLED @ 100.00000000		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				16,196	12/01/2034
841438-BZ-6	SOUTHEAST MO ST UNIV SYS FACS REF 01		04/28/2011	CALLED @ 100.0		385,000	385,000	382,478	383,759		56		56		383,815		1,185	1,185	10,626	04/01/2017
841438-CA-0	SOUTHEAST MO ST UNIV SYS FACS REF 01		04/28/2011	CALLED @ 100.0		1,300,000	1,300,000	1,293,357	1,296,436		134		134		1,296,570		3,430	3,430	36,441	04/01/2018
842056-FQ-1	SOUTHEASTERN VA PUB SVC AUTH SR 98		09/29/2011	GUGGENHEIM CAPITAL MARKETS		8,034,084	7,130,000	7,414,701	7,380,981		(43,870)		(43,870)		7,337,111		696,973	696,973	444,635	07/01/2015
842219-DE-4	SOUTHERN AR UNIV STUDENT FEE 07		02/17/2011	CREWS & ASSOC.		2,680,266	2,835,000	2,835,000	2,835,000						2,835,000		(154,734)	(154,734)	30,673	12/01/2032
843460-BW-5	SOUTHERN NE PUB PWR DIST ELEC SYS 06		11/08/2011	PRAGER MCCARTHY & SEALY		1,094,559	1,005,000	996,839	999,104		322		322		999,426		95,133	95,133	47,330	09/15/2021
850223-BY-3	SPRINGBORO OH SWR SYS MTG 2004		12/01/2011	OHIO COMPANY (THE)		256,049	240,000	250,243	244,402		(1,138)		(1,138)		243,264		12,785	12,785	11,558	06/01/2019
85100L-BP-7	SPRINGFIELD MO PUB BLDG STORMWTR 06		04/15/2011	PRAGER MCCARTHY & SEALY		895,788	875,000	873,810	874,021		10		10		874,030		21,757	21,757	33,297	05/01/2026
85100L-CD-3	SPRINGFIELD MO PUB BLDG STORMWTR 07		07/26/2011	PRAGER MCCARTHY & SEALY		310,599	300,000	306,390	304,544		(174)		(174)		304,370		6,229	6,229	14,181	05/01/2027
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A		08/05/2011	PRAGER MCCARTHY & SEALY		516,704	470,000	505,039	489,284		(1,451)		(1,451)		487,834		28,870	28,870	23,206	12/01/2019
787503-HF-1	ST BERNARD PARISH LA SALES TAX 04		06/01/2011	PRAGER MCCARTHY & SEALY		544,149	515,000	513,707	514,002		23		23		514,025		30,124	30,124	19,670	03/01/2024
79061B-CM-5	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 00		02/15/2011	CALLED @ 100.00000000		7,500,000	7,500,000	7,361,850	7,496,342		3,658		3,658		7,500,000				210,938	08/15/2033
867689-AN-1	SUNRISE FL WTR GAS SWR REF IMPT 1976		10/01/2011	CALLED @ 100.00000000		855,000	855,000	869,980	856,148		(429)		(429)		855,719		(719)	(719)	54,506	10/01/2012
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		07/01/2011	SCHEDULED REDEMPTION		284,960	284,960	221,833	215,270	67,256	2,434		69,690		284,960				17,098	07/01/2030
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		09/08/2011	PRAGER MCCARTHY & SEALY		597,233	565,000	562,378	563,023		57		57		563,081		34,152	34,152	17,133	04/01/2022
870470-CR-0	SWEETWATER CA UNION HIGH SD COP 01		09/15/2011	PRAGER MCCARTHY & SEALY		628,713	615,000	638,628	622,475		(1,779)		(1,779)		620,696		8,016	8,016	30,665	09/01/2020
870470-CS-8	SWEETWATER CA UNION HIGH SD COP 01		08/08/2011	Various		2,398,447	2,350,000	2,356,745	2,352,261		(490)		(490)		2,351,771		46,676	46,676	110,681	09/01/2021
870470-DQ-1	SWEETWATER CA UNION HIGH SD COP 02		12/06/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,622,113	3,495,000	3,494,720	3,494,794		13		13		3,494,807		127,306	127,306	222,321	09/01/2022
870482-AN-6	SWEETWATER CNTY WY JT PWRS BRD 06		06/15/2011	CALLED @ 100.00		1,750,000	1,750,000	1,824,830	1,757,650		(7,650)		(7,650)		1,750,000				43,750	12/15/2012
870482-AP-1	SWEETWATER CNTY WY JT PWRS BRD 06		06/15/2011	CALLED @ 100.00		1,750,000	1,750,000	1,822,485	1,757,415		(7,415)		(7,415)		1,750,000				43,750	06/15/2013
873519-HR-6	TACOMA WA ELEC SYS REV REF 2001 A		01/01/2011	CALLED @ 101.00000000		6,403,400	6,340,000	6,912,122	6,403,400						6,403,400				182,275	01/01/2018
876443-CL-4	TARRANT TX REGL WTR DIST CTRL IMPT 06		09/14/2011	Various		3,892,836	3,650,000	3,835,238	3,756,896		(9,145)		(9,145)		3,747,751		145,085	145,085	150,122	03/01/2027
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		07/01/2011	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						110,000				5,500	07/01/2023
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		07/01/2011	Various		443,017	440,000	440,000	440,000						440,000		3,017	3,017	23,306	07/01/2028
882585-AN-2	TEXAS NATL RESH COMMN FIN CORP LSE 91		12/01/2011	CALLED @ 100.00000000		2,255,000	2,255,000	2,250,325	2,254,122		555		555		2,254,677		323	323	156,723	12/01/2012
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2011	CALLED @ 100.00000000		30,000	30,000	29,850		29,959	10		29,969		29,969		31	31	1,860	09/01/2016
882854-NY-4	TEXAS ST WTR DEV BRD REV JR 2007 B		09/29/2011	TD SECURITIES		7,476,115	6,725,000	6,658,624	6,667,985		2,109		2,109		6,670,094		806,022	806,022	365,672	07/15/2025
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2007 B		09/29/2011	TD SECURITIES		5,057,507	4,550,000	4,497,812	4,504,604		1,531		1,531		4,506,135		551,372	551,372	247,406	07/15/2026
889269-AT-3	TOLEDO-LUCAS CNTY OH PORT CROCKER 03		10/31/2011	Various		12,594,493	13,000,000	12,810,070	12,876,551		9,672		9,672		12,886,223		(291,730)	(291,730)	628,527	12/01/2023
889269-BF-2	TOLEDO-LUCAS CNTY OH PORT CROCKER 03		10/28/2011	Various		21,617,184	24,900,000	24,250,608	24,338,414		12,831		12,831		24,351,245		(2,734,061)	(2,734,061)	1,230,561	12/01/2035
890680-DG-3	TOPEKA KS COMB UTIL IMPT 2006 A		01/05/2011	PRAGER MCCARTHY & SEALY		102,998	100,000	99,766	99,814						99,814		3,184	3,184	1,877	08/01/2022
890680-DH-1	TOPEKA KS COMB UTIL IMPT 2006 A		02/01/2011	PRAGER MCCARTHY & SEALY		648,497	630,000	633,704	632,300		(33)		(33)		632,267		16,230	16,230	14,011	08/01/2023
890630-EK-8	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		07/29/2011	PRAGER MCCARTHY & SEALY		112,316	100,000	107,636	106,088		(315)		(315)		105,773		6,543	6,543	3,361	06/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
16674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		05/01/2011	Various		575,000	575,000	575,000	575,000						575,000				17,926	05/01/2012
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		01/12/2011	Various		8,688,000	18,100,000	9,465,824	9,875,516						9,875,516		(1,187,516)	(1,187,516)		08/01/2033
89546R-FG-4	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		10/01/2011	MATURED		5,340,000	5,340,000	5,742,735	5,396,995		(56,995)		(56,995)		5,340,000				267,000	10/01/2011
897721-KK-1	TROY STATE UNIV SYS AL GEN STUD FEE 07		03/29/2011	MORGAN KEEGAN & COMPANY, INC.		1,031,680	1,000,000	961,639	962,306		420		420		962,726		68,954	68,954	20,833	11/01/2025
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		07/01/2011	CALLED @ 100.00000000		630,000	630,000	630,000	630,000						630,000				27,607	12/01/2027
899111-CC-0	TULARE CITY CA PUB FIN LSE CAP FAC 08		09/21/2011	STONE & YOUNGBERG		4,748,473	4,595,000	4,700,041	4,648,118		(4,532)		(4,532)		4,643,586		104,887	104,887	243,551	04/01/2032
89952P-AH-8	TULSA CNTY OK INDL LEASE OWASSO 08		11/18/2011	BOSC, INC.		4,041,929	3,945,000	4,135,070	4,016,979		(38,226)		(38,226)		3,978,753		63,176	63,176	193,743	09/01/2012
89952P-AK-1	TULSA CNTY OK INDL LEASE OWASSO 08		11/30/2011	BOSC, INC.		2,403,200	2,245,000	2,472,957	2,358,598		(37,869)		(37,869)		2,320,729		82,471	82,471	139,831	09/01/2013
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		07/01/2011	CALLED @ 100.00000000		710,000	710,000	710,000	710,000						710,000				46,860	07/01/2014
901182-AA-3	TWELVE OAKS IMPT DIST AL SPL ASSMT 08		05/01/2011	CALLED @ 100.00000000		45,000	45,000	43,975	38,730	5,310	10		5,320		44,050		950	950	1,755	05/01/2038
902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A		11/09/2011	MESIROW FINANCIAL, INC.		7,575,600	8,000,000	7,931,520	7,939,026		2,300		2,300		7,941,327		(365,727)	(365,727)	436,333	11/01/2027
914023-EL-6	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		01/03/2011	PRAGER MCCARTHY & SEALY		206,328	200,000	184,296	185,782		15		15		185,798		20,530	20,530	4,625	01/01/2021
914023-EN-2	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		12/08/2011	PRAGER MCCARTHY & SEALY		103,888	100,000	90,022	91,048		515		515		91,563		12,325	12,325	6,525	01/01/2023
914023-EP-7	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		11/18/2011	PRAGER MCCARTHY & SEALY		463,574	450,000	399,247	404,695		2,126		2,126		406,821		56,752	56,752	27,738	01/01/2024
914031-CC-1	UNIVERSITY OF AL BIRMINGHAM 01		10/01/2011	MATURED		930,000	930,000	953,808	932,226		(2,226)		(2,226)		930,000				46,500	10/01/2011
914084-RC-4	UNIVERSITY OF AR UALR CAP IMPT 04B		02/14/2011	PRAGER MCCARTHY & SEALY		328,835	315,000	298,470	299,984		133		133		300,117		28,718	28,718	2,993	12/01/2021
914084-KV-9	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		12/01/2011	MATURED		1,000,000	1,000,000	1,076,660	1,008,368		(8,368)		(8,368)		1,000,000				50,000	12/01/2011
914084-KX-5	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		12/01/2011	CALLED @ 100.00000000		1,155,000	1,155,000	1,264,760	1,167,110		(12,110)		(12,110)		1,155,000				63,525	12/01/2013
914084-KY-3	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		12/01/2011	CALLED @ 100.00000000		1,440,000	1,440,000	1,563,437	1,453,680		(13,680)		(13,680)		1,440,000				79,200	12/01/2014
914084-KZ-0	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		12/01/2011	CALLED @ 100.00000000		1,420,000	1,420,000	1,527,451	1,431,967		(11,967)		(11,967)		1,420,000				78,100	12/01/2015
914084-LB-2	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		12/01/2011	CALLED @ 100.00000000		1,195,000	1,195,000	1,294,687	1,213,648		(18,648)		(18,648)		1,195,000				65,725	12/01/2017
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		12/01/2011	Various		2,147,501	2,000,000	2,023,874	2,012,752		(1,490)		(1,490)		2,011,262		136,239	136,239	70,581	11/01/2021
91412F-PL-5	UNIVERSITY OF CA LTD PROJ 2004 A		09/20/2011	PRAGER MCCARTHY & SEALY		1,122,030	1,100,000	1,100,000	1,100,000						1,100,000		22,030	22,030	40,818	05/15/2027
91412G-CB-9	UNIVERSITY OF CA MULTI PURP 03 Q		09/01/2011	CALLED @ 101.00000000		4,676,300	4,630,000	4,612,097	4,612,527		670		670		4,613,197		63,103	63,103	231,500	09/01/2023
91412G-CG-8	UNIVERSITY OF CA MULTI PURP 03 Q		09/01/2011	CALLED @ 101.00		90,900	90,000	89,652	89,660		13		13		89,673		1,227	1,227	4,500	09/01/2023
914115-VA-5	UNIVERSITY OF CENTRAL AR 07		02/23/2011	Various		1,060,094	1,030,000	1,036,602	1,034,807		(92)		(92)		1,034,715		25,379	25,379	14,764	11/01/2023
914119-GD-8	UNIVERSITY OF CINCINNATI OH RCPT 04 D		08/03/2011	PRAGER MCCARTHY & SEALY		2,636,871	2,490,000	2,464,448	2,438,097		2,544		2,544		2,440,641		196,230	196,230	78,366	06/01/2020
914119-GE-6	UNIVERSITY OF CINCINNATI OH RCPT 04 D		12/06/2011	PRAGER MCCARTHY & SEALY		3,483,864	3,245,000	3,092,452	3,096,820		10,277		10,277		3,107,096		376,768	376,768	157,563	06/01/2021
914119-GF-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		11/17/2011	PRAGER MCCARTHY & SEALY		1,120,684	1,050,000	1,033,704	1,038,133		710		710		1,038,842		81,841	81,841	48,615	06/01/2022
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A		11/15/2011	PRAGER MCCARTHY & SEALY		224,874	200,000	205,591	201,592		(232)		(232)		201,361		23,513	23,513	14,639	06/01/2020
914174-BG-1	UNIVERSITY OF CO HOSP AUTH HOSP 01A		11/15/2011	CALLED @ 100.00000000		7,000,000	7,000,000	6,850,620	6,971,941		28,059		28,059		7,000,000				392,000	11/15/2031
914173-CA-5	UNIVERSITY OF CO HOSP AUTH HOSP 97A REF		11/09/2011	CALLED @ 100.00		3,300,000	3,300,000	3,058,869	3,147,159		9,995		9,995		3,157,154		142,846	142,846	170,363	11/15/2022
914353-DU-8	UNIVERSITY OF IL BRD OF TRUSTEES 91		04/01/2011	MATURED		9,270,000	9,270,000	2,241,393	9,105,270		164,730		164,730		9,270,000					04/01/2011
914331-EH-2	UNIVERSITY OF IL COP INTEGRATE PROJ 01		04/01/2011	CALLED @ 100.00000000		4,580,000	4,580,000	4,895,791	4,589,707		(9,707)		(9,707)		4,580,000				123,088	10/01/2011
914331-EN-9	UNIVERSITY OF IL COP UTIL INFRA PROJ 01A		08/15/2011	CALLED @ 100.00000000		2,970,000	2,970,000	3,213,718	2,988,629		(18,463)		(18,463)		2,970,165		(165)	(165)	159,638	08/15/2013
914331-EP-4	UNIVERSITY OF IL COP UTIL INFRA PROJ 01A		08/15/2011	CALLED @ 100.00000000		2,000,000	2,000,000	2,149,840	2,013,034		(12,918)		(12,918)		2,000,116		(116)	(116)	107,500	08/15/2014
914325-AV-7	UNIVERSITY OF ILLINOIS COP 07A		03/11/2011	RAYMOND JAMES & ASSOCIATES, INC.		3,176,406	3,505,000	3,206,451	3,209,809		2,275		2,275		3,212,084		(35,678)	(35,678)	74,299	10/01/2027
914391-ZE-0	UNIVERSITY OF LOUISVILLE KY 2008A		12/29/2011	Various		3,198,329	2,830,000	2,852,753	2,848,144		(1,656)		(1,656)		2,846,487		351,842	351,842	146,261	09/01/2021
914391-ZF-7	UNIVERSITY OF LOUISVILLE KY 2008A		12/28/2011	PRAGER MCCARTHY & SEALY		228,248	200,000	200,636	200,507		(57)		(57)		200,450		27,798	27,798	12,050	09/01/2022
914399-JB-7	UNIVERSITY OF MAINE SYS REV 2007		07/14/2011	PRAGER MCCARTHY & SEALY		156,605	150,000	146,471	146,923		78		78		147,001		9,603	9,603	5,963	03/01/2026
914641-YV-1	UNIVERSITY OF NE LINCOLN MEM STAD 04A		01/25/2011	PRAGER MCCARTHY & SEALY		103,514	100,000	96,886	97,674		11		11		97,685		5,829	5,829	3,708	11/01/2024
914641-C7-8	UNIVERSITY OF NE-KEARNEY STUD FEES 06		06/06/2011	Various		1,005,086	950,000	965,077	958,403		(614)		(614)		957,789		47,297	47,297	40,843	07/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
914641-ZT-5	UNIVERSITY OF NE-LINCOLN PKG PROJ 05		06/21/2011	Various		2,454,292	2,360,000	2,356,814	2,357,402		70		70		2,357,472		96,820	96,820	58,085	06/01/2025
914641-J8-9	UNIVERSITY OF NE-LINCOLN STUD FEES 08A		02/01/2011	PRAGER MCCARTHY & SEALY		198,766	200,000	197,004	197,294		11		11		197,305		1,461	1,461	9,825	07/01/2028
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF		05/11/2011	PRAGER MCCARTHY & SEALY		459,324	450,000	442,566	444,093		81		81		444,175		15,149	15,149	10,076	06/01/2024
914857-AV-9	UNIVERSITY OF SC ED FACS 2005 A REF		09/22/2011	RICE FINANCIAL PRODUCTS CO		1,947,266	1,830,000	1,840,992	1,836,037		(827)		(827)		1,835,210		112,057	112,057	67,710	06/01/2025
914857-AW-7	UNIVERSITY OF SC ED FACS 2005 A REF		12/14/2011	PRAGER MCCARTHY & SEALY		642,880	600,000	602,139	601,175		(210)		(210)		600,965		41,915	41,915	28,200	06/01/2026
914857-AX-5	UNIVERSITY OF SC ED FACS 2005 A REF		04/06/2011	JANNEY MONTGOMERY SCOTT		266,992	275,000	275,309	275,170		(9)		(9)		275,161		(8,169)	(8,169)	4,469	06/01/2027
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04		07/14/2011	WELLS FARGO BROKERAGE SERVICES		1,555,412	1,455,000	1,532,903	1,485,983		(4,872)		(4,872)		1,481,111		74,301	74,301	60,242	03/15/2020
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		07/01/2011	CALLED @ 100.00000000		35,000	35,000	35,035	35,019		(1)		(1)		35,018		(18)	(18)	1,706	07/01/2023
917547-NB-3	UTAH ST BLDG OWNERSHIP AUTH LEASE 01A		11/15/2011	CALLED @ 100.00000000		3,350,000	3,350,000	3,493,246	3,375,800		(25,800)		(25,800)		3,350,000				167,500	05/15/2013
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 2007 B		02/04/2011	PRAGER MCCARTHY & SEALY		201,780	200,000	172,219	174,530		122		122		174,652		27,128	27,128	6,463	10/01/2025
918828-AA-2	VAL VERDE CA SCH DIST SPL TAX 98A		10/01/2011	CALLED @ 100.00000000		695,000	695,000	695,000	695,000						695,000				41,353	10/01/2013
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07		05/01/2011	CALLED @ 100.00000000		295,000	295,000	295,000	231,074	63,927			63,927		295,000				17,553	05/01/2037
924160-6K-5	VERMONT ED HLTH HOSP FLETCHER 04A		07/25/2011	PRAGER MCCARTHY & SEALY		108,046	100,000	106,263	102,795		(383)		(383)		102,413		5,633	5,633	3,292	12/01/2018
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B		11/01/2011	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,715	11/01/2022
927781-GR-9	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		09/16/2011	Various		12,067,581	11,330,000	11,330,000	11,330,000						11,330,000		737,581	737,581	505,127	09/01/2024
927781-GS-7	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		08/03/2011	CITIGROUP GLOBAL MARKETS		13,296,780	12,600,000	12,553,380	12,559,190		1,201		1,201		12,560,391		736,389	736,389	532,425	09/01/2025
927781-GT-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		11/16/2011	PRAGER MCCARTHY & SEALY		411,864	400,000	396,964	397,312		31		31		397,343		14,521	14,521	10,640	09/01/2026
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		11/15/2011	PRAGER MCCARTHY & SEALY		244,783	230,000	227,309	227,594		75		75		227,669		17,114	17,114	11,429	09/01/2027
92812U-GT-9	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-4		07/01/2011	MATURED		3,290,000	3,290,000	3,281,940	3,289,193		807		807		3,290,000				128,310	07/01/2011
92817S-KJ-6	VIRGINIA PUB SCH AUTH SCH FING 09 A		08/01/2011	MATURED		6,355,000	6,355,000	6,889,900	6,487,379		(132,379)		(132,379)		6,355,000				317,750	08/01/2011
92813H-LJ-3	VIRGINIA ST HSG DEV AUTH		01/01/2011	CALLED @ 100.00		1,420,000	1,420,000	1,429,642	1,420,000						1,420,000				20,413	04/01/2012
937416-BA-2	WASHINGTON CA UNI SCH DIST YOLO COP 07		10/17/2011	PRAGER MCCARTHY & SEALY		181,630	170,000	173,505	172,469		(262)		(262)		172,207		9,423	9,423	10,365	08/01/2024
93978E-FT-4	WASHINGTON HLTH SWEDISH HLTH 98		12/22/2011	CALLED @ 100.00		2,925,000	2,925,000	2,767,476	2,845,889		9,456		9,456		2,855,345		69,655	69,655	165,313	11/15/2018
943113-JV-3	WAUKESHA WI WTRWKS SYS 2006		09/21/2011	PRAGER MCCARTHY & SEALY		411,996	380,000	394,083	388,558		(883)		(883)		387,675		24,321	24,321	17,431	10/01/2026
95308R-AP-4	WEST HARRIS CNTY TX REGL WTR SYS 03		02/15/2011	PRAGER MCCARTHY & SEALY		910,809	860,000	909,106	876,285		(681)		(681)		875,604		35,205	35,205	7,525	12/15/2019
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2011	CALLED @ 103.00000000		355,350	345,000	345,000	345,000						345,000		10,350	10,350	29,325	09/02/2017
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2011	Various		323,000	320,000	320,000	320,000						320,000		3,000	3,000	26,880	09/02/2012
95640E-FY-6	WEST VALLEY CITY UT MUN BLDG LSE 06A		01/21/2011	PRAGER MCCARTHY & SEALY		429,594	425,000	426,993	426,235		(13)		(13)		426,221		3,373	3,373	18,859	08/01/2022
95640T-AR-3	WEST VALLEY CITY UT SALES TAX 01A		07/15/2011	CALLED @ 100.00000000		3,410,000	3,410,000	3,305,245	3,398,999		11,001		11,001		3,410,000				170,500	07/15/2021
95648M-CA-5	WEST VIRGINIA ECON CORR JUV SFTY 02A		07/29/2011	PRE-REFUNDING		1,292,323	1,310,000	1,284,599	1,291,729		583		583		1,292,312		11	11	43,303	06/01/2026
956622-YN-8	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D		03/16/2011	PRAGER MCCARTHY & SEALY		106,500	100,000	97,026	97,227		27		27		97,254		9,246	9,246	4,330	06/01/2028
956622-YP-3	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D		02/09/2011	PRAGER MCCARTHY & SEALY		380,577	375,000	375,000	375,000						375,000		5,577	5,577	13,930	06/01/2033
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2011	CALLED @ 100.00000000		150,000	150,000	149,250	150,000						150,000				9,563	01/01/2016
963131-AA-5	WHEELING JESUIT UNIV WV 06C		08/03/2011	CREWS & ASSOC.		18,365,300	21,355,000	20,234,503	17,885,667	2,456,122	23,071		2,479,193		20,364,860		(1,999,560)	(1,999,560)	1,112,536	06/01/2032
963864-EQ-2	WHITE HOUSE TN UTIL DIST WTRWKS 78		01/01/2011	MATURED		535,000	535,000	535,000	535,000						535,000				19,394	01/01/2011
971673-DG-0	WILMINGTON NC COP 2004		12/07/2011	PRAGER MCCARTHY & SEALY		810,591	750,000	777,915	761,863		(2,520)		(2,520)		759,343		51,247	51,247	45,886	09/01/2024
97710N-PZ-3	WISCONSIN HLTH & ED FAC CONCORDIA		10/01/2011	CALLED @ 100.00000000		305,000	305,000	292,870	299,976		777		777		300,754		4,246	4,246	15,631	10/01/2018
97710V-F5-2	WISCONSIN HLTH & ED FROEDTERT HLTH 01		10/01/2011	CALLED @ 101.00000000		1,095,850	1,085,000	1,052,175	1,078,443		6,557		6,557		1,085,000		10,850	10,850	58,319	10/01/2030
97710A-FY-5	WISCONSIN HLTH & ED WHEATON FRAN 93		01/21/2011	CALLED @ 100.00000000		10,820,000	10,820,000	10,211,050	10,527,372		10,985		10,985		10,538,357		281,643	281,643	281,320	08/15/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
977092-QF-5	WISCONSIN ST CLEAN WTR REV 2006 SER 2		06/01/2011	PRAGER MCCARTHY & SEALY		104,882	100,000	99,516	99,599		9		9		99,608		5,274	5,274	2,313	06/01/2024
3199999. Subtotal - Bonds - U.S. Special Revenues						3,146,298,389	3,221,590,216	3,071,531,196	3,075,760,049	7,830,637	(10,469,219)	3,502,974	(6,141,556)		3,082,354,347		63,944,041	63,944,041	96,026,167	XXX
002819-AB-6	ABBOTT LABORATORIES		09/09/2011	WELLS FARGO BROKERAGE SERVICES		7,181,520	6,000,000	5,814,569	5,852,204		12,417		12,417		5,864,621		1,316,899	1,316,899	265,067	11/30/2017
002824-AX-8	ABBOTT LABORATORIES		03/29/2011	ROYAL BANK OF SCOTLAND PLC		12,205,200	12,000,000	11,987,760	11,989,131		583		583		11,989,715		215,485	215,485	111,600	05/27/2015
04541G-EU-2	ABSHE 2003-HE4 M1 RMBS		12/15/2011	SCHEDULED REDEMPTION		1,891,227	1,891,227	1,893,000	1,891,308		(82)		(82)		1,891,227				16,852	08/15/2033
14975T-AA-6	ABSN 2006-HE5, A1 RMBS	F	12/31/2010	VARIOUS			(1,238,741)													07/27/2036
003890-AC-4	ACADEMIC FIN CORP SR - TRUST 2005 - SER		06/13/2011	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				64,123	06/01/2042
00432C-AD-3	ACCESS GROUP, INC. ABS		11/25/2011	SCHEDULED REDEMPTION		3,055,047	3,055,047	2,715,822			339,225		339,225		3,055,047				10,983	05/25/2029
00432C-BG-5	ACCESS GROUP, INC. ABS		10/26/2011	SCHEDULED REDEMPTION		499,631	499,631	468,404			31,227		31,227		499,631				655	04/25/2029
00432C-DH-1	ACCESS GROUP, INC. ABS		11/25/2011	SCHEDULED REDEMPTION		5,242,409	5,242,409	4,931,141			311,268		311,268		5,242,409				11,100	08/25/2026
004421-BH-5	ACE 2002-HE3, M1 RMBS		12/27/2011	SCHEDULED REDEMPTION		693,473	693,473	696,507	696,030		(2,557)		(2,557)		693,473				9,077	10/25/2032
004421-EX-7	ACE 2004-OP1, M2 RMBS		12/27/2011	SCHEDULED REDEMPTION		812,194	812,194	808,894	551,649	259,082	1,463		260,545		812,194				7,599	04/25/2034
004421-JX-2	ACE 2004-RM2 M2 RMBS		12/27/2011	SCHEDULED REDEMPTION		874,603	874,603	877,336	875,779		(1,176)		(1,176)		874,603				4,685	01/25/2035
004406-AA-2	ACE 2006-GP1, A RMBS		12/27/2011	SCHEDULED REDEMPTION		663,853	663,853	663,853	499,391	164,462			164,462		663,853				1,514	02/25/2031
00442B-AD-3	ACE 2006-HE4, A2C RMBS		12/27/2011	Various		331,714	331,714	209,410	116,633	104,592	122,730	13,595	213,728		331,714				834	10/25/2036
00442B-AE-1	ACE 2006-HE4, A2D RMBS		12/27/2011	Various		1,246,063	1,246,063	815,666	444,628	404,756	443,663	46,984	801,435		1,246,063				3,705	10/25/2036
00441Y-AC-6	ACE 2006-OP2, A2B RMBS		12/27/2011	SCHEDULED REDEMPTION		1,333,246	1,333,246	1,210,511	1,333,246						1,333,246				2,654	08/25/2036
00508X-AD-6	ACTUANT CORPORATION		08/16/2011	BANK OF AMERICA		1,818,538	1,805,000	1,819,163	1,818,108		(1,641)		(1,641)		1,816,467		2,070	2,070	84,108	06/15/2017
000886-AB-7	ADC TELECOMMUNICATIONS 3.065000% 06/15/2		01/24/2011	TENDER OFFER		4,707,000	4,707,000	4,438,159	4,577,308		3,237		3,237		4,580,545		126,455	126,455	4,348	06/15/2013
00724F-AB-7	ADOBE SYSTEMS INC		11/02/2011	WELLS FARGO BROKERAGE SERVICES		5,427,450	5,000,000	4,920,300	4,925,035		5,693		5,693		4,930,728		496,722	496,722	300,833	02/01/2020
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		11/01/2011	SCHEDULED REDEMPTION		79,412	79,412	49,710	73,492		5,919		5,919		79,412					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		11/01/2011	SCHEDULED REDEMPTION		218,368	218,368	136,693	202,090		16,278		16,278		218,368					03/01/2017
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		12/30/2011	SCHEDULED REDEMPTION		13,172	13,172	13,318			(146)		(146)		13,172				286	12/17/2017
05377R-AB-0	AESOP FUNDING II LLC ABS		08/23/2011	Various		8,015,625	7,500,000	8,327,344	8,253,904		(300,498)		(300,498)		7,953,406		62,219	62,219	477,137	10/20/2013
05377R-AC-8	AESOP FUNDING II LLC ABS		08/04/2011	Various		16,980,632	15,918,000	17,172,208	17,079,830		(207,197)		(207,197)		16,872,633		107,998	107,998	342,783	02/20/2014
008252-AL-2	AFFILIATED MANAGERS GROU 3.950000% 08/15		03/29/2011	Various		7,963,881	6,900,000	6,808,914	6,803,585		(570)		(570)		6,803,015		1,160,866	1,160,866	170,113	08/15/2038
00828D-AJ-0	AFFINION GROUP INC		11/15/2011	DEUTSCHE BANK SECURITIES		2,141,735	2,393,000	2,475,861	2,431,850		(11,057)		(11,057)		2,420,792		(279,057)	(279,057)	300,421	10/15/2015
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		12/30/2011	SCHEDULED REDEMPTION		32,273	32,273	32,382			(109)		(109)		32,273				86,399	10/09/2016
001084-AM-4	AGCO CORP 1.250000% 12/15/2036		03/29/2011	Various		5,483,056	3,750,000	3,614,737	3,615,099		(285)		(285)		3,614,814		1,868,242	1,868,242	10,854	12/15/2036
00846U-AC-5	AGILENT TECHNOLOGIES INC		11/16/2011	CANTOR, FITZGERALD & CO.		5,318,010	4,500,000	4,099,089	4,176,535		33,028		33,028		4,209,564		1,108,446	1,108,446	308,750	11/01/2017
00846U-AF-8	AGILENT TECHNOLOGIES INC		11/09/2011	CANTOR, FITZGERALD & CO.		7,081,830	7,000,000	6,987,050	6,988,928		3,726		3,726		6,992,654		89,176	89,176	230,903	07/15/2013
011903-CL-3	ALASKA INDL DEV & EXPT LK DOROTHY 06		12/01/2011	CALLED @ 100.00000000		975,000	975,000	971,987	972,252		60		60		972,312		2,688	2,688	48,750	12/01/2035
012348-AC-2	ALBANY INTL CORP 2.250000% 03/15/2026		03/29/2011	GOLDMAN, SACHS & CO.		2,291,928	2,400,000	2,283,040	2,208,000	148,533	4,770		153,303		2,361,303		(69,375)	(69,375)	29,400	03/15/2026
01449J-AA-3	ALERE INC 3.000% 5/15/2016		03/29/2011	Various		3,358,425	3,000,000	3,000,000	3,000,000						3,000,000		358,425	358,425	31,125	05/15/2016
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2		03/03/2011	Various		2,947,150	1,750,000	1,929,704	1,876,131		(4,171)		(4,171)		1,871,960		1,075,191	1,075,191	15,554	06/01/2014
018490-AL-6	ALLERGAN INC 1.500000% 04/01/2026		03/21/2011	Various		9,300,928	8,310,000	8,481,609	8,244,511		(15,299)		(15,299)		8,229,212		1,071,716	1,071,716	57,462	04/01/2026
018581-AD-0	ALLIANCE DATA SYSTEMS CO 1.750000% 08/01		03/29/2011	Various		8,736,004	7,500,000	7,526,351	7,524,634		(2,387)		(2,387)		7,522,247		1,213,757	1,213,757	83,655	08/01/2013
018804-AP-9	ALLIANT TECHSYSTEMS INC		11/14/2011	ROYAL BANK OF SCOTLAND PLC		695,250	675,000	703,688	694,406	8,657	(2,573)		6,083		700,490		(5,240)	(5,240)	54,656	09/15/2020
018804-AN-4	ALLIANT TECHSYSTEMS INC 2.750000% 09/15/		03/29/2011	GOLDMAN, SACHS & CO.		4,551,411	4,550,000	4,589,040	4,564,821		(5,224)		(5,224)		4,559,597		(8,186)	(8,186)	68,124	09/15/2011
018804-AK-0	ALLIANT TECHSYSTEMS INC 3.000000% 08/15/		03/29/2011	GOLDMAN, SACHS & CO.		684,731	625,000	647,836	636,724		(777)		(777)		635,948		48,783	48,783	11,771	08/15/2024
01958X-BD-8	ALLIED WASTE NORTH AMER		02/15/2011	MATURED		5,605,000	5,605,000	5,632,006	5,606,941		(1,941)		(1,941)		5,605,000				161,144	02/15/2011
01958X-BR-7	ALLIED WASTE NORTH AMER		05/15/2011	CALLED @ 103.56300000		10,356,300	10,000,000	10,800,000	10,483,506		(126,575)		(126,575)		10,356,931		(631)	(631)	356,250	05/15/2016
471109-AB-4	ALLTRISTA CORP		12/07/2011	DEUTSCHE BANK SECURITIES		2,145,000	2,000,000	1,965,000	1,967,231		3,947		3,947		1,971,177		173,823	173,823	167,083	05/01/2017
02005G-AD-7	ALLY AUTO RECEIVABLES TRUST		04/01/2011	Various		25,838,868	25,000,000	26,310,548	26,225,030		(131,797)		(131,797)		26,093,232		(254,365)	(254,365)	235,104	12/15/2014
02005L-AD-6	ALLY AUTO RECEIVABLES TRUST		07/21/2011	Various		25,362,890	24,750,000	25,128,623	25,110,553		(65,986)		(65,986)		25,044,567		318,323	318,323	297,564	05/15/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
02005P-AD-7	ALLY AUTO RECEIVABLES TRUST		06/10/2011	CITIGROUP GLOBAL MARKETS		10,010,938	10,000,000	9,998,163	9,998,230		226		226		9,998,456		12,482	12,482	67,500	12/15/2015
02005P-AB-1	ALLY AUTO RECEIVABLES TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		1,341,009	1,341,009	1,341,737			(727)		(727)		1,341,009				2,110	02/15/2013
02005T-AB-3	ALLY AUTO RECEIVABLES TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		2,740,587	2,740,587	2,742,441			(1,854)		(1,854)		2,740,587				4,905	10/15/2013
02005N-AB-6	ALLY FINANCIAL INC		08/15/2011	ROYAL BANK OF SCOTLAND PLC		1,435,000	1,400,000	1,388,786	1,390,453		1,257		1,257		1,391,710		43,290	43,290	118,224	02/12/2015
02005N-AE-0	ALLY FINANCIAL INC		08/12/2011	OPPENHEIMER & CO. INC		938,125	950,000	934,040	934,893		711		711		935,604		2,521	2,521	70,089	03/15/2020
02005N-AJ-9	ALLY FINANCIAL INC		12/09/2011	Various		7,398,750	7,500,000	7,900,980	2,974,171		(27,307)		(27,307)		7,874,364		(475,614)	(475,614)	681,875	09/15/2020
02076X-AB-8	ALPHA NATURAL RESOURCES		08/10/2011	MORGAN STANLEY DEAN WITTER		766,000	800,000	806,000			(216)		(216)		805,784		(39,784)	(39,784)	9,867	06/01/2019
0258M0-DA-4	AMER EXPRESS CREDIT CO		09/14/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		6,084,480	6,000,000	5,964,960	5,966,927		4,750		4,750		5,971,678		112,802	112,802	167,750	09/15/2015
02364W-AH-8	AMERICA MOVIL SAB DE CV	F	03/03/2011	DIRECT		140	140	157							157		(17)	(17)		01/15/2015
02364W-AU-9	AMERICA MOVIL SAB DE CV	F	04/15/2011	ROYAL BANK OF SCOTLAND PLC		10,330,500	10,000,000	9,978,700	9,981,685		1,207		1,207		9,982,892		347,608	347,608	201,389	03/30/2015
02369A-AG-3	AMERICAN ACHIEVEMENT COR		05/06/2011	Various		4,728,125	5,000,000	5,095,625	4,074,008	4,533	(4,642)		(108)		5,088,900		(360,775)	(360,775)	266,966	04/15/2016
025676-AJ-6	AMERICAN EQUITY INVESTME 3.500000% 09/15		03/29/2011	Various		2,398,020	2,000,000	2,010,500	2,009,960		(492)		(492)		2,009,468		388,552	388,552	34,514	09/15/2015
02666Q-G6-4	AMERICAN HONDA FINANCE		07/22/2011	CANTOR, FITZGERALD & CO.		3,060,630	3,000,000	3,033,660	3,032,052		(3,705)		(3,705)		3,028,347		32,283	32,283	63,750	09/21/2015
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		01/18/2011	Various		6,401,740	6,388,909	6,428,840	6,402,349		(1,153)		(1,153)		6,401,196		544	544	44,062	09/06/2013
03061L-AC-7	AMERICREDIT AUTOMOBILE RECEIVA		08/10/2011	MORGAN STANLEY DEAN WITTER		11,128,666	10,780,000	11,271,838	11,251,307		(122,517)		(122,517)		11,128,790		(124)	(124)	261,711	07/06/2017
03064F-AM-5	AMERICREDIT AUTOMOBILE RECEIVA		04/13/2011	WELLS FARGO		5,000,000	5,000,000	4,999,206	4,999,251		110		110		4,999,361		639	639	22,930	04/08/2015
03064F-AQ-6	AMERICREDIT AUTOMOBILE RECEIVA		06/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,432,675	4,423,000	4,422,444	4,422,468		96		96		4,422,564		10,111	10,111	45,721	10/08/2015
03064G-AB-7	AMERICREDIT AUTOMOBILE RECEIVA		02/25/2011	Various		7,418,410	7,400,000	7,427,172	7,419,631		(3,034)		(3,034)		7,416,597		1,813	1,813	20,829	02/06/2014
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA ABS		01/18/2011	Various		5,282,828	5,304,058	5,078,636	5,159,973		7,905		7,905		5,167,878		114,950	114,950	2,026	10/06/2013
03063E-AE-7	AMERICREDIT AUTOMOBILE RECEIVA ABS		08/06/2011	Various		4,106,402	4,045,742	4,227,800	4,176,184		(72,251)		(72,251)		4,103,933		2,469	2,469	126,641	04/07/2014
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIVA ABS		06/10/2011	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	3,998,946	3,999,039		158		158		3,999,198		802	802	42,387	09/08/2015
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIVA ABS		01/06/2011	Various		22,367,330	21,605,460	22,442,671	22,171,362		(3,222)		(3,222)		22,168,140		199,189	199,189	112,869	06/06/2014
030615-AF-5	AMERICREDIT PRIME AUTOMOBILE R ABS		12/08/2011	SCHEDULED REDEMPTION		389,520	389,520	407,703	403,114		(13,594)		(13,594)		389,520				21,151	02/10/2014
030616-AF-3	AMERICREDIT PRIME AUTOMOBILE R ABS		01/18/2011	Various		12,796,697	12,400,568	12,683,456	12,531,886		(4,234)		(4,234)		12,527,652		269,045	269,045	78,173	03/08/2016
030981-AD-6	AMERIGAS PARTNERS L.P.		01/05/2011	WELLS FARGO		4,162,000	4,000,000	4,130,000	4,110,000	10,129	(1,518)		8,611		4,118,611		43,389	43,389	40,278	05/20/2015
031162-BB-5	AMGEN INC		08/15/2011	ROYAL BANK OF SCOTLAND PLC		5,491,450	5,000,000	4,997,600	4,997,756		126		126		4,997,882		493,568	493,568	208,125	03/15/2020
031162-ZZ-6	AMGEN INC .125000% 02/01/2011		01/01/2011	VARIOUS		1,498,510	1,500,000	1,498,510	1,498,510						1,498,510					02/01/2011
031162-AQ-3	AMGEN INC .375000% 02/01/2013		03/29/2011	Various		15,376,200	15,500,000	14,541,085	15,059,340		50,086		50,086		15,109,426		266,774	266,774	38,333	02/01/2013
031652-BC-3	AMKOR TECHNOLOGIES INC		08/17/2011	OPPENHEIMER & CO. INC		2,506,250	2,500,000	2,506,250	2,505,930		(599)		(599)		2,505,330		920	920	149,036	05/01/2018
02005A-AF-5	AMOT 10 - 2 A ABS		09/14/2011	Various		27,152,345	25,000,000	24,995,275	24,995,858		646		646		24,996,504		2,155,841	2,155,841	903,126	04/15/2017
03210@-AA-6	AMPLIFON S.P.A. 5YR	F	08/02/2011	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				317,500	08/02/2011
03216N-AD-5	AMSCAN HOLDINGS INC		06/15/2011	PRINCERIDGE HOLDINGS		2,542,500	2,500,000	2,097,508	2,293,527		24,305		24,305		2,317,831		224,669	224,669	138,238	05/01/2014
032346-AF-5	AMYLIN PHARMACEUTICALS 3.000000% 06/15/2		03/29/2011	GOLDMAN, SACHS & CO.		2,575,560	3,000,000	3,096,494	2,602,500	423,403	(2,099)		421,303		3,023,803		(448,243)	(448,243)	26,500	06/15/2014
035290-AJ-4	ANIXTER INTL INC 1.000000% 02/15/2013		03/29/2011	Various		4,425,730	3,600,000	3,532,124	3,549,225		3,353		3,353		3,552,578		873,152	873,152	22,072	02/15/2013
038521-AD-2	ARAMARK CORP		08/15/2011	JEFFERIES & COMPANY, INC.		1,275,000	1,250,000	1,303,125	1,271,426		(6,137)		(6,137)		1,265,289		9,711	9,711	111,267	02/01/2015
039380-AB-6	ARCH COAL INC		08/17/2011	BANK OF AMERICA		3,807,375	3,550,000	3,720,125	3,701,361		(18,193)		(18,193)		3,683,168		124,207	124,207	328,745	08/01/2016
039380-AC-4	ARCH COAL INC		12/08/2011	OPPENHEIMER & CO. INC		2,040,000	2,000,000	2,055,000	1,000,000		(4,957)		(4,957)		2,050,043		(10,043)	(10,043)	194,944	10/01/2020
039483-AW-2	ARCHER DANIELS .875000% 02/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		6,926,283	6,300,000	6,067,050	6,148,877		11,652		11,652		6,160,530		765,753	765,753	34,606	02/15/2014
039686-AA-8	ARDAGH PACKAGING FINANCE	F	12/12/2011	CITIBANK		3,673,500	3,600,000	3,721,000	3,093,750	32,319	(16,945)		15,374		3,700,124		(26,624)	(26,624)	286,334	10/15/2017
040507-FG-5	ARIZONA HLTH FAC BLOOD SYS INC 2004		10/13/2011	PRAGER MCCARTHY & SEALY		198,630	200,000	192,426	194,139		268		268		194,407		4,223	4,223	9,949	04/01/2025
007036-PC-4	ARMT 2005-6A A22 RMBS		12/25/2011	SCHEDULED REDEMPTION		18,115	18,115	18,115	7,628	10,489	(2)		10,487		18,115				99	11/25/2035
007037-BL-7	ARMT 2007-1 5A4		01/13/2011	DISTRIBUTION		147									147		147	147		03/25/2037
04269Q-AC-4	ARRIS GROUP INC 2.000000% 11/15/2026		03/01/2011	OPPENHEIMER & CO. INC		2,157,500	2,000,000	1,909,375	1,913,710		783		783		1,914,494		243,006	243,006	12,111	11/15/2026
040104-MY-4	ARSI 2005-W1, A2 RMBS		12/27/2011	SCHEDULED REDEMPTION		730,895	730,895	730,895	409,406	321,488			321,488		730,895				2,145	05/25/2035
04013B-AB-8	ARSI 2006-M2, A2B RMBS		12/27/2011	Various		241,091	241,091	147,269	142,630		101,854	3,392	98,462		241,091				468	09/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
045086-AC-9	ASHTON WOODS USA/FINANCE		12/22/2011	GLEACHER DESCAP		795,600	1,040,000	447,200	577,200	59,960	130,067		190,026		767,226		28,374	28,374		06/30/2015
045167-BY-8	ASIAN DEVELOPMENT BANK	F	04/05/2011	TORONTO DOMINION SECURITIES (USA) INC.		5,057,000	5,000,000	4,981,300	4,984,690		1,595		1,595		4,986,285		70,715	70,715	59,358	07/15/2013
04541G-HX-3	ASSET BACKED SECURITIES CORP H RMBS		12/27/2011	SCHEDULED REDEMPTION		1,869,945	1,869,945	1,883,385	1,399,970	471,737	(1,762)		469,975		1,869,945				18,973	04/25/2034
00206R-AV-4	AT&T INC		08/12/2011	GOLDMAN, SACHS & CO.		28,006,460	27,250,000	27,166,615	27,173,157		9,906		9,906		27,183,062		823,398	823,398	713,420	08/15/2015
00206R-AW-2	AT&T INC		10/11/2011	Various		5,131,150	5,000,000	5,223,800			(7,129)		(7,129)		5,216,671		(85,521)	(85,521)	67,604	05/15/2016
04963J-AA-3	ATRIUM CDO, CLASS A LOANS CLO	F	10/27/2011	Various		6,061,781	6,061,781	5,747,351	5,823,955		256,743	18,918	237,825		6,061,781				40,219	06/27/2015
05329W-AJ-1	AUTONATION INC		08/17/2011	Various		5,802,500	5,500,000	5,430,726	5,434,364		4,482		4,482		5,438,846		363,654	363,654	312,844	04/15/2018
G0682#-AC-8	AVIS EUROPE PLC SER A GTD SR UNSECD NTS	F	06/09/2011	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				198,100	06/09/2011
002447-AA-8	AWAS AVIATION CAPITAL LT	F	12/21/2011	Various		8,028,509	7,995,280	8,074,819	4,956,250	73,526	(23,591)		49,936		8,049,755		(21,246)	(21,246)	583,223	10/15/2016
05523U-AA-8	BAE SYSTEMS HOLDINGS INC	R	12/15/2011	MATURED		5,000,000	5,000,000	5,400,100	5,147,614		(147,614)		(147,614)		5,000,000				320,000	12/15/2011
05946X-SC-8	BAFC 2005-B 3A3 RMBS		12/20/2011	SCHEDULED REDEMPTION		109,215	109,215	95,891	84,247		9,794		9,794		109,215				312	04/20/2035
059522-AB-8	BAFC 2007-C 6A2 RMBS		12/20/2011	SCHEDULED REDEMPTION		149,788	149,788	87,680			62,108		62,108		149,788				132	05/20/2047
059522-AC-6	BAFC 2007-C 7A1 RMBS		12/20/2011	SCHEDULED REDEMPTION		85,672	85,672	54,923			30,750		30,750		85,672				67	05/20/2047
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		12/01/2011	SCHEDULED REDEMPTION		2,143,132	2,143,132	2,137,774	2,139,401		3,731		3,731		2,143,132				74,316	09/26/2037
058498-AP-1	BALL CORP		08/10/2011	BANK OF AMERICA		168,000	160,000	160,000	160,000						160,000		8,000	8,000	9,900	09/15/2020
058498-AQ-9	BALL CORP		12/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,112,500	3,000,000	2,984,750	2,031,750	67,630	957		68,587		2,985,712		126,788	126,788	184,479	05/15/2021
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS CLO	E	10/25/2011	Various		88,838	88,838	81,681	83,762		5,126	50	5,076		88,838				371	07/25/2017
07386H-SQ-5	BALTA 2005-4 1A2 RMBS		12/27/2011	SCHEDULED REDEMPTION		620,385	620,385	620,967	620,500		(115)		(115)		620,385				1,876	04/25/2035
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2 ABS		11/18/2011	DISTRIBUTION		35									35		35			08/21/2027
06052D-AD-7	BANK OF AMERICA AUTO TRUST		03/10/2011	MORGAN STANLEY DEAN WITTER		25,898,438	25,000,000	26,164,063	25,999,820		(139,300)		(139,300)		25,860,520		37,918	37,918	220,000	06/15/2016
06052M-AD-7	BANK OF AMERICA AUTO TRUST		04/13/2011	Various		21,487,315	21,250,000	21,461,587	21,444,240		(23,476)		(23,476)		21,420,764		66,551	66,551	103,790	06/15/2017
06052D-AC-9	BANK OF AMERICA AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		30,771	30,771	30,900			(128)		(128)		30,771				181	07/15/2013
06052F-AC-4	BANK OF AMERICA AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		32,797	32,797	32,929			(132)		(132)		32,797				154	09/15/2013
06052F-AD-2	BANK OF AMERICA AUTO TRUST ABS		03/10/2011	WELLS FARGO		10,307,813	10,000,000	10,387,500	10,340,721		(42,707)		(42,707)		10,298,015		9,798	9,798	75,750	10/15/2016
06052G-AC-2	BANK OF AMERICA AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		648,027	648,027	650,562			(2,535)		(2,535)		648,027				2,391	12/15/2013
06052J-AC-6	BANK OF AMERICA AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		602,546	602,546	604,679			(2,133)		(2,133)		602,546				1,847	03/15/2014
06051G-DY-2	BANK OF AMERICA CORP		08/29/2011	J. P. MORGAN SECURITIES, INC.		4,345,160	4,000,000	3,977,800	3,984,172		2,829		2,829		3,987,001		358,159	358,159	234,361	05/15/2014
06051G-EC-9	BANK OF AMERICA CORP		08/25/2011	BANK OF AMERICA		9,830,000	10,000,000	9,964,200	9,965,618		1,859		1,859		9,967,477		(137,477)	(137,477)	668,750	07/01/2020
06051G-EE-5	BANK OF AMERICA CORP		06/01/2011	CITIBANK		10,690,500	10,000,000	9,926,400	9,926,548		2,353		2,353		9,928,901		761,599	761,599	269,271	01/05/2021
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		12/09/2011	Various		166	2,106,625	3,273							166		166			11/15/2026
063679-BV-5	BANK OF MONTREAL	A	08/12/2011	MORGAN STANLEY DEAN WITTER		26,586,750	25,000,000	25,000,000	25,000,000						25,000,000		1,586,750	1,586,750	490,833	06/09/2015
06406H-BS-7	BANK OF NEW YORK MELLON		09/20/2011	Various		8,218,570	8,000,000	7,997,600	7,997,627		324		324		7,997,951		220,619	220,619	157,361	01/15/2016
064149-A5-6	BANK OF NOVA SCOTIA	A	03/22/2011	RBC DOMINION SECURITIES		10,224,200	10,000,000	10,047,600	10,035,364		(3,940)		(3,940)		10,031,424		192,776	192,776	151,875	01/22/2013
064149-C3-9	BANK OF NOVA SCOTIA	A	06/21/2011	WARBURG DILLION READ LLC		15,186,300	15,000,000	14,979,000	14,981,958		3,323		3,323		14,985,281		201,019	201,019	198,167	07/26/2013
06415A-AA-1	BANK OF NOVA SCOTIA	A	07/26/2011	SCOTIA CAPITAL MARKETS (USA)		13,908,440	14,000,000	13,975,920	13,976,718		2,740		2,740		13,979,459		(71,019)	(71,019)	175,817	10/29/2015
06739G-BP-3	BARCLAYS BANK PLC	F	09/06/2011	CITIBANK		4,530,450	5,000,000	4,555,000	4,556,463		23,091		23,091		4,579,554		(49,104)	(49,104)	232,014	10/14/2020
06741C-AA-2	BARCLAYS BANK PLC	F	07/28/2011	Various		10,038,825	10,000,000	9,988,300	9,988,914		1,299		1,299		9,990,213		48,612	48,612	215,278	09/21/2015
067806-AD-1	BARNES GROUP INC 3.375000% 03/15/2027		03/29/2011	GOLDMAN, SACHS & CO.		1,801,853	1,750,000	2,082,461	1,791,563	117,700	(12,325)		105,375		1,896,937		(95,085)	(95,085)	32,156	03/15/2027
055381-AQ-0	BE AEROSPACE INC		08/17/2011	BANK OF AMERICA		2,160,000	2,000,000	2,110,000	2,102,467		(9,996)		(9,996)		2,092,471		67,529	67,529	194,083	07/01/2018
055381-AR-8	BE AEROSPACE INC		10/04/2011	Various		7,651,250	7,500,000	7,580,100	5,499,932		(968)		(968)		7,578,963		72,287	72,287	419,089	10/01/2020
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036		03/21/2011	Various		12,741,112	10,742,000	10,737,551	10,677,316		(8,227)		(8,227)		10,669,089		2,072,023	2,072,023	60,258	12/15/2036
085790-AQ-6	BERRY PLASTICS CORP		04/29/2011	BARCLAYS BANK		1,861,563	1,750,000	1,885,625			(6,889)		(6,889)		1,878,736		(17,173)	(17,173)	67,776	11/15/2015
086516-AF-8	BEST BUY 2.250000% 01/15/2022		03/29/2011	Various		2,553,450	2,500,000	2,830,912	2,500,000						2,500,000		53,450	53,450	39,688	01/15/2022
06846N-AA-2	BILL BARRETT CORP 5.000000% 03/15/2028		03/29/2011	GOLDMAN, SACHS & CO.		2,549,000	2,500,000	2,383,125	2,387,712		995		995		2,388,706		160,294	160,294	68,056	03/15/2028
09061G-AD-3	BIOMARIN PHARMACEUTICAL 1.875000% 04/23/		03/29/2011	Various		2,786,014	2,120,000	2,030,215	2,044,289		2,450		2,450		2,046,739		739,275	739,275	16,300	04/23/2017
090572-AP-3	BIO-RAD LABS		01/21/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,852,350	5,000,000	4,972,150	4,972,283		152		152		4,972,434		(120,084)	(120,084)	31,823	12/15/2020
064255-AC-6	BK TOKYO-MITSUBISHI UFJ	F	05/26/2011	Various		14,990,600	15,000,000	14,999,100	14,999,187		58		58		14,999,244		(8,644)	(8,644)	117,333	09/11/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
064255-AE-2	BK TOKYO-MITSUBISHI UFJ	F	07/19/2011	PARIBAS CAPITAL MARKETS		5,092,650	5,000,000	4,999,550			60		60		4,999,610		93,040	93,040	46,250	02/24/2014
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		10/15/2011	SCHEDULED REDEMPTION		2,505,347	2,505,347	2,505,347	2,505,347						2,505,347				31,135	07/17/2017
U09513-DU-0	BMW US CAPITAL LLC	R	12/22/2011	MATURED		15,000,000	15,000,000	15,410,100	15,175,802		(175,802)		(175,802)		15,000,000				637,500	12/22/2011
05567L-G6-8	BNP PARIBAS	F	05/24/2011	Various		13,733,855	13,500,000	13,926,655	13,916,561		(39,489)		(39,489)		13,877,072		(143,217)	(143,217)	265,326	03/11/2015
05572F-AA-1	BNP PARIBAS HOME LOAN	F	07/26/2011	Various		9,859,150	10,000,000	9,996,200	9,996,318		389		389		9,996,708		(137,558)	(137,558)	154,000	11/02/2015
05948K-F9-5	BOAA 2005-6 6A1 RMBS		12/01/2011	Various		1,384,853	1,384,853	1,346,948	1,363,623		36,311	15,080	21,231		1,384,853				40,029	07/25/2020
05949A-AY-6	BOAMS 2004-3 1A23		06/01/2011	SCHEDULED REDEMPTION		1,620,703	1,620,703	1,626,781	1,621,504		(801)		(801)		1,620,703				18,166	04/25/2034
05949A-TA-8	BOAMS 2004-8 1A18 RMBS		12/01/2011	SCHEDULED REDEMPTION		170,359	170,359	170,342			17		17		170,359				1,491	10/25/2034
97181#-HV-8	BORDERS GROUP SR SEC NTS		10/12/2011	Various		1,845,098	1,840,675	1,823,355	1,539,743	291,207	5,598		296,805		1,836,548		8,550	8,550	31,228	12/01/2017
099724-AG-1	BORGWARNER INC		06/17/2011	U.S. BANCORP PIPER JAFFRAY		2,069,320	2,000,000	2,039,460	2,039,083		(1,555)		(1,555)		2,037,527		31,793	31,793	70,917	09/15/2020
055650-BH-0	BP CAPITAL MARKETS PLC	F	10/27/2011	GOLDMAN, SACHS & CO.		10,678,800	10,000,000	10,400,900	10,336,913		(63,665)		(63,665)		10,273,248		405,552	405,552	442,396	03/10/2015
055650-BM-9	BP CAPITAL MARKETS PLC	F	08/11/2011	MATURED		10,000,000	10,000,000	9,149,200	9,535,745		464,255		464,255		10,000,000				155,000	08/11/2011
10600P-AA-5	BRAMER 2003-1	F	06/15/2011	Various		389,702	389,702	389,702	389,702						389,702				8,659	06/15/2011
10620N-BZ-0	BRAZOS HIGHER ED AUTH REV SR TRUST 1993		07/01/2011	DISTRIBUTION		1,165											1,165	1,165		06/01/2039
106238-MA-3	BRAZOS HIGHER ED AUTH STUD LN REV TRUST		07/07/2011	Various		13,972,452	15,000,000	14,206,500	14,242,649		5,694		5,694		14,248,343		(275,891)	(275,891)	115,033	06/01/2042
10620N-BP-2	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1		05/31/2011	CITIGROUP GLOBAL MARKETS		10,300,000	10,300,000	9,710,265	9,736,497		4,999		4,999		9,741,496		558,504	558,504	84,961	06/01/2043
106238-HX-9	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1		03/15/2011	CITIGROUP GLOBAL MARKETS		600,000	600,000	600,000	600,000						600,000				2,304	12/01/2037
10620N-BG-2	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1		03/15/2011	CITIGROUP GLOBAL MARKETS		4,100,000	4,100,000	4,100,000	4,100,000						4,100,000				16,766	12/01/2042
106213-HJ-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1		04/14/2011	Various		4,256,469	9,750,000	2,827,890	3,022,500			194,610	(194,610)		2,827,890		1,428,579	1,428,579		05/01/2033
106213-GB-1	BRAZOS RIV AUTH TX PCR TEXAS UTIL 99A RM		02/28/2011	Various		1,947,250	5,000,000	1,500,050	1,500,050						1,500,050		447,200	447,200		04/01/2033
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		04/01/2011	CALLED @ 100.00000000		850,000	850,000	850,000	850,000						850,000				1,075	12/01/2042
10623P-DL-1	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		03/15/2011	CITIGROUP GLOBAL MARKETS		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				22,312	01/01/2039
106238-FU-7	BRAZOS TX HIGHER ED AUTH REV SR TRUST 19		06/17/2011	DISTRIBUTION		3,557											3,557	3,557		12/01/2034
106238-FK-9	BRAZOS TX HIGHER ED AUTH STUD LN REV TRU		08/23/2011	Various		5,307,310	5,700,000	5,274,495	5,302,130		4,322		4,322		5,306,452		858	858	40,666	12/01/2033
10620N-AN-8	BRHEA 2006-1, A2		03/08/2011	BAIRD (ROBERT W.) & CO. INC.		11,859,376	12,000,000	11,814,254	11,894,653		(188)		(188)		11,894,465		(35,090)	(35,090)	9,689	06/25/2023
10801Q-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B		12/30/2011	SCHEDULED REDEMPTION		15,038	15,038	15,395			(357)		(357)		15,038				61,841	10/14/2016
110394-AB-9	BRISTOW GROUP INC		12/13/2011	Various		5,456,069	5,285,000	5,549,250	5,539,071		(30,252)		(30,252)		5,508,819		(52,750)	(52,750)	369,716	09/15/2017
110394-AC-7	BRISTOW GROUP INC 3.000000% 06/15/2038		03/09/2011	JEFFERIES & COMPANY, INC.		1,007,500	1,000,000	828,750	832,655		688		688		833,343		174,157	174,157	7,417	06/15/2038
11102A-AB-7	BRITISH TELECOM PLC	F	11/30/2011	ROYAL BANK OF SCOTLAND PLC		11,420,970	11,000,000	11,240,140	11,214,886		(97,186)		(97,186)		11,117,701		303,269	303,269	786,806	01/15/2013
111320-AA-5	BROADCOM CORP		06/20/2011	CITIBANK		4,017,200	4,000,000	3,987,760	3,988,426		1,915		1,915		3,990,342		26,858	26,858	38,667	11/01/2013
111320-AD-9	BROADCOM CORP		11/15/2011	CANTOR, FITZGERALD & CO.		1,024,540	1,000,000	994,440	994,615		933		933		995,548		28,992	28,992	24,872	11/01/2015
07388A-AB-0	BSABS 2006-HE4, IA2 RMBS		12/27/2011	SCHEDULED REDEMPTION		2,377,733	2,377,733	1,901,365	1,276,072	602,981	498,680		1,101,661		2,377,733				6,506	05/25/2036
07384M-4L-3	BSARM 2004-10 31A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		352,813	352,813	349,285	347,044		5,768		5,768		352,813				6,928	01/25/2035
07384M-6H-0	BSARM 2004-12 2A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		497,345	497,345	489,030	489,269		8,076		8,076		497,345				7,466	07/25/2051
07400W-AA-8	BSMF 2006-SL1, A		02/03/2011	Various		1,181,433	3,797,828		765,807		(1,413)		(1,413)		764,394		417,039	417,039	2,192	08/25/2036
07401U-AA-1	BSSLT 2007-SV1A A1		09/13/2011	Various		1,454,933	1,492,384	1,492,384	1,492,384						1,492,384		(37,451)	(37,451)	3,933	12/25/2036
07401U-AU-7	BSSLT 2007-SV1A, A3 RMBS		12/27/2011	SCHEDULED REDEMPTION		1,713,082	1,713,082	1,713,082	725,281	987,801			987,801		1,713,082				4,961	12/25/2036
118217-AW-8	BUCKEYE TOBACCO STLEMNT OH 2007B		05/31/2011	Various		6,466,383	324,100,000	19,329,324	8,002,029	16,226,411	659,819		16,886,231		24,888,260		(18,421,877)	(18,421,877)		06/01/2047
120111-BH-1	BUILDING MATERIALS CORP		08/11/2011	BANK OF AMERICA		2,935,250	2,950,000	2,964,750	2,964,068		(978)		(978)		2,963,090		(27,840)	(27,840)	207,074	02/15/2020
127190-AD-8	CACI INTERNATIONAL INC 2.125000% 05/01/2		03/29/2011	Various		1,977,544	1,600,000	1,559,266	1,577,546		1,388		1,388		1,578,933		398,611	398,611	13,222	05/01/2014
12800U-AD-2	CAISSE CENTRALE DESJARDN	A	06/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,032,900	5,000,000	4,997,500	4,997,738		385		385		4,998,123		34,777	34,777	64,694	09/16/2013
131347-BS-4	CALPINE CORP		08/17/2011	Various		3,865,813	3,850,000	3,848,972	3,848,857		(181)		(181)		3,848,676		17,137	17,137	327,370	07/31/2020
131347-BW-5	CALPINE CORP		09/21/2011	WARBURG DILLION READ LLC		1,002,500	1,000,000	1,000,000	985,000	15,000			15,000		1,000,000		2,500	2,500	69,583	02/15/2021
13342B-AB-1	CAMERON INTL CORP 2.500000% 06/15/2026		03/29/2011	Various		6,856,588	4,214,000	4,301,025	4,234,464		(30,923)		(30,923)		4,203,541		2,653,047	2,653,047	25,177	06/15/2026
134429-AV-1	CAMPBELL SOUP CO		10/17/2011	BARCLAYS BANK		7,287,350	7,000,000	6,979,770	6,981,034		2,130		2,130		6,983,164		304,186	304,186	275,178	07/15/2017

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
136069-DF-5	CANADIAN IMPERIAL BANK	A	05/10/2011	BANK OF AMERICA		10,208,200	10,000,000	10,178,600	10,149,148		(25,874)		(25,874)		10,123,274		84,926	84,926	155,000	02/04/2013
136385-AG-6	CANADIAN NATL RESOURCES	A	10/03/2011	JEFFERIES & COMPANY, INC.		3,982,650	3,500,000	2,546,248	2,569,956		9,590		9,590		2,579,546		1,403,104	1,403,104	241,719	02/01/2035
138616-AA-5	CANTOR FITZGERALD LP		04/11/2011	SEAPORT GROUP		3,198,300	3,000,000	2,979,240	2,980,968		432		432		2,981,401		216,899	216,899	117,469	10/15/2019
13974C-AF-5	CAPITAL AUTO RECEIVABLES ASSET		02/04/2011	CITIGROUP GLOBAL MARKETS		17,283,750	16,500,000	17,495,390	17,274,939		(93,538)		(93,538)		17,181,401		102,349	102,349	142,560	02/18/2014
14042H-AF-0	CAPITAL ONE AUTO FINANCE TRUST ABS		01/05/2011	CITIGROUP GLOBAL MARKETS		20,078,906	19,500,000	20,190,625	19,946,728		(14,392)		(14,392)		19,932,336		146,570	146,570	70,823	07/15/2014
14041N-DX-6	CAPITAL ONE MULTI-ASSET EXECUT ABS		09/23/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,111,240	3,446,000	3,879,173			(35,493)		(35,493)		3,843,679		267,560	267,560	139,252	07/15/2020
13973A-AF-0	CARAT 2006-2, B		01/21/2011	Various		2,080,469	2,076,125	2,075,829	2,076,121		3		3		2,076,125		4,344	4,344	10,729	12/15/2011
13973A-AG-8	CARAT 2006-2, C		01/04/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		12,145,853	11,915,000	12,000,338	11,971,483		(3,717)		(3,717)		11,967,766		178,087	178,087	38,664	06/15/2012
14149Y-AQ-1	CARDINAL HEALTH INC		01/11/2011	CANTOR, FITZGERALD & CO.		1,706,220	1,500,000	1,404,475	1,424,519		340		340		1,424,859		281,361	281,361	7,250	06/15/2017
14312W-AF-0	CARMAX AUTO OWNER TRUST		02/17/2011	GREENWICH CAPITAL MARKETS, INC.		5,326,367	5,000,000	5,385,157	5,356,522		(33,137)		(33,137)		5,323,385		2,982	2,982	54,872	12/16/2013
14312Y-AD-1	CARMAX AUTO OWNER TRUST		06/10/2011	MORGAN STANLEY DEAN WITTER		7,549,219	7,500,000	7,499,036	7,499,074		126		126		7,499,200		50,019	50,019	52,875	02/16/2016
14313C-AD-8	CARMAX AUTO OWNER TRUST		05/10/2011	MORGAN STANLEY DEAN WITTER		7,940,096	7,737,000	7,954,603	7,944,086		(30,108)		(30,108)		7,913,978		26,118	26,118	76,338	04/15/2015
14313E-AD-4	CARMAX AUTO OWNER TRUST		08/17/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		12,326,250	12,000,000	11,998,194	11,998,429		351		351		11,998,780		327,470	327,470	167,960	10/15/2015
144577-AA-1	CARRIZO OIL & GAS INC 4.375000% 06/01/20		03/29/2011	GOLDMAN, SACHS & CO.		495,272	499,000	426,146	428,562		604		604		429,165		66,107	66,107	7,277	06/01/2028
147446-AP-3	CASE NEW HOLLAND INC		08/12/2011	STERNE AGEE & LEACH		3,157,500	3,000,000	3,075,000	3,064,089		(14,049)		(14,049)		3,050,040		107,460	107,460	223,458	09/01/2013
14845W-AB-5	CASTLE HILL 3, CLASS A1B LOANS	F	06/15/2011	SCHEDULED REDEMPTION		6,625,975	6,625,975	6,327,806	6,391,443		234,532		234,532		6,625,975				25,831	09/15/2015
14912L-3U-3	CATERPILLAR FIN SERV CRP		09/09/2011	MF GLOBAL INC		7,146,840	6,000,000	5,366,428	5,482,105		39,390		39,390		5,521,494		1,625,346	1,625,346	298,842	04/15/2018
14912L-4Q-1	CATERPILLAR FINANCIAL SE		06/02/2011	U.S. BANCORP PIPER JAFFRAY		15,145,350	15,000,000	14,983,350	14,983,516		2,358		2,358		14,985,874		159,476	159,476	107,854	12/20/2013
14912L-4X-6	CATERPILLAR FINANCIAL SE		10/05/2011	Various		6,002,550	6,000,000	5,986,380			513		513		5,986,893		15,657	15,657	24,315	08/01/2016
14983A-AA-7	CBASS 2006-SL1, A-1		08/12/2011	Various		305,158	1,839,181	498,242	138,682	458,318	(2,317)	61,215	394,787		533,468		(228,310)	(228,310)	3,668	09/25/2036
1248EP-AL-7	CCO HLDGS LLC/CAP CORP		08/08/2011	WELLS FARGO		1,015,000	1,000,000	1,022,375	1,020,549		(1,974)		(1,974)		1,018,575		(3,575)	(3,575)	61,469	04/30/2018
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP		08/16/2011	Various		2,045,000	2,000,000	2,000,000	2,000,000						2,000,000		45,000	45,000	129,694	10/30/2017
15132K-AA-2	CDTIM 2005-1, A1		01/20/2011	SCHEDULED REDEMPTION		1,462,435	1,462,435	1,462,330	1,462,410		25		25		1,462,435				5,691	05/20/2017
151290-AU-7	CEMEX SAB DE CV 4.875000% 03/15/2015	F	03/02/2011	NOMURA SECURITIES INTERNATIONAL, INC.		2,017,594	2,000,000	2,000,000	2,000,000						2,000,000		17,594	17,594	45,974	03/15/2015
75953G-AC-7	CENTERPOINT ENERGY		02/15/2011	MATURED		3,000,000	3,000,000	3,328,687	3,004,498		(4,498)		(4,498)		3,000,000				116,250	02/15/2011
156708-AP-4	CEPHALON INC 2.000000% 06/01/2015		03/29/2011	Various		1,997,781	1,500,000	2,175,581	1,891,996		(22,950)		(22,950)		1,869,046		128,735	128,735	9,722	06/01/2015
156708-AR-0	CEPHALON INC 2.500000% 05/01/2014		03/15/2011	DAIWA CAPITAL MARKETS AMERICA, INC		1,894,755	1,750,000	1,800,625	1,786,978		(2,336)		(2,336)		1,784,642		110,113	110,113	16,649	05/01/2014
159864-AB-3	CHARLES RIVER LABORATORI 2.250000% 06/15		03/29/2011	Various		1,980,684	1,900,000	1,940,100	1,876,676	25,270	(681)		24,589		1,901,265		79,419	79,419	11,525	06/15/2013
16117L-AX-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		12/30/2011	SCHEDULED REDEMPTION		34,810	34,810	30,129	29,989		4,821		4,821		34,810				92,272	09/06/2016
161630-BD-9	CHASE 2007-A1 11M1 RMBS		12/01/2011	SCHEDULED REDEMPTION		858,362	858,362	653,417	640,863		217,500		217,500		858,362				20,178	03/25/2037
165167-CF-2	CHESAPEAKE ENERGY CORP		12/13/2011	Various		6,195,000	6,000,000	6,090,000	3,940,000	60,000	(2,086)		57,914		6,087,914		107,086	107,086	309,903	08/15/2020
165167-CB-1	CHESAPEAKE ENERGY CORP 2.250000% 12/15/2		03/29/2011	Various		10,494,311	11,500,000	11,388,948	8,955,625	2,384,933	(4,607)		2,380,326		11,335,951		(841,640)	(841,640)	72,750	12/15/2038
165167-BW-6	CHESAPEAKE ENERGY CORP 2.750000% 11/15/2		03/29/2011	Various		5,199,227	4,500,000	6,474,291	4,466,250	1,312,034	(59,312)		1,252,722		5,718,972		(519,745)	(519,745)	41,957	11/15/2035
171203-AC-6	CHRYSLER FINANCIAL AUTO SECURI		01/05/2011	WELLS FARGO		29,698,018	29,261,383	29,812,319	29,722,877		(14,198)		(14,198)		29,708,679		(10,661)	(10,661)	57,304	01/15/2016
17121D-AD-1	CHRYSLER FINANCIAL AUTO SECURI		04/13/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		6,033,750	6,000,000	5,999,963	5,999,967		5		5		5,999,972		33,778	33,778	34,925	11/08/2013
17121D-AE-9	CHRYSLER FINANCIAL AUTO SECURI ABS		12/12/2011	GREENWICH CAPITAL MARKETS, INC.		7,500,000	7,500,000	7,499,401	7,499,467		250		250		7,499,717		283	283	152,500	01/08/2014
171232-AF-8	CHUBB CORPORATION		11/15/2011	MATURED		9,000,000	9,000,000	9,042,129			(42,129)		(42,129)		9,000,000				270,000	11/15/2011
171779-AE-1	CIENA CORP .875000% 06/15/2017		03/29/2011	GOLDMAN, SACHS & CO.		1,407,390	1,500,000	1,459,353	1,192,655	242,892	1,704		244,596		1,437,251		(29,861)	(29,861)	3,865	06/15/2017
171779-AF-8	CIENA CORP 4.000000% 03/15/2015		03/29/2011	Various		5,031,905	3,400,000	3,419,682	3,419,137		(3,348)		(3,348)		3,415,789		1,616,117	1,616,117	68,822	03/15/2015
17275R-AH-5	CISCO SYSTEMS INC		10/03/2011	J. P. MORGAN SECURITIES, INC.		2,237,000	2,000,000	2,081,940			(5,247)		(5,247)		2,076,693		160,307	160,307	64,525	01/15/2020
17275R-AK-8	CISCO SYSTEMS INC		11/01/2011	Various		16,070,550	15,000,000	14,965,050			3,371		3,371		14,968,421		1,102,129	1,102,129	297,500	03/14/2017

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
12558M-BM-3	CITHE 2003-1 RMBS		12/01/2011	SCHEDULED REDEMPTION		256,146	256,146	256,116	134,395	121,736	15		121,751		256,146				6,334	10/20/2032
12558M-BN-1	CITHE 2003-1 RMBS		07/01/2011	SCHEDULED REDEMPTION		121,044	121,044	121,006	29,802	91,225	17		91,242		121,044				3,327	09/20/2032
17314J-AA-1	CITIBANK NA		02/08/2011	GREENWICH CAPITAL MARKETS, INC.		30,059,640	30,000,000	29,985,400	29,998,173		801		801		29,998,973		60,667	60,667	176,042	03/30/2011
17308B-AL-2	CITIBANK OMNI MASTER TRUST ABS		08/19/2011	Various		21,956,250	20,000,000	21,951,563			(93,456)		(93,456)		21,858,107		98,143	98,143	664,292	08/15/2018
17290D-AD-6	CITIFINANCIAL AUTO ISSUANCE TR		11/21/2011	MORGAN STANLEY DEAN WITTER		22,412,500	22,000,000	22,558,593	22,439,794		(203,928)		(203,928)		22,235,866		176,634	176,634	662,200	08/15/2016
17314A-AE-2	CITIGROUP FUNDING INC		02/01/2011	GOLDMAN, SACHS & CO.		30,114,600	30,000,000	30,199,290	30,122,932		(9,043)		(9,043)		30,113,889		711	711	17,582	03/30/2012
172967-CK-5	CITIGROUP INC		10/03/2011	PARIBAS CAPITAL MARKETS		5,090,000	5,000,000	5,028,200	5,022,849		(4,892)		(4,892)		5,017,957		72,043	72,043	235,608	05/05/2014
172967-EZ-0	CITIGROUP INC		10/03/2011	CITIBANK		2,062,900	2,000,000	1,989,900	1,992,177		1,446		1,446		1,993,623		69,277	69,277	107,250	10/15/2014
172967-FH-9	CITIGROUP INC		10/03/2011	PARIBAS CAPITAL MARKETS		3,047,490	3,000,000	3,059,328	3,058,848		(8,319)		(8,319)		3,050,529		(3,039)	(3,039)	111,235	12/15/2015
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS	F	11/21/2011	SCHEDULED REDEMPTION		1,264,651	1,264,651	1,177,706	1,195,884		68,767		68,767		1,264,651				6,668	01/20/2017
12572Q-AD-7	CME GROUP INC		05/03/2011	BNY CAPITAL MARKETS		3,339,030	3,000,000	3,290,310	3,213,937		(22,741)		(22,741)		3,191,197		147,833	147,833	125,063	02/15/2014
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		12/01/2011	Various		2,905,751	2,905,751	2,460,639	2,510,658		407,364	12,270	395,093		2,905,751				102,976	08/25/2036
17312B-AB-8	CMLTI 2007-WFH2 A2		02/01/2011	Various		7,257,683	7,611,299	7,611,299	7,611,299						7,611,299		(353,616)	(353,616)	3,355	03/25/2037
17316D-AC-8	CMLTI 2010-3 1A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		2,743,608	2,743,608	2,721,316	2,725,982		17,626		17,626		2,743,608				64,119	03/25/2046
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		3,998,850	3,998,850	3,973,857	3,982,193		16,656		16,656		3,998,850				99,957	08/25/2037
125896-BE-9	CMS ENERGY CORP		08/04/2011	CITIBANK		2,220,000	2,000,000	2,135,000	2,041,064	91,459	(6,999)		84,460		2,125,524		94,476	94,476	127,778	02/01/2020
125896-AW-0	CMS ENERGY CORP 2.875000% 12/01/2024		03/29/2011	Various		3,751,793	2,550,000	3,076,833	2,665,409		(23,529)		(23,529)		2,641,880		1,109,913	1,109,913	18,963	12/01/2024
U17469-AA-2	CNOOC FINANCE 2002 LTD	F	04/05/2011	STANDARD CHARTERED BANK		5,215,000	5,000,000	5,387,500	5,263,969		(59,438)		(59,438)		5,204,530		10,470	10,470	185,938	03/08/2012
191216-AP-5	COCA-COLA CO/THE		05/10/2011	ROYAL BANK OF SCOTLAND PLC		14,643,450	15,000,000	14,965,500	14,966,351		2,443		2,443		14,968,795		(325,345)	(325,345)	111,250	11/15/2015
191219-AW-4	COCA-COLA ENTERPRISES		01/12/2011	JEFFERIES & COMPANY, INC.		6,153,450	5,000,000	5,181,758	5,144,526		(247)		(247)		5,144,279		1,009,171	1,009,171	104,028	10/01/2026
191219-BV-5	COCA-COLA ENTERPRISES		08/31/2011	Various		5,041,570	5,000,000	5,055,700	5,041,171		400		400		5,041,570				203,150	03/01/2015
19122T-AA-7	COCA-COLA ENTERPRISES		05/10/2011	CITIBANK		9,935,400	10,000,000	9,987,400	9,987,963		1,518		1,518		9,989,481		(54,081)	(54,081)	56,563	11/12/2013
21987B-AN-8	CODELCO INC	F	11/30/2011	NOMURA SECURITIES INTERNATIONAL, INC.		3,001,950	3,000,000	2,947,170	2,947,860		4,100		4,100		2,951,960		49,990	49,990	122,188	11/04/2020
194181-AB-9	COLIS 1A A2 INVESTMENT GRADE	F	07/24/2011	Various		3,712,112	3,712,112	3,612,630	3,700,769		64,423	53,080	11,343		3,712,112				42,374	07/24/2012
20030N-AR-2	COMCAST CORP		01/06/2011	DEUTSCHE BANK SECURITIES		9,419,700	8,500,000	9,165,890	9,115,066		(2,015)		(2,015)		9,113,052		306,648	306,648	202,524	02/15/2018
20272B-AK-0	COMMONWEALTH BANK AUST	F	12/06/2011	RBC DOMINION SECURITIES		5,217,650	5,000,000	4,989,600	4,992,139		1,909		1,909		4,994,048		223,602	223,602	178,028	09/17/2014
203372-AG-2	COMMSCOPE INC 3.250000% 07/01/2015		01/18/2011	NOMURA SECURITIES INTERNATIONAL, INC.		1,303,750	1,000,000	1,118,695	1,091,141		(989)		(989)		1,090,151		213,599	213,599	17,875	07/01/2015
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		12/13/2011	JEFFERIES & COMPANY, INC.		1,545,000	1,500,000	1,533,750	1,524,695		(8,747)		(8,747)		1,515,947		29,053	29,053	188,964	07/15/2015
205363-AK-0	COMPUTER SCIENCES CORP		11/10/2011	Various		5,207,610	5,000,000	4,845,756	4,920,866		29,875		29,875		4,950,741		256,869	256,869	319,611	03/15/2013
205826-AF-7	COMTECH TELECOMMUNICATIO 3.000000% 05/01		03/29/2011	GOLDMAN, SACHS & CO.		2,075,277	2,000,000	2,338,961	2,260,901		(19,279)		(19,279)		2,241,623		(166,346)	(166,346)	24,550	05/01/2029
20854P-AC-3	CONSOL ENERGY INC		03/07/2011	EXCHANGE		5,702,116	5,500,000	5,723,750	5,707,969		(6,036)		(6,036)		5,701,933		183	183	190,667	04/01/2017
20854P-AD-1	CONSOL ENERGY INC		12/07/2011	Various		30,545											30,545	30,545		04/01/2017
212015-AE-1	CONTINENTAL RESOURCES		03/07/2011	EXCHANGE		3,035,948	3,000,000	3,037,500	3,036,538		(608)		(608)		3,035,930		18	18	101,531	04/01/2021
22025Y-AK-6	CORRECTIONS CORP OF AMER		12/12/2011	Various		3,168,750	3,000,000	3,157,500	3,144,907		(18,308)		(18,308)		3,126,599		42,151	42,151	165,979	06/01/2017
22160Q-AC-6	COSTCO WHOLESALE CORP 0% 08/19/2017		03/29/2011	GOLDMAN, SACHS & CO.		915,975	575,000	411,700	456,639		3,984		3,984		460,623		455,352	455,352		08/19/2017
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		12/01/2011	SCHEDULED REDEMPTION		3,470,051	3,470,051	3,018,945	3,019,473		450,578		450,578		3,470,051				110,032	08/25/2040
12619M-AD-1	CPS 2007-B A4 ABS		12/15/2011	SCHEDULED REDEMPTION		2,235,698	2,235,698	2,079,199	2,173,665		62,032		62,032		2,235,698				72,019	01/15/2014
12615W-CR-0	CPS AUTO TRUST		07/15/2011	SCHEDULED REDEMPTION		818,707	818,707	793,122	811,864		6,843		6,843		818,707				18,468	11/15/2012
126186-AA-3	CPS AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		5,822,227	5,822,227	5,821,426			801		801		5,822,227				65,235	04/16/2018
126193-AB-7	CPS AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		3,575,931	3,575,931	3,577,691	3,044,035		(1,789)		(1,789)		3,575,931				54,527	03/15/2016
126193-AC-5	CPS AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		842,229	842,229	842,208	842,212		17		17		842,229				33,153	03/15/2016
126195-AA-4	CPS AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		3,182,215	3,182,215	3,181,837			378		378		3,182,215				21,986	09/17/2018
12619B-AD-5	CPS AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		1,637,065	1,637,065	1,665,969	1,655,920		(18,855)		(18,855)		1,637,065				47,625	06/17/2013
12619R-AD-0	CPS AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		9,129,125	9,129,125	9,062,665	9,157,050	14,416	(42,341)		(27,925)		9,129,125				266,040	11/15/2013
12619X-AB-1	CPS AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		1,315,728	1,315,728	1,342,813	1,323,487		(7,760)		(7,760)		1,315,728				38,218	12/16/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
22411F-AD-5	CPS AUTO TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		4,112,935	4,112,935	4,156,782	1,954,914		(16,293)		(16,293)		4,112,935				50,076	08/15/2013
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		12/01/2011	SCHEDULED REDEMPTION		52,062	180,840	88,612			(36,549)		(36,549)		52,062				2,448	08/25/2037
225460-AE-7	CREDIT SUISSE NEW YORK	F	07/29/2011	Various		10,370,150	10,000,000	9,984,100	9,986,381		1,761		1,761		9,988,142		382,008	382,008	299,444	03/23/2015
22541H-BF-8	CREDIT SUISSE NEW YORK 1.000000% 08/26/2	F	03/29/2011	GOLDMAN, SACHS & CO.		690,025	500,000	500,000	500,000						500,000		190,025	190,025	2,986	08/26/2013
22818V-AB-3	CROWN AMER/CAP CORP III		12/13/2011	Various		2,334,375	2,250,000	2,289,375			(3,388)		(3,388)		2,285,987		48,388	48,388	123,438	02/01/2021
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC		12/07/2011	Various		6,650,850	6,295,000	6,736,706	2,489,589		(42,225)		(42,225)		6,692,227		(41,377)	(41,377)	421,640	02/15/2018
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS CLO	F	10/17/2011	Various		826,428	826,428	789,121	795,958		30,588	118	30,470		826,428				4,976	10/15/2016
126304-AG-9	CSC HOLDINGS LLC		08/08/2011	WELLS FARGO		500,555	479,000	538,875			(3,016)		(3,016)		535,859		(35,304)	(35,304)	18,442	02/15/2018
225458-UJ-5	CSFB 2005-5 6A2 RMBS		12/01/2011	SCHEDULED REDEMPTION		2,507,274	2,507,274	2,482,202	2,497,340		9,934		9,934		2,507,274				68,901	07/25/2035
225470-M4-2	CSMC 2006-3 1A2 RMBS		12/27/2011	Various		1,975,230	1,975,230	706,292	674,468		1,365,202	64,440	1,300,762		1,975,230				5,153	04/25/2036
12638P-BV-0	CSMC 2007-3 4A6 RMBS		12/25/2011	SCHEDULED REDEMPTION		276,615	276,615	227,125			49,490		49,490		276,615				231	04/25/2037
22944B-AK-4	CSMC 2007-5 1A10		04/06/2011	Various		41,160	3,574,772	620,013	74,948		(20,278)	13,510	(33,788)		41,160				39,631	08/25/2037
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		3,748,015	3,748,015	3,819,462	3,803,827		(55,811)		(55,811)		3,748,015				123,700	09/26/2037
12641T-CN-4	CSMC 2009-5R 4A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		2,861,133	2,861,133	2,827,932	2,785,031		18,371		18,371		2,861,133				53,919	06/30/2036
12667F-AG-0	CWALT 2004-2CB 1A1		06/01/2011	SCHEDULED REDEMPTION		806,068	806,068	788,939	805,241		827		827		806,068				8,714	03/25/2034
12667F-AK-1	CWALT 2004-2CB 1A4 RMBS		12/25/2011	SCHEDULED REDEMPTION		470,684	470,684	470,611	470,661		24		24		470,684				1,514	03/25/2034
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		12/01/2011	SCHEDULED REDEMPTION		2,967,712	2,967,712	2,950,586	2,955,488		12,224		12,224		2,967,712				95,826	08/25/2036
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		12/01/2011	Various		2,789,496	2,793,271	2,688,460	2,598,573		190,923		190,923		2,789,496				76,774	02/25/2036
02151L-AA-4	CWALT 2007-20 A1 RMBS		12/25/2011	Various		458,064	556,000	422,554	295,223	166,049	45,170	48,377	162,841		458,064				2,932	06/25/2047
126685-AB-2	CWHEL 2005-B, 2A RMBS		12/15/2011	SCHEDULED REDEMPTION		241,822	241,822	184,703	113,463	67,075	61,285		128,359		241,822				613	05/15/2035
12669E-K2-1	CWHL 2003-40 A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		10,021	10,021	10,343			(322)		(322)		10,021				75	11/25/2018
12669F-KR-3	CWHL 2004-2 1A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		843	843	738			105		105		843				4	02/25/2034
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		12/25/2011	SCHEDULED REDEMPTION		57,711	57,711	55,403	55,791		1,921		1,921		57,711				465	03/25/2035
126694-GD-4	CWHL 2005-HYB7 3A2 RMBS		12/01/2011	SCHEDULED REDEMPTION		966,801	2,399,939	525,679	141,576		825,224		825,224		966,801				57,796	11/20/2035
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2011	SCHEDULED REDEMPTION		3,791,688	3,791,688	2,940,928	2,940,957		850,731		850,731		3,791,688				169,459	01/25/2038
12543P-AK-9	CWHL 2006-21 A10 RMBS		12/01/2011	SCHEDULED REDEMPTION		5,696,168	5,696,168	4,841,742	4,923,079		773,089		773,089		5,696,168				200,615	03/25/2039
12544V-AD-1	CWHL 2007-5 A4 RMBS		12/01/2011	Various		1,677,089	1,677,089	1,476,846	1,474,589		212,578	10,077	202,501		1,677,089				52,455	01/25/2039
12544T-AC-8	CWHL 2007-7 A3 RMBS		12/01/2011	Various		1,288,136	1,288,136	1,124,339			162,002	43,654	118,347		1,288,136				40,912	06/25/2037
126673-WF-5	CWL 2005-1, MF2		08/12/2011	GLEACHER DESCAP		847,146	2,386,325	2,121,657	1,336,120	785,566	(7,350)		778,217		2,114,337		(1,267,191)	(1,267,191)	93,417	07/25/2035
126673-WG-3	CWL 2005-1, MF3		08/12/2011	Various		311,548	1,325,736	512,613	425,030	165,375	(25,728)	77,782	61,866		486,895		(175,347)	(175,347)	52,370	07/25/2035
126673-WH-1	CWL 2005-1, MF4		08/12/2011	Various		362,368	1,767,648	486,945	498,555	91,384	(41,559)	102,971	(53,146)		445,409		(83,041)	(83,041)	71,071	07/25/2035
126673-WJ-7	CWL 2005-1, MF5		08/12/2011	Various		182,289	1,104,780	216,732	269,806		(30,853)	61,111	(91,965)		177,841		4,447	4,447	45,205	07/25/2035
126670-NX-2	CWL 2005-16 2AF2		01/25/2011	Various		13,233,073	15,207,607	12,533,147	13,189,776		(22,230)		(22,230)		13,167,545		65,527	65,527	128,931	05/25/2036
126670-PA-0	CWL 2005-16 2AF5		08/17/2011	Various		13,732,805	19,162,122	16,008,543	11,446,034	4,461,057	(67,312)		4,393,745		15,839,779		(2,106,974)	(2,106,974)	753,341	05/25/2036
126670-QS-0	CWL 2005-17, 1AF2 RMBS		12/01/2011	Various		1,638,859	1,638,859	1,524,772	1,314,807	202,240	122,418	607	324,052		1,638,859				53,299	05/25/2036
12666R-AF-7	CWL 2006-9 1AF6 RMBS		12/01/2011	SCHEDULED REDEMPTION		127,042	127,042	112,720	92,243	19,662	15,138		34,800		127,042				4,490	10/25/2046
126685-CZ-7	CWL 2006-S1, A2 RMBS		12/01/2011	Various		3,241,930	4,254,507	3,644,600	3,404,516	688,030	(658,475)	192,142	(162,586)		3,241,930				131,445	08/25/2021
126685-DW-3	CWL 2006-S2, A2 RMBS		12/01/2011	Various		5,761,837	6,011,968	4,427,177	5,488,164	191,872	81,802		273,673		5,761,837				188,512	07/25/2027
12668X-AC-9	CWL 2006-S8, A3 RMBS		12/01/2011	SCHEDULED REDEMPTION		1,202,590	1,202,590	1,202,569	690,618	511,963	10		511,973		1,202,590				41,026	04/25/2036
12669R-AC-1	CWL 2007-S1 A3 RMBS		12/01/2011	SCHEDULED REDEMPTION		479,848	479,848	479,824	216,005	263,831	11		263,842		479,848				15,242	11/25/2036
152314-HS-2	CXHE 2003-C, M2 RMBS		01/25/2011	SCHEDULED REDEMPTION		28,259	28,259	28,405	17,482	10,777			10,777		28,259				133	09/25/2033
152314-MD-9	CXHE 2005-A AF6		05/11/2011	GLEACHER DESCAP		4,995,313	5,000,000	4,846,485	4,870,029		2,193		2,193		4,872,222		123,090	123,090	107,479	01/25/2035
23331A-AZ-2	D.R. HORTON INC		08/17/2011	Various		8,118,750	8,000,000	7,767,500	7,789,900		21,237		21,237		7,811,136		307,614	307,614	438,931	04/15/2016
233880-AC-7	DAIMLER CHRYSLER AUTO TRUST		01/21/2011	Various		3,371,759	3,367,853	3,353,381	3,366,291		575		575		3,366,867		4,893	4,893	20,040	02/08/2012
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST ABS		01/08/2011	Various		7,041,252	6,879,800	7,221,640	6,992,564		(4,071)		(4,071)		6,988,494		52,759	52,759	32,139	03/08/2013
233889-AG-9	DAIMLER CHRYSLER AUTO TRUST ABS		01/05/2011	MORGAN STANLEY DEAN WITTER		8,389,195	8,100,000	8,435,707	8,235,682		(3,971)		(3,971)		8,231,711		157,484	157,484	38,304	11/10/2014
233851-AD-6	DAIMLER FINANCE NA LLC		09/08/2011	BARCLAYS BANK		10,193,100	10,000,000	9,988,500			984		984		9,989,484		203,616	203,616	137,500	03/28/2016
233835-AW-7	DAIMLERCHRYSLER NA HLDG	R	09/07/2011	U.S. BANCORP PIPER JAFFRAY		14,573,814	13,231,000	14,777,916	14,428,540		(280,949)		(280,949)		14,147,592		426,222	426,222	709,512	11/15/2013
23383F-BU-8	DAIMLERCHRYSLER NA HLDG	R	09/08/2011	MATURED		6,000,000	6,000,000	5,913,699	5,980,989		19,011		19,011		6,000,000				345,000	09/08/2011
235851-AF-9	DANAHER CORP 0% 01/22/2021		03/29/2011	GOLDMAN, SACHS & CO.		737,760	500,000	364,963	394,273		2,335		2,335		396,608		341,152	341,152	291	01/22/2021
23636A-AB-7	DANSKE BANK A/S	F	07/29/2011	CITIBANK		9,856,800	10,000,000	9,995,500			250		250		9,995,750		(138,950)	(138,950)	117,326	04/14/2016
237266-AD-3	DARLING INTERNATIONAL INC		08/11/2011	KEYBANC CAPITAL MARKETS		288,750	275,000	275,000	275,000						275,000		13,750	13,750	15,518	12/15/2018
23918K-AL-2	DAVITA INC		08/11/2011	J. P. MORGAN SECURITIES, INC.		1,915,000	2,000,000	2,000,000	1,990,000	10,000			10,000		2,000,000		(85,000)	(85,000)	104,833	11/01/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
23918K-AM-0	DAVITA INC		08/08/2011	J. P. MORGAN SECURITIES, INC.		3,959,294	4,060,000	4,151,350			(5,666)		(5,666)		4,145,684		(186,391)	(186,391)	217,421	11/01/2020
251510-FB-4	DBALT 2005-AR1 1A1 RMBS		12/27/2011	SCHEDULED REDEMPTION		5,743	5,743	2,667			3,076		3,076		5,743				6	08/25/2035
251510-GL-1	DBALT 2005-AR2 1A1 RMBS		12/27/2011	SCHEDULED REDEMPTION		31	31	27			4		4		31					10/25/2035
25151E-AA-1	DBALT 2006-AB3 A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		820,286	1,010,851	667,175	472,214		348,072		348,072		820,286				25,422	07/25/2036
242370-AA-2	DEAN FOODS CO		05/18/2011	DEUTSCHE BANK SECURITIES		786,963	785,000	769,300	720,238	50,960	830		51,790		772,028		14,935	14,935	26,254	06/01/2016
245217-AR-5	DEL MONTE FOODS CO		03/08/2011	TENDER OFFER		10,874,703	9,170,000	9,701,350	9,678,340		(11,180)		(11,180)		9,667,159		1,207,544	1,207,544	548,290	10/15/2019
246387-LT-9	DELAWARE ECON DEV PCR DELMARVA PWR 02B		10/06/2011	Various		5,933,500	5,880,000	5,880,000	5,880,000						5,880,000		53,500	53,500	362,278	02/01/2019
24702R-AD-3	DELL INC		06/20/2011	WELLS FARGO BROKERAGE SERVICES		5,340,600	5,000,000	5,420,800	5,355,675		(73,237)		(73,237)		5,282,437		58,163	58,163	161,889	04/15/2013
24702R-AL-5	DELL INC		11/07/2011	GOLDMAN, SACHS & CO.		5,153,900	5,000,000	4,998,850	4,998,917		189		189		4,999,107		154,793	154,793	134,167	09/10/2015
24702R-AP-6	DELL INC		11/30/2011	Various		9,485,400	9,000,000	8,990,910			1,109		1,109		8,992,019		493,381	493,381	182,813	04/01/2016
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		11/23/2011	Various		5,333,911	5,233,911	5,233,911	5,233,911						5,233,911		100,000	100,000	196,227	05/23/2019
24736V-AA-0	DELTA AIR LINES ABS		07/02/2011	SCHEDULED REDEMPTION		170,203	170,203	176,160	175,807		(5,604)		(5,604)		170,203				10,553	07/02/2018
247916-AB-5	DENBURY RESOURCES INC		08/16/2011	BANK OF AMERICA		739,125	675,000	715,500	708,539		(4,385)		(4,385)		704,154		34,971	34,971	63,619	03/01/2016
24823U-AF-5	DENBURY RESOURCES INC		02/17/2011	TENDER OFFER		1,344,388	1,310,000	1,294,713	1,296,955		281		281		1,297,236		47,151	47,151	36,571	12/15/2015
25459H-AY-1	DIRECTV HLDG/FIN INC		12/06/2011	Various		15,522,300	15,000,000	14,971,650			2,321		2,321		14,973,971		548,329	548,329	230,903	03/01/2016
25459H-AN-5	DIRECTV HOLDINGS LLC		03/07/2011	GOLDMAN, SACHS & CO.		20,442,000	20,000,000	19,984,400	19,986,728		560		560		19,987,288		454,712	454,712	345,139	03/15/2015
27876G-BH-0	DISH DBS CORP		08/17/2011	J. P. MORGAN SECURITIES, INC.		5,237,500	5,000,000	5,161,250	5,148,317		(18,993)		(18,993)		5,129,324		108,176	108,176	282,014	05/31/2015
255100-AA-7	DIVERSEY INC		06/07/2011	Various		3,599,000	3,050,000	3,176,875	3,169,159		(5,972)		(5,972)		3,163,186		435,814	435,814	143,286	11/15/2019
25600W-AA-8	DNB NOR BOLIGKREDITT AS	F	07/26/2011	Various		19,688,200	20,000,000	19,982,000	19,982,734		1,395		1,395		19,984,129		(295,929)	(295,929)	259,875	10/14/2015
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		03/29/2011	GOLDMAN, SACHS & CO.		1,875,075	1,500,000	1,531,104	1,510,832		(2,824)		(2,824)		1,508,008		367,067	367,067	9,385	12/15/2023
257867-AT-8	DONNELLEY (R.R.) & SONS		11/02/2011	BANK OF AMERICA		2,375,000	2,500,000	2,175,383	2,247,753		28,545		28,545		2,276,299		98,701	98,701	200,764	01/15/2017
260003-AJ-7	DOVER CORP		09/29/2011	GOLDMAN, SACHS & CO.		5,537,900	5,000,000	4,997,100			145		145		4,997,245		540,655	540,655	132,583	03/01/2021
26138E-AG-4	DR PEPPER SNAPPLE GROUP		11/08/2011	PARIBAS CAPITAL MARKETS		5,629,890	5,250,000	5,650,313	5,510,622		(94,359)		(94,359)		5,416,262		213,628	213,628	332,903	05/01/2013
26138E-AH-2	DR PEPPER SNAPPLE GROUP		09/09/2011	MORGAN STANLEY DEAN WITTER		2,512,020	2,000,000	1,930,501	1,942,818		4,267		4,267		1,947,085		564,935	564,935	118,592	05/01/2018
26157V-9C-3	DRESSER, INC. 2ND LIEN		02/01/2011	SCHEDULED REDEMPTION		750,000	750,000	746,349	743,669	3,203	3,129		6,331		750,000				9,429	05/04/2015
23336D-AC-2	DT AUTO OWNER TRUST ABS		08/09/2011	DEUTSCHE BANK SECURITIES		6,132,656	6,125,000	6,125,284	6,125,252		(102)		(102)		6,125,150		7,506	7,506	95,162	04/15/2013
92718B-AD-7	DT AUTO OWNER TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		1,684,898	1,684,898	1,809,949	1,791,641		(106,742)		(106,742)		1,684,898				106,583	10/15/2015
263534-CF-4	E.I. DU PONT DE NEMOURS		03/23/2011	Various		10,008,550	10,000,000	9,982,300			27		27		9,982,327		26,223	26,223	2,292	04/01/2016
278642-AA-1	EBAY INC		05/10/2011	PARIBAS CAPITAL MARKETS		1,992,020	2,000,000	1,995,860	1,996,102		507		507		1,996,608		(4,588)	(4,588)	9,479	10/15/2013
278642-AB-9	EBAY INC		05/03/2011	CITADEL SECURITIES		2,905,050	3,000,000	2,988,900	2,989,276		748		748		2,990,024		(84,974)	(84,974)	25,458	10/15/2015
27876G-AQ-1	ECHOSTAR DBS CORP		08/09/2011	STIFEL NICOLAUS & CO, INC.		2,412,000	2,400,000	2,384,927	2,398,369		1,330		1,330		2,399,699		12,301	12,301	132,175	10/01/2011
27876G-BE-7	ECHOSTAR DBS CORP		08/16/2011	J. P. MORGAN SECURITIES, INC.		8,903,125	8,750,000	8,860,313	8,852,317		(10,954)		(10,954)		8,841,363		61,762	61,762	654,609	02/01/2016
280850-AE-8	EDINVEST COMPANY STUD LN SR - TRUST 2003		06/13/2011	CITIGROUP GLOBAL MARKETS		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				16,378	06/01/2041
280850-AG-3	EDINVEST COMPANY STUD LN SR - TRUST 2003		06/13/2011	CITIGROUP GLOBAL MARKETS		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				28,101	06/01/2042
26835P-AA-8	EDP FINANCE BV	F	05/02/2011	DEUTSCHE BANK SECURITIES		3,050,220	3,000,000	2,989,713	2,995,705		771		771		2,996,477		53,743	53,743	81,969	11/02/2012
28140E-AH-4	EDUCATION LENDING GROUP, INC - ED FUNDIN		12/20/2011	CALLED @ 100.00000000		25,950,000	25,950,000	25,199,768	25,236,825		16,279		16,279		25,253,104		696,896	696,896	451,603	03/17/2042
281486-AB-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		04/29/2011	Various		29,743,045	32,200,000	29,796,270	29,912,630		21,001		21,001		29,933,631		(190,586)	(190,586)	173,680	06/01/2041
281487-AA-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		04/29/2011	CITIGROUP GLOBAL MARKETS		46,155,000	50,000,000	46,704,318	46,858,691		24,230		24,230		46,882,921		(727,921)	(727,921)	268,764	06/01/2042
28264Q-T5-3	EKSPORTFINANS A/S	F	07/25/2011	Various		12,555,900	12,500,000	12,419,382	12,469,917		4,252	48,743	(44,491)		12,425,426		130,474	130,474	205,972	09/15/2015
28336L-BR-9	EL PASO CORP		10/17/2011	BARCLAYS BANK		1,970,250	1,775,000	1,884,719	1,571,841		(8,733)		(8,733)		1,872,827		97,423	97,423	114,031	06/01/2018
28336L-BQ-1	EL PASO CORPORATION		08/16/2011	Various		7,740,000	7,000,000	7,025,000	7,023,666		(1,889)		(1,889)		7,021,777		718,223	718,223	329,194	06/15/2017
28932M-AG-0	ELM RD GENERATING STAT		07/19/2011	SCHEDULED REDEMPTION		131,707	131,707	132,624			(917)		(917)		131,707				3,077	01/19/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
268648-AK-8	EMC CORP 1.750000% 12/01/2011		02/03/2011	CITIGROUP GLOBAL MARKETS		3,965,615	2,500,000	2,385,500	2,460,191		4,421		4,421		2,464,612		1,501,003	1,501,003	8,142	12/01/2011
268648-AM-4	EMC CORP 1.750000% 12/01/2013		03/29/2011	Various		20,263,583	11,850,000	12,174,529	12,084,784		(13,973)		(13,973)		12,070,811		8,192,771	8,192,771	53,905	12/01/2013
P37110-AA-4	EMP NACIONAL DEL PETROLE	F	04/15/2011	Various		3,213,000	3,000,000	3,254,642	3,266,880		(42,002)	15,358	(57,360)		3,209,520		3,480	3,480	87,188	11/15/2012
29255W-AJ-9	ENCORE ACQUISITION CO		08/12/2011	OPPENHEIMER & CO. INC		1,417,000	1,300,000	1,417,000	1,407,819		(13,651)		(13,651)		1,394,168		22,832	22,832	98,114	05/01/2016
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		12/12/2011	OPPENHEIMER & CO. INC		2,090,000	2,000,000	2,030,000			(1,061)		(1,061)		2,028,939		61,061	61,061	72,722	07/15/2019
29264F-AB-2	ENDO PHARMACEUT HLDGS IN 1.750000% 04/15		03/29/2011	Various		2,653,657	2,000,000	2,052,832	2,033,564		(1,764)		(1,764)		2,031,799		621,857	621,857	20,269	04/15/2015
29266F-AA-2	ENDURANCE I CLO CLASS A LOANS		04/07/2011	Various		12,735,949	12,813,912	12,059,703	12,268,681		194,208		194,208		12,462,889		273,059	273,059	35,354	02/15/2014
29268B-AD-3	ENEL FINANCE INTL SA	F	07/06/2011	J. P. MORGAN SECURITIES, INC.		7,724,700	7,500,000	7,479,750	7,484,389		2,052		2,052		7,486,442		238,258	238,258	221,198	10/07/2014
292680-AH-8	ENERGY FUTURE HOLDINGS		11/14/2011	OPPENHEIMER & CO. INC		511,250	500,000	500,000	500,000						500,000		11,250	11,250	67,156	01/15/2020
29273V-AC-4	ENERGY TRANSFER EQUITY		08/17/2011	Various		4,060,000	4,000,000	4,045,000	4,044,127		(2,053)		(2,053)		4,042,074		17,926	17,926	275,000	10/15/2020
29275Y-AA-0	ENERSYS 3.375000% 06/01/2038		03/29/2011	Various		1,643,195	1,378,000	1,312,000	1,291,015		(7,679)		(7,679)		1,283,336		359,858	359,858	13,977	06/01/2038
29355X-AB-3	ENPRO INDUSTRIES INC 3.937500% 10/15/201		03/29/2011	Various		2,644,573	2,000,000	2,473,711	2,309,054		(12,424)		(12,424)		2,296,629		347,943	347,943	31,391	10/15/2015
29379V-AR-4	ENTERPRISE PRODUCTS OPER		01/12/2011	NOMURA SECURITIES INTERNATIONAL, INC.		9,341,280	9,000,000	9,150,460	9,140,459		(1,420)		(1,420)		9,139,039		202,241	202,241	43,475	06/01/2015
29444U-AJ-5	EQUINIX INC		12/08/2011	J. P. MORGAN SECURITIES, INC.		6,507,375	6,150,000	6,375,000	6,360,628		(21,768)		(21,768)		6,338,860		168,515	168,515	480,831	03/01/2018
29444U-AG-1	EQUINIX INC 3.000000% 10/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		5,005,740	4,750,000	4,721,561	4,697,085	25,319	1,673		26,992		4,724,077		281,663	281,663	65,708	10/15/2014
294549-AR-1	EQUITABLE RESRCS		11/02/2011	MORGAN STANLEY DEAN WITTER		1,128,570	1,000,000	953,824	962,374		3,481		3,481		965,855		162,715	162,715	71,500	04/01/2018
26884T-AC-6	ERAC USA FINANCE COMPANY		12/02/2011	CANTOR, FITZGERALD & CO.		2,019,940	2,000,000	1,996,140			1,139		1,139		1,997,279		22,661	22,661	40,750	01/10/2014
297425-AH-3	ESTERLINE TECHNOLOGIES C		12/07/2011	BANK OF AMERICA		4,003,725	3,795,000	4,046,419	3,908,850	133,362	(25,256)		108,106		4,016,956		(13,231)	(13,231)	361,579	08/01/2020
298736-AF-6	EURONET WORLDWIDE INC 3.500000% 10/15/20		03/29/2011	GOLDMAN, SACHS & CO.		2,982,480	3,000,000	2,953,750	2,954,209		587		587		2,954,796		27,684	27,684	48,417	10/15/2025
30704@-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		09/27/2011	SCHEDULED REDEMPTION		880,000	880,000	880,000	877,887		2,113		2,113		880,000				46,112	09/27/2015
30246Q-AB-9	FBRSI 2005-1, A2 RMBS		12/28/2011	SCHEDULED REDEMPTION		375,434	375,434	375,434	276,919	98,515			98,515		375,434				1,804	06/28/2035
31959A-AA-1	FCHT 2005-1A, A RMBS		12/15/2011	Various		419,276	419,276	364,025	419,208		55,319	55,251	68		419,276				1,144	09/15/2022
30241L-AF-6	FEI COMPANY 2.875000% 06/01/2013		03/03/2011	MCMAHAN SECURITIES CO LP		2,116,000	1,600,000	1,702,428	1,642,453		(3,258)		(3,258)		1,639,195		476,805	476,805	12,394	06/01/2013
32029G-AC-8	FFML 2007-FF2 A2B RMBS		12/27/2011	Various		653,749	653,749	548,752	328,713	208,560	117,260	784	325,036		653,749				1,168	03/25/2037
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		12/01/2011	Various		1,322,680	1,728,656	1,242,768	1,215,937		107,170	426	106,744		1,322,680				59,514	08/25/2036
31620M-AB-2	FIDELITY NATIONAL INFORM		12/07/2011	Various		6,818,750	6,500,000	6,695,000	6,682,925		(18,357)		(18,357)		6,664,568		154,182	154,182	553,024	07/15/2017
31620M-AD-8	FIDELITY NATIONAL INFORM		08/17/2011	Various		9,493,588	8,995,000	9,314,500	9,298,049		(21,661)		(21,661)		9,276,388		217,200	217,200	734,903	07/15/2020
31620R-AC-9	FIDELITY NATL FINANCIAL		05/26/2011	STONE & YOUNGBERG		2,169,760	2,000,000	1,997,940	1,998,095		102		102		1,998,197		171,563	171,563	71,867	05/15/2017
31678X-AF-0	FIFTH THIRD AUTO TRUST		01/21/2011	Various		1,976,491	1,946,847	2,039,474	1,974,161		(3,743)		(3,743)		1,970,417		6,074	6,074	10,385	01/15/2013
31737U-AH-1	FINANCE FOR DANISH IND	F	05/03/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,103,450	5,000,000	4,987,600	4,989,810		1,415		1,415		4,991,225		112,225	112,225	40,000	06/12/2013
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		03/01/2011	Various		899,091	899,091	899,091	899,091						899,091				34,152	04/01/2012
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		03/01/2011	Various		273,577	273,577	273,577	273,577						273,577				13,633	04/01/2012
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2		03/28/2011	Various		5,398,840	3,900,000	4,371,610	3,927,972		(27,972)		(27,972)		3,900,000		1,498,840	1,498,840	65,163	03/01/2024
341099-CK-3	FLORIDA POWER CORP		09/12/2011	ROYAL BANK OF SCOTLAND PLC		2,413,120	2,000,000	1,912,614	1,928,621		5,450		5,450		1,934,071		479,049	479,049	84,750	06/15/2018
34528R-AF-9	FORD CREDIT AUTO OWNER TRUST		02/17/2011	J. P. MORGAN SECURITIES, INC.		26,904,688	25,000,000	27,187,500	26,976,132		(142,488)		(142,488)		26,833,643		71,044	71,044	254,603	05/15/2014
34529E-AD-2	FORD CREDIT AUTO OWNER TRUST ABS		06/13/2011	MORGAN STANLEY DEAN WITTER		8,018,297	7,600,000	8,155,750	8,112,206		(121,407)		(121,407)		7,990,800		27,497	27,497	171,950	07/15/2014
34529P-AB-1	FORD CREDIT AUTO OWNER TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		1,791,502	1,791,502	1,792,140			(637)		(637)		1,791,502				2,461	07/15/2013
345397-VN-0	FORD MOTOR CREDIT CO LLC		08/17/2011	BANK OF AMERICA		1,819,000	1,700,000	1,691,126	1,692,231		1,019		1,019		1,693,251		125,749	125,749	101,481	04/15/2015
345397-VP-5	FORD MOTOR CREDIT CO LLC		08/16/2011	ROYAL BANK OF SCOTLAND PLC		2,090,000	2,000,000	1,969,700	1,971,096		2,233		2,233		1,973,330		116,671	116,671	138,021	08/15/2017
34528Q-AM-6	FORDF 2010-2 A ABS		01/27/2011	Various		29,490,957	27,500,000	27,498,798	27,498,996		19		19		27,499,015		1,991,943	1,991,943	238,728	02/15/2017
34528C-AG-0	FORDO 2006-C, B		01/05/2011	BANK OF AMERICA		13,316,875	13,000,000	12,999,071	12,999,883		6		6		12,999,889		316,986	316,986	47,847	06/15/2012
34528C-AH-8	FORDO 2006-C, C		01/12/2011	BARCLAYS BANK		7,190,313	7,000,000	6,998,234	6,999,655		18		18		6,999,673		190,639	190,639	35,099	09/15/2012
34529G-AG-0	FORDO 2009-D, A4		07/21/2011	MORGAN STANLEY DEAN WITTER		4,550,913	4,410,000	4,548,846	4,517,486		(28,712)		(28,712)		4,488,774		62,139	62,139	80,676	08/15/2014
346091-AZ-4	FOREST OIL CORPORATION		08/15/2011	Various		5,890,000	6,000,000	5,960,000	3,875,133		(2,402)		(2,402)		5,962,731		(72,731)	(72,731)	290,806	06/15/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
346091-BE-0	FOREST OIL CORPORATION		08/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		610,938	575,000	599,438	593,925		(3,372)		(3,372)		590,553		20,385	20,385	48,332	02/15/2014
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06		02/23/2011	Various		7,549,850	7,500,000	7,503,157	7,501,917		(27)		(27)		7,501,889		47,961	47,961	185,031	08/01/2023
35177P-AS-6	FRANCE TELECOM	F	12/01/2011	Various		5,338,280	5,000,000	4,977,150	4,983,406		3,977		3,977		4,987,383		350,897	350,897	300,660	07/08/2014
35242W-AF-0	FRANKLIN AUTO TRUST ABS		12/20/2011	SCHEDULED REDEMPTION		433,303	433,303	440,344	435,852	3,466	(6,014)		(2,549)		433,303				23,442	07/21/2014
35803Q-AD-9	FRESENIUS MED		12/07/2011	J. P. MORGAN SECURITIES, INC.		293,563	275,000	292,188			(1,773)		(1,773)		290,414		3,148	3,148	17,173	07/15/2017
35906A-AF-5	FRONTIER COMMUNICATIONS CORP		08/16/2011	BARCLAYS BANK		1,213,875	1,170,000	1,203,750	1,201,955		(2,582)		(2,582)		1,199,373		14,502	14,502	81,510	04/15/2017
35906A-AH-1	FRONTIER COMMUNICATIONS CORP		08/10/2011	BARCLAYS BANK		651,625	650,000	650,000	650,000						650,000		1,625	1,625	46,042	04/15/2020
30277M-AA-2	FUEL TRUST 2011-1 ABS		09/07/2011	GOLDMAN, SACHS & CO.		5,002,500	5,000,000	5,000,000							5,000,000		2,500	2,500	85,893	04/15/2016
36159L-BK-1	GE DEALER FLOORPLAN MASTER NOT		01/18/2011	Various		25,375,430	25,000,000	25,421,875	25,370,407		(10,219)		(10,219)		25,360,188		15,242	15,242	38,573	10/20/2014
369300-AL-2	GENERAL CABLE CORP 4.500000% 11/15/2029		03/29/2011	Various		5,537,231	3,993,000	4,132,755	4,100,614		(8,727)		(8,727)		4,091,887		1,445,344	1,445,344	58,035	11/15/2029
36962G-3U-6	GENERAL ELEC CAP CORP		05/25/2011	DEUTSCHE BANK SECURITIES		13,812,500	12,500,000	13,820,500	13,778,540		(63,069)		(63,069)		13,715,471		97,029	97,029	410,156	05/01/2018
36962G-4L-5	GENERAL ELEC CAP CORP		09/12/2011	MF GLOBAL INC		5,204,400	5,000,000	4,992,950	4,993,611		939		939		4,994,550		209,850	209,850	124,444	06/29/2015
36962G-4Q-4	GENERAL ELEC CAP CORP		01/04/2011	PARIBAS CAPITAL MARKETS		10,015,600	10,000,000	9,984,900	9,986,333		82		82		9,986,415		29,185	29,185	57,813	09/16/2013
36962G-4T-8	GENERAL ELEC CAP CORP		10/19/2011	Various		29,494,500	30,000,000	29,977,500	29,978,118		2,511		2,511		29,980,629		(486,129)	(486,129)	492,188	11/09/2015
36967H-AJ-6	GENERAL ELEC CAP CORP		02/01/2011	GOLDMAN, SACHS & CO.		11,789,230	11,737,000	11,818,079	11,789,655		(3,361)		(3,361)		11,786,294		2,936	2,936	11,214	06/08/2012
370334-BF-0	GENERAL MILLS INC		11/29/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		8,982,612	8,049,000	8,808,461	2,153,903		(138,364)		(138,364)		8,639,980		342,631	342,631	500,690	03/17/2015
45957@-AD-8	GENERAL PARTS (INT'L GROUP) SER. A SR NT		11/01/2011	Various		900,000	900,000	900,000	900,000						900,000				35,595	11/01/2011
372917-AQ-7	GENZYME CORP-GENL DIVISN		08/12/2011	MORGAN STANLEY DEAN WITTER		10,844,200	10,000,000	9,968,400	9,971,540		(20,748)		(20,748)		9,950,792		893,408	893,408	243,681	06/15/2015
372917-AS-3	GENZYME CORP-GENL DIVISN		09/12/2011	JEFFERIES & COMPANY, INC.		5,817,850	5,000,000	5,443,600			(10,661)		(10,661)		5,432,939		384,911	384,911	187,500	06/15/2020
36159R-AE-3	GEO GROUP INC/THE		08/03/2011	BARCLAYS BANK		1,879,688	1,875,000	1,882,031			(337)		(337)		1,881,695		(2,007)	(2,007)	61,419	02/15/2021
373298-CG-1	GEORGIA-PACIFIC CORP		03/25/2011	CALLED @ 103.50		1,048,455	1,013,000	1,025,663	1,023,087		(1,096)		(1,096)		1,021,991		26,464	26,464	49,243	01/15/2015
375558-AH-6	GILEAD SCIENCES INC .625000% 05/01/2013		03/29/2011	Various		6,282,687	5,250,000	5,509,066	5,316,142		(5,556)		(5,556)		5,310,586		972,101	972,101	12,739	05/01/2013
375558-AM-5	GILEAD SCIENCES INC 1.625000% 05/01/2016		03/29/2011	GOLDMAN, SACHS & CO.		2,289,512	2,000,000	2,054,000	2,050,393		(2,294)		(2,294)		2,048,099		241,413	241,413	13,542	05/01/2016
36185N-4E-7	GMACM 2004-J4 A1		01/01/2011	SCHEDULED REDEMPTION		351,932	351,932	354,681	351,932						351,932				1,613	09/25/2034
36185N-4Y-3	GMACM 2004-J5 A1		07/01/2011	SCHEDULED REDEMPTION		3,876,463	3,876,463	3,882,520	3,877,102		(638)		(638)		3,876,463				50,889	01/25/2035
361856-EC-7	GMACM 2005-HE1, A3 RMBS		12/27/2011	Various		1,539,180	1,743,497	1,397,379	1,008,472	380,116	150,593		530,708		1,539,180				4,248	08/25/2035
38011M-AB-4	GMX RESOURCES INC 5.000000% 02/01/2013		01/28/2011	JEFFERIES & COMPANY, INC.		665,000	700,000	700,000	589,750	110,250			110,250		700,000		(35,000)	(35,000)	17,597	02/01/2013
26225K-AC-3	GOLDEN LIVING (DRUMM)		12/30/2011	SCHEDULED REDEMPTION		24,317	24,317	24,074			243		243		24,317				62,012	05/04/2018
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS		12/01/2011	Various		306	224,998	1,870									306	306		06/08/2026
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 ABS		11/15/2011	DISTRIBUTION		160											160	160		06/08/2026
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS		11/15/2011	DISTRIBUTION		70											70	70		08/14/2026
38141E-A5-8	GOLDMAN SACHS GROUP INC		05/20/2011	Various		25,664,850	25,000,000	25,419,870	6,940,881		(10,855)		(10,855)		25,412,966		251,884	251,884	921,962	03/15/2020
38141E-A7-4	GOLDMAN SACHS GROUP INC		05/24/2011	DEUTSCHE BANK SECURITIES		10,151,800	10,000,000	9,988,200	9,989,120		891		891		9,990,011		161,789	161,789	307,306	08/01/2015
38143U-SC-6	GOLDMAN SACHS GROUP INC		10/27/2011	Various		29,553,100	30,000,000	29,941,500			7,251		7,251		29,948,751		(395,651)	(395,651)	729,028	02/07/2016
38144L-AB-6	GOLDMAN SACHS GROUP INC		09/22/2011	MORGAN STANLEY DEAN WITTER		5,348,700	5,000,000	5,321,700	5,290,410		(27,488)		(27,488)		5,262,922		85,778	85,778	335,069	09/01/2017
38146F-AG-6	GOLDMAN SACHS GROUP INC		02/01/2011	MORGAN STANLEY DEAN WITTER		36,079,884	36,000,000	36,165,344	36,095,319		(9,976)		(9,976)		36,085,343		(5,459)	(5,459)	46,064	11/09/2011
382410-AC-2	GOODRICH PETROLEUM CORP 5.000000% 10/01/		03/29/2011	Various		4,792,088	4,750,000	4,277,710	4,254,086	28,347	3,003		31,350		4,285,436		506,652	506,652	115,938	10/01/2029
38376G-Z2-9	GOVERNMENT NATIONAL MORTGAGE A CMBS		12/01/2011	SCHEDULED REDEMPTION		13,601	13,601	13,847			(246)		(246)		13,601				49	11/16/2036
38741U-AC-1	GRAN 2003-3, 1 A3	F	03/22/2011	Various		1,734,480	1,799,548	1,804,258	1,799,548						1,799,548		(65,068)	(65,068)	5,315	01/20/2044
38741Y-BJ-7	GRANM 2006-1A, A5	F	03/22/2011	Various		7,170,052	7,557,620	7,560,572	7,557,930		(21)		(21)		7,557,909		(387,857)	(387,857)	6,922	12/20/2054
389914-AD-4	GREAT CANADIAN GAMING CO	A	10/20/2011	MILLER TABAK ROBERTS		1,500,000	1,500,000	1,509,375	1,507,827		(2,882)		(2,882)		1,504,945		(4,945)	(4,945)	129,896	02/15/2015
391164-80-3	GREAT PLAINS ENERGY INC		03/29/2011	GOLDMAN, SACHS & CO.		631,046	500,000	500,000	500,000						500,000		131,046	131,046	15,000	06/15/2012
392485-AD-0	GREEKTOWN SUPERHOLDINGS		10/18/2011	JEFFERIES & COMPANY, INC.		6,045,000	6,000,000	5,520,000	5,553,811		58,414		58,414		5,612,226		432,774	432,774	1,004,120	07/01/2015
393124-AL-6	GREEN MOUNTAIN COFFEE ROASTERS, INC. TER		07/01/2011	VARIOUS		(30,000)											(30,000)	(30,000)		12/16/2016

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
398905-AF-6	GROUP 1 AUTOMOTIVE INC 3.000000% 03/15/2		03/02/2011	J. P. MORGAN SECURITIES, INC.		2,460,801	2,000,000	2,000,000	2,000,000						2,000,000		460,801	460,801	26,625	03/15/2020
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A RMBS		12/01/2011	SCHEDULED REDEMPTION		94,096	94,096	98,227	95,782		(1,686)		(1,686)		94,096				4,549	09/19/2027
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A R		12/01/2011	SCHEDULED REDEMPTION		29,891	29,891	31,320	30,447		(557)		(557)		29,891				1,391	09/19/2027
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A R		12/01/2011	SCHEDULED REDEMPTION		73,097	73,097	76,169	74,315		(1,218)		(1,218)		73,097				3,574	05/19/2027
36244M-AA-9	GSAMP 2006-S4, A1		05/04/2011	Various		431,283	2,068,100	187,131	96,664		(2,333)		(2,333)		94,331		336,952	336,952	2,603	05/25/2036
36228F-CG-9	GSMPS 99-2 A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		98,173	98,173	100,933	99,335		(1,162)		(1,162)		98,173				4,773	09/19/2027
36228F-G6-7	GSR 2004-3F 2A3 RMBS		12/01/2011	SCHEDULED REDEMPTION		749,890	749,890	756,367			(6,478)		(6,478)		749,890				6,874	02/25/2034
362631-AB-9	GSR 2006-OA1 2A1 RMBS		12/27/2011	SCHEDULED REDEMPTION		3,464,727	3,464,727	2,207,338	2,254,566		1,210,161		1,210,161		3,464,727				8,537	08/25/2046
401905-BK-9	GULF CST TX WST DISP RELIANT ENERGY 99		01/01/2011	MATURED		3,230,000	3,230,000	3,230,000	3,230,000						3,230,000				75,905	01/01/2011
40431K-AG-5	HALO 2007-WF1 M1 RMBS		12/01/2011	SCHEDULED REDEMPTION			1,410,274	121,997	56,739		(56,739)		(56,739)						70,650	12/25/2036
410345-AF-9	HANESBRANDS INC		08/11/2011	BARCLAYS BANK		4,614,230	4,306,000	4,496,783	2,960,914		(13,648)		(13,648)		4,478,048		136,182	136,182	229,048	12/15/2016
410345-AG-7	HANESBRANDS INC		08/10/2011	J. P. MORGAN SECURITIES, INC.		1,421,250	1,500,000	1,505,000	1,425,000	79,933	(305)		79,628		1,504,628		(83,378)	(83,378)	73,313	12/15/2020
41283E-AE-1	HARLEY-DAVIDSON MOTORCYCLE TRU		01/18/2011	J. P. MORGAN SECURITIES, INC.		5,551,858	5,438,000	5,603,689	5,541,738		(3,144)		(3,144)		5,538,594		13,264	13,264	29,528	11/15/2014
41283J-AD-2	HARLEY-DAVIDSON MOTORCYCLE TRU		06/13/2011	BANK OF AMERICA		5,085,938	5,000,000	5,125,000	5,105,920		(32,173)		(32,173)		5,073,747		12,191	12,191	60,333	07/15/2014
41283K-AD-9	HARLEY-DAVIDSON MOTORCYCLE TRU		05/10/2011	DEUTSCHE BANK SECURITIES		9,055,195	9,000,000	8,999,730	8,999,740		35		35		8,999,775		55,420	55,420	56,610	09/15/2015
41283F-AF-5	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		01/28/2011	CITIGROUP GLOBAL MARKETS		26,216,798	25,000,000	26,544,923	26,066,770		(66,795)		(66,795)		25,999,975		216,822	216,822	148,507	01/15/2017
41283J-AC-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		12/15/2011	SCHEDULED REDEMPTION		370,956	370,956	372,234			(1,278)		(1,278)		370,956				1,524	02/15/2014
41283K-AE-7	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		12/12/2011	J. P. MORGAN SECURITIES, INC.		8,673,531	8,660,000	8,659,003	8,659,034		332		332		8,659,366		14,165	14,165	171,855	01/15/2016
41283U-AE-5	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		12/15/2011	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,677,930	15,540,329		(540,329)		(540,329)		15,000,000				805,500	01/15/2014
40430H-DC-9	HASC 2006-OPT1 2A3 RMBS		12/27/2011	SCHEDULED REDEMPTION		807,258	807,258	806,376	807,258						807,258				1,964	12/25/2035
40431C-AD-0	HAT 2006-3, A4		01/05/2011	BAIRD (ROBERT W.) & CO. INC.		12,658,144	12,525,065	12,524,873	12,525,039		1		1		12,525,041		133,103	133,103	42,731	09/17/2013
419800-DV-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 99B		09/15/2011	VINING SPARKS		9,426,220	9,370,000	9,149,430	9,178,486		13,918		13,918		9,192,404		233,816	233,816	432,517	12/01/2018
404119-AX-7	HCA INC		08/08/2011	GOLDMAN, SACHS & CO.		13,117,420	12,340,000	13,087,900	12,996,064		(91,022)		(91,022)		12,905,042		212,378	212,378	837,063	11/15/2016
404119-BJ-7	HCA INC		07/26/2011	MORGAN STANLEY DEAN WITTER		542,500	500,000	553,750	535,000	17,122	(4,741)		12,382		547,382		(4,882)	(4,882)	37,625	02/15/2020
404121-AC-9	HCA INC		12/07/2011	Various		2,772,188	2,750,000	2,748,750			216		216		2,748,966		23,222	23,222	29,024	02/15/2020
421924-BJ-9	HEALTHSOUTH CORP		12/07/2011	Various		8,087,938	8,595,000	8,819,688	5,000,000		(8,088)		(8,088)		8,811,600		(723,662)	(723,662)	579,327	09/15/2022
423074-AJ-2	HEINZ (H.J.) CO.		09/07/2011	Various		5,401,000	5,000,000	4,998,250	4,999,054		248		248		4,999,302		401,698	401,698	309,854	07/15/2013
127914-AB-5	HELIX ENERGY SOLUTIONS 3.250000% 12/15/2		03/29/2011	GOLDMAN, SACHS & CO.		1,987,580	2,000,000	2,100,340	1,853,143	98,187	(7,188)		90,999		1,944,143		43,437	43,437	18,417	12/15/2025
225470-QV-8	HEMT 2005-5, A1A RMBS		12/27/2011	Various		225,335	225,335	170,696	171,332		54,639	637	54,003		225,335				593	04/25/2036
225470-W5-8	HEMT 2006-2, 2A1 RMBS		12/27/2011	SCHEDULED REDEMPTION		238,959	238,959	117,859	64,725	45,275	128,959		174,235		238,959				585	07/25/2036
428040-BZ-1	HERTZ CORPORATION		04/06/2011	Various		474,296	464,000	472,120	468,099		(507)		(507)		467,592		6,704	6,704	27,381	01/01/2014
428236-AU-7	HEWLETT-PACKARD CO		01/05/2011	ROYAL BANK OF SCOTLAND PLC		10,400,000	10,000,000	9,995,600	9,998,250		37		37		9,998,287		401,713	401,713	160,556	02/24/2012
428236-BE-2	HEWLETT-PACKARD CO		05/25/2011	ROYAL BANK OF SCOTLAND PLC		9,947,300	10,000,000	9,991,100	9,991,236		706		706		9,991,942		(44,642)	(44,642)	109,389	12/01/2015
428236-BF-9	HEWLETT-PACKARD CO		05/26/2011	SOCIETE GENERALE		9,720,700	10,000,000	9,982,700	9,982,816		600		600		9,983,416		(262,716)	(262,716)	186,458	12/01/2020
40430X-AD-5	HFCHC 2006-3, A2V		03/02/2011	Various		3,046,183	3,057,083	3,057,083	3,057,083						3,057,083		(10,900)	(10,900)	2,369	03/20/2036
40430X-AF-0	HFCHC 2006-3, A3V		04/06/2011	Various		16,154,938	16,850,000	16,186,582	16,850,000		(82,026)	663,418	(745,444)		16,104,556		50,381	50,381	21,997	03/20/2036
40431F-AD-3	HFCHC 2007-1 A1V		03/02/2011	Various		190,530	190,951	190,951	190,951						190,951		(420)	(420)	129	03/20/2036
40431F-AF-8	HFCHC 2007-1 A2V		03/02/2011	NOMURA SECURITIES INTERNATIONAL, INC.		4,850,000	5,000,000	5,000,000	5,000,000						5,000,000		(150,000)	(150,000)	4,715	03/20/2036
431318-AL-8	HILCORP ENERGY I/HILCORP		01/13/2011	BARCLAYS BANK		1,325,000	1,250,000	1,275,000	1,274,496		(118)		(118)		1,274,378		50,622	50,622	25,417	04/15/2021
43739E-AJ-6	HMBT 2004-2 A1 RMBS		12/27/2011	SCHEDULED REDEMPTION		92,233	92,233	92,377	92,349		(116)		(116)		92,233				375	12/25/2034
43739E-BK-2	HMBT 2005-3 A2 RMBS		12/27/2011	SCHEDULED REDEMPTION		18,205	18,205	12,786			5,419		5,419		18,205				18	07/25/2035
43739E-BS-5	HMBT 2005-4 A1 RMBS		12/27/2011	SCHEDULED REDEMPTION		934,472	934,472	722,464	729,120		205,352		205,352		934,472				2,935	10/25/2035
43739E-CB-1	HMBT 2005-5 A1 RMBS		12/27/2011	SCHEDULED REDEMPTION		142,347	142,347	89,204			53,143		53,143		142,347				127	01/25/2036
436440-AA-9	HOLOGIC INC 2.000000% 12/15/2037		03/29/2011	Various		12,018,388	12,500,000	12,922,218	11,606,649	972,353	(29,010)		943,343		12,549,992		(531,605)	(531,605)	69,778	12/15/2037
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		12/01/2011	SCHEDULED REDEMPTION		176,729	176,729	147,109	144,064		32,665		32,665		176,729				3,290	12/01/2015
43812U-AD-3	HONDA AUTO RECEIVABLES OWNER T		01/18/2011	BARCLAYS BANK		20,061,703	19,061,000	20,261,248	20,086,300		(37,670)		(37,670)		20,048,630		13,073	13,073	84,440	07/15/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
43813B-AD-4	HONDA AUTO RECEIVABLES OWNER T		03/10/2011	GREENWICH CAPITAL MARKETS, INC.		14,842,383	15,000,000	14,996,499	14,996,694		241		241		14,996,935		(154,552)	(154,552)	32,900	12/21/2016
438516-AX-4	HONEYWELL INTERNATIONAL		09/06/2011	CANTOR, FITZGERALD & CO.		5,948,950	5,000,000	5,600,700			(45,558)		(45,558)		5,555,142		393,808	393,808	270,889	03/01/2018
44044K-AB-7	HORIZON LINES INC 4.250000% 08/15/2012		03/29/2011	GOLDMAN, SACHS & CO.		1,204,574	1,400,000	1,285,375	1,289,750	64,634	6,738		71,372		1,361,122		(156,548)	(156,548)	37,353	08/15/2012
440543-AE-6	HORNBECK OFFSHORE SRVCS 1.625000% 11/15/		03/29/2011	Various		1,930,610	2,000,000	1,929,014	1,808,144	124,082	771		124,852		1,932,996		(2,386)	(2,386)	10,590	11/15/2026
44107T-AK-2	HOST HOTELS & RESORTS		12/08/2011	BANK OF AMERICA		3,512,500	3,500,000	3,503,750	1,970,000	30,000	(311)		29,689		3,503,439		9,061	9,061	184,500	11/01/2020
44108E-AS-7	HOST MARRIOTT LP		06/10/2011	CALLED @ 101.188		811,528	802,000	795,072	798,848		450		450		799,299		12,229	12,229	34,762	11/01/2013
44108E-BA-5	HOST MARRIOTT LP		08/16/2011	BARCLAYS BANK		5,075,000	5,000,000	4,900,000	4,907,783		9,073		9,073		4,916,856		158,144	158,144	241,875	06/01/2016
44266R-AA-5	HOWARD HUGHES MEDICAL IN		09/12/2011	CANTOR, FITZGERALD & CO.		20,349,000	19,000,000	18,957,060	18,968,010		5,840		5,840		18,973,850		1,375,150	1,375,150	680,992	09/01/2014
44328M-AB-0	HSBC BANK PLC	F	05/25/2011	DEUTSCHE BANK SECURITIES		5,152,500	5,000,000	4,995,900	4,996,285		321		321		4,996,606		155,894	155,894	74,375	06/28/2015
44328M-AD-6	HSBC BANK PLC	F	05/18/2011	BARCLAYS BANK		10,062,100	10,000,000	9,989,200	9,990,561		1,399		1,399		9,991,960		70,140	70,140	126,840	08/12/2013
40429C-GD-8	HSBC FINANCE CORP		12/09/2011	DEUTSCHE BANK SECURITIES		6,029,940	6,000,000	5,825,340	5,825,930		11,811		11,811		5,837,741		192,199	192,199	412,799	01/15/2021
446148-AC-2	HUNTINGTON AUTO TRUST ABS		01/05/2011	CITIGROUP GLOBAL MARKETS		14,525,313	14,303,497	14,721,428	14,426,559		(6,230)		(6,230)		14,420,328		104,984	104,984	39,136	06/17/2013
446148-AD-0	HUNTINGTON AUTO TRUST ABS		04/21/2011	J. P. MORGAN SECURITIES, INC.		21,399,035	20,377,000	22,186,255	21,468,849		(256,360)		(256,360)		21,212,488		186,547	186,547	428,121	01/15/2014
446150-AG-9	HUNTINGTON BANCSHARES IN		09/07/2011	BANK OF AMERICA		2,311,180	2,000,000	2,000,000	2,000,000						2,000,000		311,180	311,180	103,056	12/15/2020
446436-AB-3	HUNTINGTON NATIONAL BANK		02/01/2011	GOLDMAN, SACHS & CO.		17,093,670	17,000,000	17,154,275	17,099,723		(6,453)		(6,453)		17,093,270		400	400	21,033	06/01/2012
44841R-AA-9	HUTCHISON WHAMP INTL LTD	F	11/29/2011	Various		13,654,050	13,000,000	13,951,883	13,806,751		(345,953)		(345,953)		13,460,798		193,252	193,252	1,100,847	02/13/2013
44841A-AA-6	HUTCHISON WHAMPOA FINANC	F	12/28/2011	RBC DOMINION SECURITIES		4,236,220	4,000,000	3,993,160	3,994,493		1,073		1,073		3,995,566		240,654	240,654	241,014	09/11/2015
44920X-AF-9	HYUNDAI AUTO RECEIVABLES TRUST		01/13/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,439,711	9,822,000	10,487,287	10,436,915		(21,603)		(21,603)		10,415,312		24,400	24,400	50,834	11/17/2014
44923W-AD-3	HYUNDAI AUTO RECEIVABLES TRUST		06/10/2011	CITIGROUP GLOBAL MARKETS		18,618,750	18,000,000	18,757,969	18,710,847		(89,970)		(89,970)		18,620,877		(2,127)	(2,127)	220,500	12/15/2016
44890B-AB-2	HYUNDAI AUTO RECEIVABLES TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		1,398,093	1,398,093	1,398,284			(191)		(191)		1,398,093				2,185	11/15/2013
44890E-AB-6	HYUNDAI AUTO RECEIVABLES TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		7,182	7,182	7,174			8		8		7,182				11	03/15/2014
44920U-AB-4	HYUNDAI CAPITAL SERVICES	F	12/01/2011	MORGAN STANLEY DEAN WITTER		1,069,980	1,000,000	995,430	996,270		719		719		996,989		72,991	72,991	65,167	05/05/2015
459200-GJ-4	IBM CORP		11/17/2011	ROYAL BANK OF SCOTLAND PLC		3,267,324	2,700,000	3,078,351			(36,457)		(36,457)		3,041,894		225,430	225,430	106,020	09/14/2017
459200-GT-2	IBM CORP		05/10/2011	Various		34,952,450	35,000,000	34,856,850	34,875,928		10,601		10,601		34,886,529		65,921	65,921	220,556	08/05/2013
459200-GX-3	IBM CORP		11/01/2011	SUSQUEHANNA FINANCIAL GROUP LLLP		5,127,150	5,000,000	4,971,400			1,547		1,547		4,972,947		154,203	154,203	27,625	07/22/2016
451102-AD-9	ICAHN ENTERPRISES/FIN		08/16/2011	JEFFERIES & COMPANY, INC.		4,824,750	4,800,000	4,807,939	2,944,147		604		604		4,812,250		12,500	12,500	320,721	01/15/2016
451055-AB-3	ICONIX BRAND GROUP INC 1.875000% 06/30/2		03/29/2011	GOLDMAN, SACHS & CO.		2,251,440	2,250,000	2,250,000	2,250,000						2,250,000		1,440	1,440	10,664	06/30/2012
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		10/01/2011	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000						400,000				9,750	01/01/2015
452327-AB-5	ILLUMINA INC .625000% 02/15/2014		03/03/2011	NOMURA SECURITIES INTERNATIONAL, INC.		315,171	100,000	90,383		95,483	261		95,744		95,744		219,427	219,427	352	02/15/2014
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		12/22/2011	SCHEDULED REDEMPTION		448,152	448,152	447,535	383,569	32,352	(803)		31,549		448,152				4,188	10/25/2056
45257@-ZZ-9	IMPACT COMMERC OPPRT LLC SER 2006-1 ABS		01/01/2011	VARIOUS		2,167,077	2,167,077	2,167,077	2,054,172	112,905			112,905		2,167,077					10/30/2014
45257H-AA-5	IMPACT FUNDING 2010-1, A1 CMBS		12/25/2011	SCHEDULED REDEMPTION		502,960	502,960	502,960	502,960						502,960				18,561	08/25/2024
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		12/01/2011	SCHEDULED REDEMPTION		934,770	934,770	960,876	956,368		(21,598)		(21,598)		934,770				43,141	07/25/2031
455059-AD-7	INDIANA FIN AUTH IN PWR LIGHT CO 09 C		09/15/2011	WELLS FARGO BROKERAGE SERVICES		16,516,200	15,000,000	15,000,000	15,000,000						15,000,000		1,516,200	1,516,200	896,292	01/01/2016
45661T-AL-5	INERGY LP/INERGY FIN		12/29/2011	Various		248,605	329,000	330,645			(135)		(135)		330,510		(81,905)	(81,905)	109,165	08/01/2021
45661T-AM-3	INERGY LP/INERGY FIN		08/10/2011	J. P. MORGAN SECURITIES, INC.		1,945,000	2,000,000	2,000,000	2,000,000						2,000,000		(55,000)	(55,000)	123,667	10/01/2018
449786-AL-6	ING BANK NV	F	07/29/2011	DEUTSCHE BANK SECURITIES		10,325,300	10,000,000	9,994,600			378		378		9,994,978		330,322	330,322	153,333	03/15/2016
44984X-AA-3	ING BANK NV	F	04/08/2011	BANK OF AMERICA		24,525,500	25,000,000	24,933,000	24,937,392		3,552		3,552		24,940,944		(415,444)	(415,444)	477,000	09/01/2015
45763P-AC-0	INMARSAT FINANCE PLC	F	12/21/2011	Various		3,185,125	3,100,000	3,180,250	3,174,344		(10,329)		(10,329)		3,164,015		21,110	21,110	196,462	12/01/2017

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
457985-AH-2	INTEGRA LIFESCIENCES HLD 2.375000% 06/01		03/29/2011	GOLDMAN, SACHS & CO.		2,240,123	2,250,000	1,968,548	2,124,924		21,124		21,124		2,146,048		94,075	94,075	17,813	06/01/2012
458140-AD-2	INTEL CORP 2.950000% 12/15/2035		03/29/2011	Various		9,950,617	9,700,000	8,911,224	8,969,997		4,433		4,433		8,974,429		976,188	976,188	82,534	12/15/2035
458140-AF-7	INTEL CORP 3.250000% 08/01/2039		03/29/2011	Various		7,758,414	6,600,000	6,651,030	6,649,561		(263)		(263)		6,649,297		1,109,117	1,109,117	141,465	08/01/2039
995962-9C-3	INTELSAT JACKSON HOLDINGS SA TERM LOAN	E	05/17/2011	CITIBANK		1,952,500	2,000,000	2,000,000	2,000,000						2,000,000		(47,500)	(47,500)	30,937	01/01/2014
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN	F	10/12/2011	SCHEDULED REDEMPTION		25,000	25,000	25,281			(281)		(281)		25,000				588	04/02/2018
45822E-AJ-9	INTELSAT SUBSIDIARY HLDG	E	04/05/2011	TENDER OFFER		3,507,280	3,500,000	3,621,250	3,588,443	6,775	(12,016)		(5,241)		3,583,202		(75,922)	(75,922)	329,340	01/15/2015
45822E-AK-6	INTELSAT SUBSIDIARY HLDG	E	04/05/2011	TENDER OFFER		7,916,432	7,900,000	7,973,250	7,951,304		(6,148)		(6,148)		7,945,156		(28,724)	(28,724)	743,368	01/15/2015
460690-AV-2	INTERPUBLIC GROUP CO INC		08/15/2011	GOLDMAN, SACHS & CO.		3,449,250	3,150,000	2,971,875	3,047,287		14,878		14,878		3,062,165		387,085	387,085	149,297	11/15/2014
459902-AQ-5	INTL GAME TECHNOLOGY 3.250% 05/01/2014		03/29/2011	GOLDMAN, SACHS & CO.		9,897,990	8,700,000	9,215,247	9,147,402		(33,050)		(33,050)		9,114,352		783,638	783,638	117,813	05/01/2014
46185R-AK-6	INVITROGEN CORPORATION 1.500000% 02/15/2		03/29/2011	GOLDMAN, SACHS & CO.		3,410,400	3,000,000	2,730,300	2,780,820		3,626		3,626		2,784,445		625,955	625,955	28,250	02/15/2024
46185R-AM-2	INVITROGEN CORPORATION 3.250000% 06/15/2		03/29/2011	GOLDMAN, SACHS & CO.		4,953,280	4,600,000	4,531,330	4,544,376		753		753		4,545,129		408,151	408,151	44,019	06/15/2025
462613-AD-2	IPALCO ENTERPRISES INC		06/17/2011	CALLED @ 103.27300000		2,065,460	2,000,000	2,105,000	2,029,074		(15,190)		(15,190)		2,013,884		51,576	51,576	101,583	11/14/2011
44985G-AC-5	IPIC GMTN LTD	F	11/04/2011	Various		14,981,250	15,000,000	14,950,350			78		78		14,950,428		30,822	30,822	5,208	03/01/2017
462846-AC-0	IRON MOUNTAIN INC		08/17/2011	Various		2,981,250	3,000,000	2,977,500	2,979,281		2,295		2,295		2,981,576		(326)	(326)	226,906	01/01/2016
465741-AJ-5	ITRON INC 2.500000% 08/01/2026		03/29/2011	GOLDMAN, SACHS & CO.		1,116,830	1,100,000	1,366,113	1,141,481	1,662	(18,586)		(16,924)		1,124,557		(7,727)	(7,727)	18,333	08/01/2026
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2011	SCHEDULED REDEMPTION		141,789	141,789	141,789	117,196	24,593			24,593		141,789				8,805	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2011	SCHEDULED REDEMPTION		140,709	140,709	140,709	116,355	24,354			24,354		140,709				8,738	01/02/2020
469815-AG-9	JACOBS ENTERTAINMENT		05/18/2011	GLEACHER DESCAP		1,383,750	1,350,000	1,116,275	1,170,687		16,313		16,313		1,187,000		196,750	196,750	57,769	06/15/2014
471109-AD-0	JARDEN CORP		12/07/2011	DEUTSCHE BANK SECURITIES		2,396,250	2,250,000	2,258,820	2,258,525		(1,036)		(1,036)		2,257,490		138,760	138,760	237,656	01/15/2020
472319-AG-7	JEFFERIES GROUP INC 3.875000% 11/01/2029		03/29/2011	GOLDMAN, SACHS & CO.		1,033,590	1,000,000	1,034,763	1,034,240		(1,121)		(1,121)		1,033,119		471	471	16,146	11/01/2029
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		10/06/2011	Various		8,463,881	8,344,026	2,107,778	1,791,552		(566,638)		(566,638)		1,216,750		7,247,131	7,247,131	696,475	09/30/2012
24422E-RC-5	JOHN DEERE CAPITAL CORP		10/06/2011	Various		20,168,500	20,000,000	19,960,600			2,125		2,125		19,962,725		205,775	205,775	127,813	06/07/2016
478160-AQ-7	JOHNSON & JOHNSON		09/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,056,054	1,690,000	1,962,327			(22,673)		(22,673)		1,939,653		116,401	116,401	99,527	08/15/2017
478160-AU-8	JOHNSON & JOHNSON		09/09/2011	GOLDMAN, SACHS & CO.		3,656,160	3,000,000	2,947,521	2,957,392		3,296		3,296		2,960,688		695,472	695,472	179,821	07/15/2018
46629Q-AG-1	JPMAC 2006-CH2, AF6 RMBS		12/01/2011	Various		273,283	273,283	248,491	193,097	73,653	21,169	14,635	80,186		273,283				11,419	10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		12/01/2011	Various		122,209	122,209	97,423	93,799	6,064	24,453	2,107	28,410		122,209				5,658	08/25/2036
46626L-GZ-7	JPMAC 2006-FRE2 A3		02/01/2011	Various		4,275,797	4,714,695	4,714,695	4,714,695						4,714,695		(438,898)	(438,898)	2,238	02/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		12/01/2011	Various		56,070	56,070	49,326	32,248	18,890	6,240	1,309	23,821		56,070				2,117	01/25/2037
46630P-AP-0	JPMMT 07A2 3A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		5,721,831	5,721,831	5,378,522	5,298,996		422,835		422,835		5,721,831				207,861	04/25/2037
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		12/01/2011	Various		1,420,983	1,420,983	1,061,491	1,151,829		351,063	81,910	269,153		1,420,983				67,636	08/25/2036
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		12/01/2011	Various		3,897,141	3,897,141	3,406,974	3,579,578		398,165	80,602	317,564		3,897,141				118,338	04/25/2037
46625H-HP-8	JPMORGAN CHASE & CO		08/11/2011	NOMURA SECURITIES INTERNATIONAL, INC.		10,192,500	10,000,000	10,033,000	10,027,508		(3,989)		(3,989)		10,023,519		168,981	168,981	396,722	01/20/2015
46625H-HW-3	JPMORGAN CHASE & CO		06/22/2011	BARCLAYS BANK		19,751,600	20,000,000	19,981,000	19,981,410		1,699		1,699		19,983,109		(231,509)	(231,509)	316,333	01/15/2016
481247-AC-8	JPMORGAN CHASE & CO		02/01/2011	MORGAN STANLEY DEAN WITTER		50,321,500	50,000,000	50,651,000	50,354,316		(35,138)		(35,138)		50,319,179		2,321	2,321	89,304	12/02/2011
481247-AF-1	JPMORGAN CHASE & CO		02/01/2011	GOLDMAN, SACHS & CO.		25,142,500	25,000,000	25,204,500	25,134,171		(8,337)		(8,337)		25,125,834		16,666	16,666	20,389	06/22/2012
481247-AJ-3	JPMORGAN CHASE & CO		02/01/2011	GOLDMAN, SACHS & CO.		23,613,532	23,530,000	23,640,826	23,602,337		(4,555)		(4,555)		23,597,782		15,749	15,749	17,372	06/15/2012
481247-AN-4	JPMORGAN CHASE & CO		02/01/2011	GOLDMAN, SACHS & CO.		30,153,600	30,000,000	30,216,900	30,156,535		(7,127)		(7,127)		30,149,408		4,192	4,192	17,506	12/26/2012
466247-YH-0	JPMT 2005-A8 1A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		2,943,392	2,943,392	2,599,772	2,582,346		361,045		361,045		2,943,392				82,388	11/25/2035
484908-AC-2	KANSAS CITY MO IDR FED EX AFCO CARGO 97		11/01/2011	CALLED @ 100.0		350,000	350,000	350,000	350,000						350,000				25,270	11/01/2022
487836-BD-9	KELLOGG CO		10/28/2011	MORGAN STANLEY DEAN WITTER		10,681,200	10,000,000	9,913,700	9,914,052		5,961		5,961		9,920,013		761,187	761,187	354,444	12/15/2020
491674-BC-0	KENTUCKY UTILITIES		10/18/2011	DEUTSCHE BANK SECURITIES		4,981,200	5,000,000	4,982,500	4,982,924		2,749		2,749		4,985,673		(4,473)	(4,473)	75,608	11/01/2015
492914-AR-7	KEY ENERGY SERVICES INC		03/04/2011	TENDER OFFER		1,907,500	1,750,000	1,773,750	1,771,164		(1,206)		(1,206)		1,769,958		137,542	137,542	37,862	12/01/2014
49327G-AB-3	KEYCORP		02/01/2011	MORGAN STANLEY DEAN WITTER		49,263,865	49,000,000	49,509,306	49,283,363		(25,405)		(25,405)		49,257,959		5,906	5,906	52,726	12/19/2011
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS		10/27/2011	SCHEDULED REDEMPTION		2,715,312	2,715,312	2,539,500			175,812		175,812		2,715,312				3,831	10/28/2041
49338Q-AF-9	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		03/30/2011	Various		2,794,489	2,794,489	2,795,642	2,794,712	1,114	(1,337)		(223)		2,794,489				28,823	01/12/2012
49460W-AF-6	KINETIC CONCEPTS INC 3.250000% 04/15/201		03/29/2011	Various		6,410,846	5,250,000	5,332,497	5,317,511		(3,552)		(3,552)		5,313,959		1,096,887	1,096,887	74,849	04/15/2015
496902-AD-9	KINROSS GOLD CORP 1.750000% 03/15/2028	A	03/07/2011	MCMAHAN SECURITIES CO LP		2,521,250	2,500,000	2,715,300	2,659,712		(14,054)		(14,054)		2,645,658		(124,408)	(124,408)	21,267	03/15/2028
499005-AE-6	KNIGHT CAPITAL GROUP INC 3.500000% 03/15		03/29/2011	Various		2,426,975	2,500,000	2,345,000	2,354,159		6,681		6,681		2,360,840		66,135	66,135	44,479	03/15/2015
50065B-AB-8	KOREA ELECTRIC POWER	F	05/17/2011	Various		9,665,614	9,750,000	9,717,240	9,718,700		2,371		2,371		9,721,071		(55,458)	(55,458)	182,813	10/05/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO	F	09/08/2011	HSBC SECURITIES, INC.		10,941,500	10,000,000	9,892,250	9,921,737		10,007		10,007		9,931,744		1,009,756	1,009,756	325,521	06/17/2014
50075N-AS-3	KRAFT FOODS INC		01/12/2011	GOLDMAN, SACHS & CO.		6,976,980	6,000,000	5,770,254	5,818,304		1,013		1,013		5,819,317		1,157,663	1,157,663	170,083	08/11/2017
50075N-BA-1	KRAFT FOODS INC		09/09/2011	ROYAL BANK OF SCOTLAND PLC		11,569,200	10,000,000	9,917,600	9,923,313		4,667		4,667		9,927,980		1,641,220	1,641,220	588,264	02/10/2020
502413-AU-1	L-3 COMMUNICATIONS CORP		12/22/2011	CALLED @ 102.125		3,165,875	3,100,000	3,088,375	3,089,324		1,919		1,919		3,091,243		74,632	74,632	234,405	10/15/2015
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000000% 08/01/		02/01/2011	TENDER OFFER		3,300,000	3,300,000	3,275,250	3,277,833		50		50		3,277,884		22,116	22,116	49,500	08/01/2035
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		03/29/2011	Various		2,103,524	1,753,000	1,440,527	1,416,933		6,930		6,930		1,423,863		679,661	679,661	1,990	09/11/2021
513075-AY-7	LAMAR MEDIA CORP		12/07/2011	BANK OF AMERICA		5,262,500	5,000,000	5,278,406	1,225,000		(38,044)		(38,044)		5,240,362		22,138	22,138	456,094	04/15/2018
515110-BF-0	LANDWIRTSCH. RENTENBANK	F	11/29/2011	SCOTIA CAPITAL MARKETS (USA)		4,911,300	5,000,000	4,967,100			941		941		4,968,041		(56,741)	(56,741)	20,052	09/17/2018
51783Q-AD-0	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		08/03/2011	Various		191,863	195,510	195,510	195,510						195,510		(3,647)	(3,647)	1,728	05/23/2014
521865-AR-6	LEAR CORP		12/07/2011	BANK OF AMERICA		862,125	825,000	841,500	840,408		(1,547)		(1,547)		838,861		23,264	23,264	59,555	03/15/2018
521865-AS-4	LEAR CORP		08/16/2011	BANK OF AMERICA		8,176,250	7,750,000	8,211,250	8,188,546	7,920	(31,844)		(23,924)		8,164,623		11,627	11,627	583,138	03/15/2020
526057-BC-7	LENNAR CORP 2.000000% 12/01/2020		03/29/2011	Various		2,571,908	2,500,000	2,483,910	2,466,446	17,500	361		17,861		2,484,307		87,601	87,601	15,389	12/01/2020
526057-BE-3	LENNAR CORP 2.750000% 12/15/2020		03/08/2011	NOMURA SECURITIES INTERNATIONAL, INC.		1,145,975	1,000,000	1,000,000	1,000,000						1,000,000		145,975	145,975	9,243	12/15/2020
52736R-AV-4	LEVI STRAUSS & CO		08/17/2011	BARCLAYS BANK		1,035,000	1,000,000	1,047,500	1,042,376		(7,592)		(7,592)		1,034,784		216	216	79,135	04/01/2016
50188F-AA-3	LG&E & KU ENERGY LLC		05/13/2011	ROYAL BANK OF SCOTLAND PLC		3,880,040	4,000,000	3,982,280	3,982,738		1,281		1,281		3,984,019		(103,979)	(103,979)	43,917	11/15/2015
54265S-AA-3	LGCLO 2004-1A A LOANS CLO	E	11/25/2011	SCHEDULED REDEMPTION		2,741,360	2,741,360	2,268,476	2,430,516		310,844		310,844		2,741,360				14,358	05/25/2016
53219L-AH-2	LIFEPOINT HOSPITALS INC 3.500000% 05/15/		03/29/2011	Various		2,851,376	2,700,000	2,353,988	2,507,747		11,659		11,659		2,519,407		331,969	331,969	33,600	05/15/2014
532716-AS-6	LIMITED BRANDS INC		08/12/2011	OPPENHEIMER & CO. INC		526,575	510,000	508,250	508,321		82		82		508,403		18,172	18,172	28,362	05/01/2020
535678-AC-0	LINEAR TECHNOLOGY CORP 3.000000% 05/01/2		03/29/2011	Various		7,237,502	6,750,000	6,689,012	6,689,907		(2,943)		(2,943)		6,686,964		550,537	550,537	78,375	05/01/2027
538034-AC-3	LIVE NATION ENTERTAINMEN		11/09/2011	KNIGHT LIBERTAS, LLC		909,600	960,000	972,000	970,000	968	(1,486)		(518)		969,482		(59,882)	(59,882)	78,000	05/15/2018
53947M-AA-4	LLOYDS TSB BANK PLC	F	05/23/2011	RBC DOMINION SECURITIES		10,354,700	10,000,000	9,778,950	9,814,161		17,022		17,022		9,831,184		523,516	523,516	381,597	01/12/2015
52520M-DR-1	LMT 2005-3 1A5 RMBS		12/01/2011	Various		771,609	771,609	669,525	694,590		95,097	18,077	77,020		771,609				30,558	01/25/2036
52522Q-AP-7	LMT 2007-10 3A3 RMBS		12/01/2011	SCHEDULED REDEMPTION		2,153,280	2,153,280	723,431	352,123		1,801,157		1,801,157		2,153,280				72,250	12/25/2037
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORP		05/02/2011	SCHEDULED REDEMPTION		285,714	285,714	285,714	285,714						285,714				11,429	06/02/2014
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		05/02/2011	SCHEDULED REDEMPTION		285,714	285,714	285,714	285,714						285,714				11,429	03/22/2015
539830-AS-8	LOCKHEED MARTIN CORP		06/20/2011	Various		15,066,693	14,230,000	15,217,799	15,028,431		(160,001)		(160,001)		14,868,430		198,263	198,263	435,105	03/14/2013
549463-AH-0	LUCENT TECHNOLOGIES 2.875000% 06/15/2025		03/29/2011	GOLDMAN, SACHS & CO.		4,599,568	4,750,000	4,607,500	4,482,813	151,695	1,598		153,293		4,636,106		(36,538)	(36,538)	40,210	06/15/2025
52524V-AL-3	LXS 2007-15N AF3 RMBS		12/27/2011	Various		9,604,858	9,604,858	2,707,704	792,466	1,232,359	8,279,509	699,476	8,812,392		9,604,858				43,137	08/25/2047
576449-AB-8	MABS 2006-HE4 A2 RMBS		12/27/2011	Various		435,462	435,462	326,279	196,314	161,261	107,603	29,715	239,149		435,462				998	11/25/2036
555904-AB-7	MACROVISION CORP 2.625000% 08/15/2011		03/03/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		502,391	250,000	181,792	230,221		5,704		5,704		235,925		266,466	266,466	3,701	08/15/2011
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A INVESTMENT G	F	09/26/2011	SCHEDULED REDEMPTION		1,978,919	1,978,919	1,926,957	1,939,461		39,458		39,458		1,978,919				17,926	03/24/2014
966602-AA-2	MAGMA CDO, CLASS A INVESTMENT GRADE	F	05/16/2011	SCHEDULED REDEMPTION		1,058,907	1,058,907	1,041,250	1,047,483		11,423		11,423		1,058,907				4,726	11/15/2012
565849-AG-1	MARATHON OIL CORP		02/06/2011	TENDER OFFER		2,274,860	2,000,000	1,991,700	1,994,503		153		153		1,994,656		280,204	280,204	63,194	02/15/2014
570506-AH-8	MARKWEST ENERGY PART/FIN		11/10/2011	Various		2,988,375	2,825,000	3,049,500	3,034,696		(33,438)		(33,438)		3,001,258		(12,883)	(12,883)	454,103	04/15/2018
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		12/20/2011	SCHEDULED REDEMPTION		2,317,767	2,317,767	2,317,515	2,317,524		243		243		2,317,767				48,913	10/20/2032
575200-AX-8	MASON CNTY WV PCR APPALACHIAN PWR 03L		10/03/2011	CALLED @ 100.00		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				718,972	10/01/2022
576203-AJ-2	MASSEY ENERGY CO 3.250000% 08/01/2015		03/29/2011	GOLDMAN, SACHS & CO.		845,993	750,000	627,656	662,825		4,164		4,164		666,989		179,003	179,003	16,250	08/01/2015
576323-AL-3	MASTEC INC 4.000000% 06/15/2014		03/29/2011	Various		1,419,296	1,000,000	1,000,000	1,000,000						1,000,000		419,296	419,296	16,528	06/15/2014
57772K-AA-9	MAXIM INTEGRATED PRODUCT		11/08/2011	Various		8,255,020	8,000,000	7,990,080	7,991,793		2,809		2,809		7,994,602		260,418	260,418	251,179	06/14/2013
58013M-EJ-9	MCDONALD'S CORP		06/07/2011	ROYAL BANK OF SCOTLAND PLC		10,085,300	10,000,000	9,960,200	9,961,592		1,510		1,510		9,963,102		122,198	122,198	299,444	07/15/2020
581557-AU-9	MCKESSON HBOC INC		10/14/2011	CANTOR, FITZGERALD & CO.		7,393,400	7,000,000	7,633,150	7,530,032		(193,504)		(193,504)		7,336,527		56,873	56,873	416,500	03/01/2013
58470K-AA-2	MEDICIS PHARMACE		03/01/2011	MCMAHAN SECURITIES CO LP		2,284,421	2,000,000	1,833,750	1,847,279		891		891		1,848,169		436,252	436,252	12,431	06/04/2032
585055-AM-8	MEDTRONIC INC 1.625000% 04/15/2013		03/29/2011	Various		19,484,292	19,000,000	19,325,600	19,157,389		(17,223)		(17,223)		19,140,166		344,126	344,126	138,459	04/15/2013
587200-AF-3	MENTOR GRAPHICS CORP 6.250000% 03/01/202		03/29/2011	GOLDMAN, SACHS & CO.		1,519,545	1,500,000	1,470,375	1,471,338		281		281		1,471,619		47,926	47,926	54,688	03/01/2026
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1 ABS		11/25/2011	DISTRIBUTION		118											118	118		05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2 ABS		11/23/2011	Various		225	300,013	893							5		220	220		05/22/2027
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3 ABS		11/28/2011	Various		303	150,000	429									303	303		05/29/2027
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4 ABS		10/20/2011	Various		35	250,000	678									35	35		06/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
59217E-BZ-6	MET LIFE GLOB FUNDING I		11/08/2011	BANK OF AMERICA		4,061,760	4,000,000	3,988,600	3,993,378		3,324		3,324		3,996,702		65,058	65,058	133,208	09/17/2012
553030-AD-2	MGM MIRAGE INC		08/16/2011	MORGAN STANLEY DEAN WITTER		3,220,700	3,010,000	3,112,206	3,106,120		(7,733)		(7,733)		3,098,387		122,313	122,313	251,335	03/15/2020
61913P-AZ-5	MHL 2005-4 A1 RMBS		12/25/2011	SCHEDULED REDEMPTION		68,116	68,116	43,423			24,694		24,694		68,116				60	10/25/2035
61915R-CK-0	MHL 2006-1 2A1B RMBS		12/27/2011	SCHEDULED REDEMPTION		71,029	71,029	10,179			60,850		60,850		71,029				66	04/25/2036
595112-AH-6	MICRON TECHNOLOGY INC 1.875000% 06/01/20		03/29/2011	Various		7,320,194	6,800,000	6,933,425	6,397,244	410,609	(2,389)		408,220		6,805,464		514,730	514,730	41,224	06/01/2014
594918-AG-9	MICROSOFT CORP		11/14/2011	Various		17,687,550	17,500,000	17,423,175	17,427,039		9,690		9,690		17,436,729		250,821	250,821	259,323	09/25/2015
594918-AE-4	MICROSOFT CORP 0% 06/15/2013		03/29/2011	Various		14,629,780	14,000,000	14,288,262	14,065,827		(6,788)		(6,788)		14,059,039		570,741	570,741		06/15/2013
60467P-AH-7	MIRANT AMERICAS GENERATION, LLC		05/01/2011	MATURED		1,750,000	1,750,000	1,852,813	1,759,501		(9,501)		(9,501)		1,750,000				72,625	05/01/2011
60467M-AA-9	MIRANT MID-ATLAN ABS		12/30/2011	SCHEDULED REDEMPTION		1,037,376	1,037,376	1,107,768	1,056,413		(19,037)		(19,037)		1,037,376				44,737	06/30/2012
59020U-YL-3	MLMI 2005-A5 A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		653,704	653,704	601,407	621,002		32,702		32,702		653,704				11,114	06/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		12/01/2011	Various		1,665,290	1,665,290	1,458,583	1,469,098		204,890	8,698	196,192		1,665,290				52,465	09/25/2035
59020U-6K-6	MLMI 2006-WMC2, A2B		05/23/2011	DISTRIBUTION		2,121											2,121	2,121		03/25/2037
55314A-AD-4	MMCA AUTOMOBILE TRUST ABS		08/30/2011	JEFFERIES & COMPANY, INC.		10,553,125	10,000,000	10,940,234	10,713,444		(278,318)		(278,318)		10,435,126		117,999	117,999	446,180	11/16/2015
55314J-AB-9	MMCA AUTOMOBILE TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		377,576	377,576	377,475			101		101		377,576				708	10/15/2013
608190-AH-7	MOHAWK INDUSTRIES INC		08/10/2011	GOLDMAN, SACHS & CO.		2,120,000	2,000,000	1,957,940	1,974,338		2,701		2,701		1,977,039		142,961	142,961	148,958	01/15/2016
60855R-AA-8	MOLINA HEALTHCARE		03/29/2011	Various		4,676,880	4,200,000	4,257,315	4,094,081	129,520	(2,545)		126,976		4,221,056		455,824	455,824	74,479	10/01/2014
61747Y-CK-9	MORGAN STANLEY		04/26/2011	GOLDMAN, SACHS & CO.		5,196,200	5,000,000	5,224,150	5,215,856		(17,242)		(17,242)		5,198,614		(2,414)	(2,414)	92,750	11/20/2014
61757U-AJ-9	MORGAN STANLEY		02/01/2011	GOLDMAN, SACHS & CO.		81,521,720	81,100,000	81,787,427	81,549,957		(27,758)		(27,758)		81,522,200		(480)	(480)	66,274	06/20/2012
61757U-AL-4	MORGAN STANLEY		02/01/2011	GOLDMAN, SACHS & CO.		25,080,250	25,000,000	25,133,430	25,104,332		(8,430)		(8,430)		25,095,902		(15,652)	(15,652)	33,388	02/10/2012
61757U-AN-0	MORGAN STANLEY		02/01/2011	GOLDMAN, SACHS & CO.		26,066,560	26,000,000	26,119,054	26,072,161		(5,454)		(5,454)		26,066,707		(147)	(147)	18,860	03/13/2012
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA RMBS		12/27/2011	Various		1,265,212	1,265,212	1,154,798	837,154	363,447	113,907	49,296	428,058		1,265,212				3,367	04/25/2036
61748W-AB-4	MORGANS HOTEL GROUP CO 2.375% 10/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		2,172,150	2,500,000	2,487,410	2,081,250	408,749	630		409,379		2,490,629		(318,479)	(318,479)	27,378	10/15/2014
61746R-BX-8	MSAC 2003-HE1, M3 RMBS		11/25/2011	SCHEDULED REDEMPTION		222,886	222,886	224,714	96,041	126,845			126,845		222,886				4,526	05/25/2033
61746R-EJ-6	MSAC 2003-HE3 M2 RMBS		12/27/2011	SCHEDULED REDEMPTION		192,625	192,625	194,721	103,791	88,872	(39)		88,834		192,625				3,671	10/25/2033
61746R-GT-2	MSAC 2004-WMC1 M2 RMBS		08/25/2011	SCHEDULED REDEMPTION		496,569	496,569	499,983	296,824	201,576	(1,831)		199,745		496,569				4,284	06/25/2034
61748B-AC-8	MSAC 2006-HE4 A3		02/01/2011	Various		9,606,201	14,441,593	12,551,716	10,006,291	2,460,977	(605)		2,460,372		12,466,663		(2,860,462)	(2,860,462)	6,397	06/25/2036
61755E-AB-4	MSAC 2007-NC4 A2A		03/25/2011	Various		2,106,075	5,134,591	2,026,984	1,813,745		(2,521)		(2,521)		1,811,224		294,852	294,852	4,388	05/25/2037
61746W-WK-2	MSDWC 2002-AM3, M1 RMBS		12/27/2011	SCHEDULED REDEMPTION		645,272	645,272	649,204	647,717		(2,446)		(2,446)		645,272				5,786	02/25/2033
61749Q-AD-2	MSIX 2006-1 A3 RMBS		12/27/2011	Various		1,668,873	1,668,873	1,206,031	835,864	393,704	466,975	27,669	833,010		1,668,873				3,855	07/25/2036
61748H-EF-4	MSM 2004-8AR 4A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		782,035	782,035	545,469	549,659		232,376		232,376		782,035				12,846	08/25/2041
61750Y-AA-7	MSM 2006-15XS A1 RMBS		12/27/2011	Various		33,455	33,455	14,765	23,499		15,181	5,225	9,956		33,455				67	11/25/2036
61751J-AF-8	MSM 2007-6XS 2A1S RMBS		12/27/2011	SCHEDULED REDEMPTION		5,540,276	5,540,276	3,661,245	4,259,369		1,280,907		1,280,907		5,540,276				10,901	02/25/2047
62845E-AA-6	MUZINICH CASHFLOW CBO II, CLASS A HIGH	E	05/09/2011	SCHEDULED REDEMPTION		1,869,289	1,869,289	1,758,689	1,803,478		65,811		65,811		1,869,289				8,339	11/08/2012
57164U-AA-3	MVCOT 2006-2A A ABS		12/01/2011	SCHEDULED REDEMPTION		723,530	723,530	723,519	723,527		3		3		723,530				21,662	10/20/2028
571628-AA-4	MVCOT 2007-1A A ABS		12/01/2011	SCHEDULED REDEMPTION		1,837,037	1,837,037	1,836,992	1,837,021		16		16		1,837,037				56,540	05/20/2029
628530-AK-3	MYLAN INC		08/17/2011	JEFFERIES & COMPANY, INC.		4,803,750	4,575,000	4,690,568	4,682,714		(10,495)		(10,495)		4,672,219		131,531	131,531	438,962	07/15/2017
628530-AL-1	MYLAN INC		08/16/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,673,438	1,575,000	1,638,965	1,636,268		(4,017)		(4,017)		1,632,251		41,186	41,186	155,039	07/15/2020
628530-AG-2	MYLAN LABORATORIES INC 1.250000% 03/15/2		03/29/2011	Various		5,816,690	5,350,000	5,417,484	5,363,922		(2,437)		(2,437)		5,361,485		455,205	455,205	36,024	03/15/2012
629568-AP-1	NABORS INDUSTRIES INC .940000% 05/15/201		03/29/2011	GOLDMAN, SACHS & CO.		7,202,513	7,250,000	6,839,734	7,172,517		52,041		52,041		7,224,558		(22,045)	(22,045)	25,746	05/15/2011
631103-AA-6	NASDAQ STOCK MARKET INC 2.500000% 08/15/		03/29/2011	Various		5,930,728	6,000,000	5,739,220	5,855,635		12,768		12,768		5,868,403		62,324	62,324	93,854	08/15/2013
63250C-AV-3	NATIONAL AUSTRALIA BANK	F	12/06/2011	RBC DOMINION SECURITIES		15,497,952	14,720,000	15,122,003	15,041,897		(82,936)		(82,936)		14,958,961		538,991	538,991	705,180	07/08/2014
637432-ML-6	NATIONAL RURAL UTIL COOP		10/11/2011	GOLDMAN, SACHS & CO.		9,952,400	10,000,000	9,990,000	9,990,319		1,514		1,514		9,991,833		(39,433)	(39,433)	181,028	11/01/2015
63936J-AB-1	NAVIGATOR 2003-1A, CLASS A2 LOANS	F	08/15/2011	Various		4,547,985	4,547,985	4,341,015	4,430,396		119,901	2,311	117,589		4,547,985				20,595	11/15/2015
63937W-AC-9	NAVISTAR FINANCIAL CORP OWNER		01/31/2011	NOMURA SECURITIES INTERNATIONAL, INC.		20,257,032	20,000,000	20,255,468	20,225,395		(13,970)		(13,970)		20,211,426		45,606	45,606	47,539	01/21/2014
63934E-AM-0	NAVISTAR INTL CORP		11/02/2011	Various		4,028,845	3,974,000	4,057,570	4,053,861		(8,077)		(8,077)		4,045,785		(16,940)	(16,940)	282,451	11/01/2021
63934E-AL-2	NAVISTAR INTL CORP 3.000000% 10/15/2014		03/29/2011	Various		5,825,408	4,000,000	4,024,975	4,022,385		(1,692)		(1,692)		4,020,693		1,804,715	1,804,715	47,958	10/15/2014
628782-9A-4	NBTY INC TERM B LOAN		03/01/2011	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,033,318	5,013,529	19,532	(33,061)		(13,529)		5,000,000				122,049	10/01/2017
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		12/01/2011	Various		575,776	575,776	483,725	476,692		106,739	7,655	99,084		575,776				16,734	07/25/2036
755238-AC-2	NCLR/RAZA DEVELOPMENT FUND SR NTS		10/23/2011	MATURED		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				55,108	10/23/2011
S05400-29-6	NEDER WATERSCHAPSBANK	F	05/03/2011	Various		2,975,760	3,000,000	2,932,487	2,999,887		1,402	67,393	(65,991)		2,933,896		41,864	41,864	39,500	09/09/2015
644616-AF-1	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		09/06/2011	CALLED @ 100.00000000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				16,506	12/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
645903-AK-1	NEW JERSEY ECON SOLID WST BRIDGEWTR 05A		11/30/2011	Various		5,251,326	12,405,000	4,962,000	7,443,000			2,481,000	(2,481,000)		4,962,000		289,326	289,326		07/01/2025
645903-AL-9	NEW JERSEY ECON SOLID WST BRIDGEWTR 05B		11/30/2011	Various		2,315,578	5,470,000	2,188,000	3,282,000			1,094,000	(1,094,000)		2,188,000		127,578	127,578		07/01/2017
651290-AK-4	NEWFIELD EXPLORATION CO		08/16/2011	OPPENHEIMER & CO. INC		4,067,000	3,920,000	3,916,875	3,917,022		200		200		3,917,222		149,778	149,778	212,578	05/15/2018
651639-AH-9	NEWMONT MINING CORP 1.250000% 07/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		5,796,675	4,500,000	4,715,666	4,663,248		(11,493)		(11,493)		4,651,755		1,144,920	1,144,920	40,000	07/15/2014
651639-AJ-5	NEWMONT MINING CORP 1.625000% 07/15/2017		03/29/2011	GOLDMAN, SACHS & CO.		3,684,520	2,800,000	2,963,218	2,936,934		(5,122)		(5,122)		2,931,812		752,708	752,708	32,356	07/15/2017
62912X-AB-0	NGPL PIPECO LLC		04/26/2011	MORGAN STANLEY DEAN WITTER		1,095,670	1,000,000	949,121	958,433		1,502		1,502		959,935		135,735	135,735	26,499	12/15/2017
65409Y-AM-7	NIELSEN FINANCE LLC CLASS A DOLLAR TERM		01/31/2011	CITIBANK		3,245,923	3,245,923	3,234,522	3,166,295	71,865	35		71,899		3,238,195		7,728	7,728	9,982	08/09/2013
65476B-AD-5	NISSAN AUTO RECEIVABLES OWNER		05/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		7,521,094	7,500,000	7,498,735	7,498,841		146		146		7,498,987		22,107	22,107	40,392	09/15/2016
65476B-AB-9	NISSAN AUTO RECEIVABLES OWNER ABS		12/15/2011	SCHEDULED REDEMPTION		878,345	878,345	878,321			25		25		878,345				1,064	03/15/2013
65535H-AC-3	NOMURA HOLDINGS INC	F	12/02/2011	Various		23,768,210	24,000,000	23,829,840			26,139		26,139		23,855,979		(87,769)	(87,769)	830,844	01/19/2016
G6644#-AL-2	NORTHGATE PLC SERIES A SENIOR MAKE-WHOL	F	05/31/2011	Various		1,140,159	980,279	474,843	278,364		81,944		81,944		520,188		619,971	619,971	35,788	09/30/2012
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D	F	12/28/2011	Various		22,357,445	22,474,039	19,999,985	19,982,966		736,246		736,246		20,523,029		1,834,416	1,834,416	2,055,865	12/14/2013
666807-BC-5	NORTHROP GRUMMAN CORP		06/21/2011	HSBC SECURITIES, INC.		9,891,000	10,000,000	9,987,100	9,987,462		1,187		1,187		9,988,649		(97,649)	(97,649)	116,139	11/15/2015
66989H-AB-4	NOVARTIS CAPITAL CORP		06/20/2011	Various		31,946,651	31,275,000	31,772,713	31,695,151		(48,979)		(48,979)		31,646,172		300,478	300,478	316,916	04/24/2013
66989H-AC-2	NOVARTIS CAPITAL CORP	R	09/20/2011	Various		26,561,500	25,000,000	24,880,500	24,897,868		15,880		15,880		24,913,748		1,647,752	1,647,752	648,472	04/24/2015
67000X-AL-0	NOVELIS INC	A	12/08/2011	Various		2,818,750	2,750,000	2,750,000	2,750,000						2,750,000		68,750	68,750	154,821	12/15/2017
629377-AU-6	NRG ENERGY INC		05/24/2011	TENDER OFFER		6,176,280	6,000,000	5,985,000	5,985,371		391		391		5,985,762		190,518	190,518	420,146	02/01/2016
629377-AX-0	NRG ENERGY INC		08/08/2011	KEYBANC CAPITAL MARKETS		7,773,844	7,575,000	7,581,250	7,579,762		(1,912)		(1,912)		7,577,851		195,993	195,993	599,004	01/15/2017
629377-BG-6	NRG ENERGY INC		12/13/2011	JEFFERIES & COMPANY, INC.		3,037,500	3,000,000	3,052,500	3,046,749		(5,470)		(5,470)		3,041,279		(3,779)	(3,779)	254,292	06/15/2019
63860F-AB-9	NSTR 2006-B, AV2		03/16/2011	Various		6,883,092	7,127,864	7,127,864	7,127,863						7,127,863		(244,771)	(244,771)	8,704	09/25/2036
670704-AB-1	NUVASIVE INC 2.250000% 03/15/2013		03/29/2011	GOLDMAN, SACHS & CO.		1,963,020	2,000,000	1,958,063	1,937,899	22,500	4,307		26,807		1,964,706		(1,686)	(1,686)	24,500	03/15/2013
67073E-AD-2	NUVEEN INVESTMENTS,INC,FIRST LIEN NON EX		04/05/2011	Various		1,285,478	1,346,051	1,295,788	1,297,038		3,031		3,031		1,300,069		(14,591)	(14,591)	20,066	11/13/2014
674599-BY-0	OCCIDENTAL PETROLEUM COR		08/24/2011	ROYAL BANK OF SCOTLAND PLC		5,378,350	5,000,000	4,998,850	4,998,854		62		62		4,998,915		379,435	379,435	144,069	02/01/2021
674599-CA-1	OCCIDENTAL PETROLEUM COR		06/22/2011	Various		25,324,850	25,000,000	24,970,250	24,970,657		4,725		4,725		24,975,382		349,468	349,468	190,514	12/13/2013
678026-AD-7	OIL STATES INTL INC		12/13/2011	GLEACHER DESCAP		387,600	380,000	389,500			(580)		(580)		388,920		(1,320)	(1,320)	13,379	06/01/2019
680223-AF-1	OLD REPUBLIC INTL CORP 8.000000% 05/15/2		03/29/2011	GOLDMAN, SACHS & CO.		1,175,780	1,000,000	1,123,437	1,076,130		(13,695)		(13,695)		1,062,435		113,345	113,345	30,222	05/15/2012
681904-AG-3	OMNICARE INC		10/20/2011	Various		1,081,644	1,075,000	992,968	1,042,066		4,393		4,393		1,046,460		35,184	35,184	28,194	06/01/2013
681904-AK-4	OMNICARE INC		10/17/2011	Various		2,942,811	2,845,000	2,802,325	2,805,979		4,594		4,594		2,810,573		132,238	132,238	141,805	12/15/2015
681904-AL-2	OMNICARE INC 3.250000% 12/15/2035		03/29/2011	GOLDMAN, SACHS & CO.		411,097	447,000	400,624	400,839		277		277		401,116		9,981	9,981	4,278	12/15/2035
681904-AN-8	OMNICARE INC 3.750000% 12/15/2025		03/29/2011	Various		2,523,372	2,000,000	2,000,000	2,000,000						2,000,000		523,372	523,372	23,021	12/15/2025
682189-AG-0	ON SEMICONDUCTOR CORP 2.625000% 12/15/20		03/29/2011	Various		3,352,818	2,700,000	3,041,747	2,930,844		(16,946)		(16,946)		2,913,899		438,919	438,919	18,244	12/15/2026
682680-AL-7	ONEOK INC		04/15/2011	MATURED		14,000,000	14,000,000	15,024,520	14,183,558		(183,558)		(183,558)		14,000,000				498,750	04/15/2011
683399-AB-5	ONYX PHARMACEUTICALS INC 4.000000% 08/15		03/29/2011	GOLDMAN, SACHS & CO.		1,741,604	1,510,000	1,539,038	1,537,881		(1,129)		(1,129)		1,536,751		204,852	204,852	37,918	08/15/2016
688225-AD-3	OSHKOSH CORP		12/07/2011	BANK OF AMERICA		1,030,000	1,000,000	1,028,750	1,026,918		(2,798)		(2,798)		1,024,120		5,880	5,880	108,847	03/01/2020
69073T-AQ-6	OWENS-BROCKWAY 3.000000% 06/01/2015		03/29/2011	Various		4,037,379	4,000,000	3,910,797	3,919,271		4,115		4,115		3,923,385		113,994	113,994	38,333	06/01/2015
69121P-DE-0	OWNIT 2006-2, A2B RMBS		12/01/2011	SCHEDULED REDEMPTION		642,573	642,573	642,573	479,291	163,282			163,282		642,573				18,733	01/25/2037
694308-GC-5	PACIFIC GAS & ELECTRIC		03/01/2011	MATURED		3,000,000	3,000,000	2,830,290	2,993,452		6,548		6,548		3,000,000				63,000	03/01/2011
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L	E	11/01/2011	SCHEDULED REDEMPTION		43,211	43,211	35,422	32,427		10,784		10,784		43,211				741	05/31/2012
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		05/25/2011	CALLED @ 100.00000000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				67,159	04/01/2031
698476-DK-1	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		10/26/2011	CALLED @ 100.00000000		17,100,000	17,100,000	15,823,485	15,904,898		32,347		32,347		15,937,245		1,162,755	1,162,755	239,998	06/01/2035
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		10/13/2011	CALLED @ 100.00000000		8,100,000	8,100,000	8,100,000	8,100,000						8,100,000				109,749	06/01/2036
698476-DX-3	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		10/06/2011	CALLED @ 100.00000000		11,300,000	11,300,000	10,456,455	10,501,087		16,483		16,483		10,517,571		782,429	782,429	142,697	01/01/2040
704549-AE-4	PEABODY ENERGY CORP		08/15/2011	J. P. MORGAN SECURITIES, INC.		3,307,500	3,000,000	3,127,500	3,119,255		(10,846)		(10,846)		3,108,409		199,091	199,091	176,385	11/01/2016
704549-AH-7	PEABODY ENERGY CORP		08/10/2011	STERNE AGEE & LEACH		1,032,500	1,000,000	1,000,000	1,000,000						1,000,000		32,500	32,500	62,653	09/15/2020
704549-AG-9	PEABODY ENERGY CORP 4.750000% 12/15/2041		03/29/2011	Various		6,261,454	4,750,000	5,290,298	5,257,151		(2,774)		(2,774)		5,254,378		1,007,076	1,007,076	66,091	12/15/2041
707569-AL-3	PENN NATIONAL GAMING INC		08/19/2011	CALLED @ 102.25		1,073,625	1,050,000	1,020,469	1,032,634		2,317		2,317		1,034,951		38,674	38,674	68,513	03/01/2015
707882-AA-4	PENN VIRGINIA CORP 4.500000% 11/15/2012		03/09/2011	Various		2,931,938	2,850,000	2,721,000	2,768,503	7,936	7,398		15,334		2,783,838		148,100	148,100	42,394	11/15/2012
708690-BB-7	PENNSYLVANIA ECON DEV COLVER PROJ 05F		10/26/2011	CITIGROUP GLOBAL MARKETS		9,443,501	9,820,000	9,755,286	9,773,577		4,947		4,947		9,778,523		(335,022)	(335,022)	416,327	12/01/2018
713448-BM-9	PEPSICO INC		06/21/2011	GOLDMAN, SACHS & CO.		7,399,630	7,000,000	7,321,160			(30,794)		(30,794)		7,290,366		109,264	109,264	95,842	01/15/2015
713448-BQ-0	PEPSICO INC		05/03/2011	GOLDMAN, SACHS & CO.		4,986,600	5,000,000	4,997,800	4,997,931		252		252		4,998,183		(11,583)	(11,583)	23,090	10/25/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
713448-BW-7	PEPSICO INC		11/15/2011	ROYAL BANK OF SCOTLAND PLC		6,117,780	6,000,000	5,963,580			689		689		5,964,269		153,511	153,511	39,500	08/25/2021
716495-AL-0	PETROHAWK ENERGY CORP		08/15/2011	JEFFERIES & COMPANY, INC.		4,025,000	3,500,000	3,511,250	3,510,678		(997)		(997)		3,509,681		515,319	515,319	254,455	08/15/2018
716578-AB-5	PETROLEUM DEVELOPMENT CO		08/15/2011	BANK OF AMERICA		3,210,000	3,000,000	3,029,436	3,019,622		(2,841)		(2,841)		3,016,781		193,219	193,219	363,000	02/15/2018
717081-CZ-4	PFIZER INC.		12/08/2011	CALLED @ 101.05766		17,179,802	17,000,000	16,976,710	16,990,199		7,573		7,573		16,997,773		182,030	182,030	930,915	03/15/2012
69337M-AA-8	PHHAM 2007-3 A1 RMBS		12/27/2011	SCHEDULED REDEMPTION		5,732,010	5,732,010	4,599,938	5,222,560		509,450		509,450		5,732,010				11,709	07/25/2037
693360-AC-6	PHHMC 2007-4 A3 RMBS		12/01/2011	SCHEDULED REDEMPTION		1,749,021	1,749,021	1,705,010	1,731,729		17,292		17,292		1,749,021				48,049	06/18/2037
500472-AC-9	PHILIPS ELECTRONICS NV	F	09/12/2011	MORGAN KEEGAN & COMPANY, INC.		3,760,350	3,000,000	2,949,900	2,951,450		438		438		2,951,887		808,463	808,463	208,542	03/11/2038
718592-AK-4	PHILLIPS-VAN HEUSEN		12/09/2011	OPPENHEIMER & CO. INC		2,165,000	2,000,000	2,016,250	2,015,429		(1,570)		(1,570)		2,013,859		151,141	151,141	159,382	05/15/2020
72083E-AF-5	PIERRE FOODS INC TERM LOAN 1ST LIEN		12/30/2011	SCHEDULED REDEMPTION		37,500	37,500	36,816	36,772		728		728		37,500				200	09/30/2016
72147K-AB-4	PILGRIM'S PRIDE CORP		08/08/2011	Various		1,765,375	1,925,000	1,910,967	1,911,027		510		510		1,911,537		(146,162)	(146,162)	67,249	12/15/2018
72347N-AE-0	PINNACLE FOODS TERM D		12/23/2011	SCHEDULED REDEMPTION		298,755	298,755	303,237			(4,481)		(4,481)		298,755				1,253	04/02/2014
723787-AF-4	PIONEER NATURAL RESOURCE		08/17/2011	BANK OF AMERICA		1,769,513	1,605,000	1,747,444			(5,523)		(5,523)		1,741,921		27,591	27,591	89,195	05/01/2018
723787-AH-0	PIONEER NATURAL RESOURCE 2.875000% 01/15		03/29/2011	GOLDMAN, SACHS & CO.		5,493,896	3,200,000	3,573,750	3,367,554		(14,173)		(14,173)		3,353,382		2,140,514	2,140,514	61,269	01/15/2038
728896-BS-9	PLEASANTS CNTY WV PCR MONONGAHELA 98D		09/06/2011	CALLED @ 100.00		3,000,000	3,000,000	2,220,000	2,787,493		74,860		74,860		2,862,353		137,647	137,647	128,354	11/01/2012
69344F-AD-8	PMC SIERRA INC 2.250000% 10/15/2025		03/21/2011	GOLDMAN, SACHS & CO.		1,391,303	1,250,000	1,428,548	1,305,329		(6,939)		(6,939)		1,298,390		92,912	92,912	12,219	10/15/2025
73316P-CL-2	POPLR 2005-2, M2		02/11/2011	DESCAP SECURITIES INC		2,192,412	4,064,726	1,888,084	1,125,803	748,292	(15,818)		732,474		1,858,278		334,134	334,134	48,362	04/25/2035
73316P-GS-3	POPLR 2005-5, AV2A		06/27/2011	DISTRIBUTION		2,064									2,064			2,064		11/25/2035
73316Q-AB-4	POPLR 2006-D, A2		02/01/2011	Various		4,621,684	4,963,120	4,963,120	4,963,120						4,963,120		(341,436)	(341,436)	2,215	11/25/2046
73316T-AB-8	POPLR 2006-E, A2		02/01/2011	WELLS FARGO		6,118,438	7,000,000	7,000,000	7,000,000						7,000,000		(881,563)	(881,563)	3,113	01/25/2037
73328U-AB-1	PORSCHE FINANCIAL AUTO SECURIT ABS		12/16/2011	SCHEDULED REDEMPTION		1,106,138	1,106,138	1,105,414			724		724		1,106,138				1,549	12/16/2013
70069F-LV-7	PPSI 2005-WCW3, A2C		03/21/2011	RESIDENTIAL FUNDING SECURITIES		14,266,200	15,340,000	15,340,000	15,340,000						15,340,000		(1,073,800)	(1,073,800)	23,751	08/25/2035
740816-AF-0	PRES & FELLOWS OF HARVAR		06/02/2011	CALLED @ 109.4155881		14,005,195	12,800,000	14,044,928	13,801,538		(134,211)		(134,211)		13,667,327		337,869	337,869	563,556	01/15/2014
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRUS		09/15/2011	Various		3,481,736	3,481,736	3,597,069	3,572,398		(47,734)		(47,734)		3,524,664		(42,928)	(42,928)	115,833	08/15/2014
742718-DS-5	PROCTER & GAMBLE CO/THE		06/21/2011	RBC DOMINION SECURITIES		10,035,700	10,000,000	9,960,140	9,960,878		3,701		3,701		9,964,579		71,121	71,121	108,000	11/15/2015
742718-DV-8	PROCTER & GAMBLE CO/THE		10/28/2011	Various		19,934,400	20,000,000	19,839,200			6,072		6,072		19,845,272		89,128	89,128	56,792	08/15/2016
743263-AD-7	PROGRESS ENERGY		03/01/2011	MATURED		3,000,000	3,000,000	3,144,948	3,006,016		(6,016)		(6,016)		3,000,000				106,500	03/01/2011
69366A-AC-4	PSS WORLD MEDICAL INC 3.125000% 08/01/20		03/29/2011	Various		2,726,235	2,000,000	2,026,250	2,016,300		(1,162)		(1,162)		2,015,138		711,097	711,097	39,670	08/01/2014
74733V-AA-8	QEP RESOURCES INC		08/17/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,275,000	5,000,000	5,019,990	5,019,498		(882)		(882)		5,018,615		256,385	256,385	349,479	03/01/2021
74733L-AA-0	QTEL INTERNATIONAL FIN	F	09/20/2011	Various		16,552,500	15,000,000	15,165,320	15,119,769		(23,222)		(23,222)		15,096,547		1,455,953	1,455,953	760,139	06/10/2014
748351-AR-4	QUEST 2006-X1, A-2 RMBS		12/27/2011	Various		269,939	269,939	228,202	141,021	94,675	42,856	8,613	128,918		269,939				716	03/25/2036
74837R-AB-0	QUICKSILVER RESOURCES 1.875000% 11/01/20		03/29/2011	GOLDMAN, SACHS & CO.		263,718	250,000	322,647	261,095		(3,362)		(3,362)		257,733		5,985	5,985	1,953	11/01/2024
749121-BY-4	QWEST COMMUNICATIONS INT 3.500000% 11/15		01/04/2011	REDEMPTION		2,884,613	1,850,000	2,515,277	1,850,000						1,850,000		1,034,613	1,034,613		11/15/2025
21685W-BL-0	RABOBANK NEDERLAND	F	07/19/2011	DEUTSCHE BANK SECURITIES		7,493,250	7,500,000	7,481,625	7,482,383		1,964		1,964		7,484,347		8,903	8,903	123,516	10/13/2015
74977R-CE-2	RABOBANK NEDERLAND NV NY	F	07/25/2011	WARBURG DILLION READ LLC		5,215,900	5,000,000	4,996,550	4,997,070		379		379		4,997,449		218,451	218,451	140,889	03/11/2015
750438-AC-7	RADIOSHACK CORP 2.500000% 08/01/2013		03/29/2011	GOLDMAN, SACHS & CO.		2,025,880	2,000,000	2,113,918	2,110,490		(10,651)		(10,651)		2,099,839		(73,959)	(73,959)	33,333	08/01/2013
74922G-AN-4	RALI 2006-QA14 A13 RMBS		12/01/2011	Various		1,701,601	3,146,939	2,290,604	2,041,325		(339,725)		(339,725)		1,701,601				116,506	11/25/2036
761118-WQ-7	RALI 2006-Q03 A2 RMBS		12/27/2011	SCHEDULED REDEMPTION		101,966	101,966	37,736			64,231		64,231		101,966				91	04/25/2046
759950-FX-1	RAMC 2005-4, A3 RMBS		12/01/2011	SCHEDULED REDEMPTION		1,454,014	1,454,014	1,453,490	1,454,014						1,454,014				44,787	02/25/2036
759950-GV-4	RAMC 2006-1, AF3 RMBS		12/01/2011	Various		20,917	20,917	20,917	18,135	2,782			2,782		20,917				382	05/25/2036
760985-D2-4	RAMP 2003-RS10, MI1 RMBS		12/01/2011	SCHEDULED REDEMPTION		269,097	269,097	269,018	269,062		35		35		269,097				9,578	11/25/2033
760985-YW-5	RAMP 2003-RZ4, M1 RMBS		12/01/2011	SCHEDULED REDEMPTION		1,362,772	1,362,772	1,359,631	1,361,303		1,469		1,469		1,362,772				31,527	10/25/2033
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		12/01/2011	Various		738,959	827,912	783,984	787,344		(44,988)	3,396	(48,385)		738,959				31,032	03/25/2034
75156V-AB-1	RAMP 2006-RS3, A-I-2		12/22/2011	Various		2,036,986	1,996,740	1,911,987	1,928,910		(8,742)	19,989	(28,732)		1,900,178		136,808	136,808	2,679	05/25/2036
75281A-AF-6	RANGE RESOURCES CORP		05/25/2011	TENDER OFFER		1,204,500	1,200,000	1,191,000	1,191,828		686		686		1,192,514		11,986	11,986	77,125	03/15/2015
75281A-AG-4	RANGE RESOURCES CORP		05/25/2011	TENDER OFFER		1,672,800	1,640,000	1,668,700	1,665,423		(2,711)		(2,711)		1,662,712		10,088	10,088	97,717	05/15/2016
75281A-AL-3	RANGE RESOURCES CORP		08/17/2011	Various		6,255,000	6,000,000	6,032,188	6,030,982		(2,041)		(2,041)		6,028,941		226,059	226,059	412,313	08/01/2020
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		12/01/2011	SCHEDULED REDEMPTION		162,223	162,223	162,194	65,592	96,616	15		96,631		162,223				6,002	12/25/2033
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		12/01/2011	SCHEDULED REDEMPTION		259,475	259,475	259,414	133,923	125,524	28		125,552		259,475				9,957	01/25/2034
45660N-QS-7	RAST 2003-A6 A2 RMBS		12/01/2011	Various		1,268,986	1,268,986	1,254,710	1,269,067		3,757		3,757		1,268,986				25,048	06/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.750000% 10/15		03/29/2011	Various		2,120,581	1,800,000	1,823,633	1,814,294		(1,872)		(1,872)		1,812,422		308,159	308,159	30,656	10/15/2012
756864-BQ-6	RED RIVER TX AUTH PCR SW PUBLIC 91		07/01/2011	MATURED		10,200,000	10,200,000	10,090,265	10,193,760		6,240		6,240		10,200,000				530,400	07/01/2011
758753-AD-9	REGAL CINEMAS CORP		10/17/2011	CITIBANK		1,548,750	1,500,000	1,561,250	1,555,562		(5,420)		(5,420)		1,550,142		(1,392)	(1,392)	163,516	07/15/2019
991196-9B-4	REYNOLDS GROUP HOLDINGS TERM LOAN A		02/09/2011	SCHEDULED REDEMPTION		1,000,000	1,000,000	990,150	990,234		9,766		9,766		1,000,000				9,549	08/15/2015
991196-9C-2	REYNOLDS GROUP HOLDINGS TERM LOAN D		02/01/2011	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,002,467	2,986,517	15,931	(2,449)		13,483		3,000,000				25,458	05/05/2016
76173F-AL-1	REYNOLDS GROUP HOLDINGS, INC TERM LOAN C		12/30/2011	SCHEDULED REDEMPTION		52,820	52,820	52,292			528		528		52,820					08/09/2018
74959G-AA-8	REYNOLDS GRP ISS/REYNOLD		12/07/2011	BANK OF AMERICA		2,010,000	2,000,000	2,000,000	2,000,000						2,000,000		10,000	10,000	165,063	04/15/2019
76110V-RV-2	RFMS2 2005-HS1, AI2		06/01/2011	SCHEDULED REDEMPTION		2,407,169	2,407,169	2,389,076	2,343,628		63,541		63,541		2,407,169				40,097	09/25/2035
76110V-SR-0	RFMS2 2005-HS2, AI2 RMBS		12/01/2011	SCHEDULED REDEMPTION		5,174,362	5,174,362	4,792,389	4,559,669		614,693		614,693		5,174,362				155,336	12/25/2035
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS		12/01/2011	Various		358,693	358,693	277,975	176,560	105,459	78,855	2,182	182,133		358,693				13,197	12/25/2035
76110V-TV-0	RFMS2 2006-HI1, A3 RMBS		12/01/2011	SCHEDULED REDEMPTION		3,772,730	3,772,730	3,772,598	3,772,717		13		13		3,772,730				146,815	02/25/2036
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		12/01/2011	Various		2,184,638	2,184,638	2,138,855	1,924,961	228,993	60,733	30,049	259,677		2,184,638				63,103	07/25/2036
749581-AH-7	RFMSI 2007-S1 A4 RMBS		12/01/2011	Various		620,939	724,984	610,189			8,038	4,241	3,797		620,939				26,358	01/25/2037
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		12/01/2011	SCHEDULED REDEMPTION		1,364,624	1,364,624	1,191,487	1,179,198		185,426		185,426		1,364,624				44,246	01/25/2037
995642-9B-3	RH DONNELLEY TERM LOAN		02/04/2010	VARIOUS															156	10/31/2014
762397-AS-6	RHODIA SA	F	01/05/2011	OPPENHEIMER & CO. INC		2,331,875	2,275,000	2,275,000	2,275,000						2,275,000		56,875	56,875	43,718	09/15/2020
767201-AJ-5	RIO TINTO FIN USA LTD	F	11/29/2011	Various		14,856,450	15,000,000	14,813,450	9,992,154		31,185		31,185		14,844,889		11,561	11,561	204,688	11/02/2015
771196-AQ-5	ROCHE HLDGS INC	R	10/12/2011	Various		24,430,688	22,284,000	24,824,850	24,544,741		(356,272)		(356,272)		24,188,469		242,219	242,219	927,318	03/01/2014
77340R-AK-3	ROCKIES EXPRESS PIPELINE		04/20/2011	ROYAL BANK OF SCOTLAND PLC		5,059,900	5,000,000	4,995,550	4,995,812		111		111		4,995,922		63,978	63,978	149,219	04/15/2020
776696-AA-4	ROPER INDUSTRIES INC 1.481300% 01/15/203		03/29/2011	GOLDMAN, SACHS & CO.		1,679,616	1,600,000	934,871	679,753		6,305		6,305		686,058		993,558	993,558	1,407	01/15/2034
779376-AB-8	ROVI CORP 2.625000% 02/15/2040		03/29/2011	Various		6,166,569	4,500,000	4,499,480	4,497,936		(599)		(599)		4,497,337		1,669,232	1,669,232	68,250	02/15/2040
779382-AN-0	ROWAN COMPANIES INC		11/01/2011	MORGAN STANLEY DEAN WITTER		4,766,535	4,500,000	4,477,680	4,478,585		2,326		2,326		4,480,911		285,624	285,624	265,000	09/01/2017
78080E-AD-0	ROYALTY PHARMA FINANCE TRUST SENIOR UNSE		09/23/2011	SCHEDULED REDEMPTION		4,000,000	4,000,000	3,960,707	3,963,298		36,702		36,702		4,000,000				603,947	05/15/2015
78080E-9A-8	RPI FINANCE TRUST TERM LOAN 6.75 YEAR		12/30/2011	SCHEDULED REDEMPTION		7,500	7,500	7,463			38		38		7,500				7,038	05/09/2018
74971X-AA-5	RRI ENERGY INC		01/03/2011	CALLED @ 102.25		1,339,475	1,310,000	1,301,813	1,305,338		6		6		1,305,343		34,132	34,132	4,421	12/15/2014
X7435K-AS-8	RUSSIAN RAILWAYS	F	04/01/2011	HSBC SECURITIES, INC.		2,606,250	2,500,000	2,500,000	2,500,000						2,500,000		106,250	106,250	72,933	04/03/2017
86360X-AA-8	SACO 2006-GEL3, A1		03/02/2011	Various		1,168,235	1,181,746	1,181,746	1,181,746						1,181,746		(13,511)	(13,511)	780	07/25/2036
86358E-ZS-8	SAIL 2005-11 A6		02/01/2011	Various		6,223,636	6,574,385	6,572,330	6,573,992		28		28		6,574,020		(350,384)	(350,384)	3,401	01/25/2036
79466L-AA-2	SALESFORCE.COM INC .750000% 01/15/2015		03/29/2011	Various		2,031,826	1,250,000	1,246,250	1,246,876		190		190		1,247,066		784,760	784,760	6,135	01/15/2015
07384M-6M-9	SAMI 0412 2A3 RMBS		12/01/2011	SCHEDULED REDEMPTION		1,554,204	1,554,204	1,504,967	1,506,623		47,581		47,581		1,554,204				23,331	07/25/2051
86360K-BL-1	SAMI 2006-AR3 3A3 RMBS		12/27/2011	SCHEDULED REDEMPTION		677,916	2,553,815	592,209	209,494		468,422		468,422		677,916				9,574	02/25/2036
80004C-AC-5	SANDISK CORP 1.000000% 05/15/2013		03/29/2011	Various		5,592,318	5,750,000	4,890,984	5,336,148	15,985	37,675		53,660		5,389,809		202,509	202,509	21,035	05/15/2013
80004C-AD-3	SANDISK CORP 1.500000% 08/15/2017		03/29/2011	GOLDMAN, SACHS & CO.		2,846,616	2,550,000	2,440,887	2,445,773		3,630		3,630		2,449,403		397,213	397,213	22,950	08/15/2017
80007P-AC-3	SANDRIDGE ENERGY INC		01/05/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,628,100	2,564,000	2,574,360	2,570,348		(31)		(31)		2,570,317		57,783	57,783	22,221	06/01/2018
80007P-AH-2	SANDRIDGE ENERGY INC		08/17/2011	BANK OF AMERICA		2,706,250	2,500,000	2,650,000	2,638,841		(17,433)		(17,433)		2,621,408		84,842	84,842	189,957	05/15/2016
800907-AK-3	SANMINA CORP		08/17/2011	Various		1,000,091	970,000	931,200	944,202		1,707		1,707		945,909		54,182	54,182	67,051	03/01/2016
800907-AJ-6	SANMINA-SCI CORP		05/10/2011	TENDER OFFER		372,188	375,000	373,125	373,558		224		224		373,782		(1,595)	(1,595)	21,258	03/01/2013
80105N-AD-7	SANOFI-AVENTIS	F	11/30/2011	Various		31,004,800	30,000,000	29,846,700			19,725		19,725		29,866,425		1,138,375	1,138,375	537,031	03/29/2016
80282H-AC-7	SANTANDER DRIVE AUTO RECEIVABL		02/09/2011	MORGAN STANLEY DEAN WITTER		10,003,906	10,000,000	9,999,703	9,999,721		21		21		9,999,743		4,163	4,163	19,667	06/16/2014
80282H-AD-5	SANTANDER DRIVE AUTO RECEIVABL		04/08/2011	CITIGROUP GLOBAL MARKETS		11,065,313	11,000,000	10,998,053	10,998,136		259		259		10,998,395		66,917	66,917	73,914	05/15/2015
80282F-AC-1	SANTANDER DRIVE AUTO RECEIVABL ABS		12/15/2011	SCHEDULED REDEMPTION		144,023	144,023	144,266			(243)		(243)		144,023				437	08/15/2013
80282F-AE-7	SANTANDER DRIVE AUTO RECEIVABL ABS		09/28/2011	Various		9,103,638	9,020,000	9,134,676	5,589,286		(23,349)		(23,349)		9,102,988		650	650	86,031	11/17/2014
80282F-AG-2	SANTANDER DRIVE AUTO RECEIVABL ABS		08/03/2011	MORGAN STANLEY DEAN WITTER		5,244,021	5,113,000	5,235,233	5,226,485		(21,159)		(21,159)		5,205,326		38,695	38,695	79,091	06/15/2017
86364C-AB-8	SARM 2007-6 1A2		01/31/2011	Various		3,591	394,549		5,011			1,419	(1,419)		3,591				172	07/25/2037
86359A-4X-8	SASC 2003-34 2A3 RMBS		12/01/2011	SCHEDULED REDEMPTION		1,269	1,269	1,055			214		214		1,269				6	11/25/2033
86359D-NW-3	SASC 2005-15 4A1 RMBS		12/01/2011	Various		1,252,927	1,252,927	1,094,772			155,215	23,658	131,557		1,252,927				31,259	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 RMBS		12/01/2011	Various		1,725,594	1,725,594	1,402,281	1,412,900		340,995	28,301	312,694		1,725,594				58,519	10/25/2035
86363M-AA-9	SASC 2007-GEL2 A1		02/01/2011	Various		4,254,090	4,469,118	4,469,118	4,469,118						4,469,118		(215,028)	(215,028)	1,971	05/25/2037
86364G-AB-9	SASC 2007-TC1 A-IO RMBS		11/25/2011	CALLED @ 0.00000000			46,012,270	1,500,000	60,452		(60,452)		(60,452)						62,447	04/25/2031
86359D-LK-1	SASCO 2005-WF3, A3		03/02/2011	BARCLAYS BANK		4,175,000	5,000,000	5,000,000	5,009,712		(175)		(175)		5,009,538		(834,538)	(834,538)	5,935	07/25/2035
80556B-AC-9	SAST 2007-1, A-2B		02/01/2011	GOLDMAN, SACHS & CO.		3,340,000	4,000,000	4,000,000	4,000,000						4,000,000		(660,000)	(660,000)	1,605	01/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
80556Y-AB-1	SAST 2007-2 A2A		02/01/2011	Various		835,817	867,572	867,572	867,572						867,572		(31,755)	(31,755)	602	05/25/2047
78401F-AC-1	SBA TELECOMMUNICATIONS		08/15/2011	OPPENHEIMER & CO. INC		3,172,500	3,000,000	3,097,500	3,089,267		(10,503)		(10,503)		3,078,765		93,735	93,735	242,000	08/15/2016
78401F-AD-9	SBA TELECOMMUNICATIONS		12/07/2011	Various		2,074,888	1,925,000	2,064,563	2,057,615		(14,153)		(14,153)		2,043,463		31,425	31,425	197,570	08/15/2019
806859-AA-2	SCHLUMBERGER SA	F	09/07/2011	Various		20,720,400	20,000,000	19,965,400			4,379		4,379		19,969,779		750,621	750,621	356,278	01/15/2016
810186-AJ-5	SCOTTS MIRACLE-GRO CO/TH		08/10/2011	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				43,983	12/15/2020
80282D-AC-6	SDART 2010-1 A3 ABS		02/16/2011	CITIGROUP GLOBAL MARKETS		25,201,173	25,000,000	24,998,998	24,999,260		63		63		24,999,322		201,850	201,850	85,611	11/17/2014
80282G-AD-7	SDART 2010-2 B ABS		04/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,041,407	5,000,000	4,999,282	4,999,387		84		84		4,999,471		41,935	41,935	36,711	12/15/2014
81180W-AB-7	SEAGATE HDD CAYMAN	F	11/02/2011	Various		5,488,000	5,400,000	5,416,125	5,416,059		(1,838)		(1,838)		5,414,221		73,779	73,779	366,704	12/15/2018
81180W-AD-3	SEAGATE HDD CAYMAN	F	12/08/2011	BANK OF AMERICA		2,383,125	2,325,000	2,305,000	2,220,375	84,970	1,473		86,442		2,306,817		76,308	76,308	178,492	05/01/2020
812141-AP-4	SEALY MATTRESS CO		06/16/2011	Various		3,035,839	2,750,000	3,093,750	3,065,618		(32,182)		(32,182)		3,033,435		2,403	2,403	202,966	04/15/2016
813768-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST A		12/28/2011	Various		74,853	6,490,150	358,436							74,853		74,853	74,853		12/15/2005
816752-AA-7	SEMINOLE HARD ROCK ENT		12/08/2011	Various		1,726,050	1,820,000	1,865,500	1,665,300	157,244	(2,544)		154,700		1,820,000		(93,950)	(93,950)	44,826	03/15/2014
817565-BU-7	SERVICE CORP INTL		12/12/2011	Various		4,959,375	4,500,000	4,927,500	1,732,500	72,654	(24,844)		47,810		4,901,060		58,315	58,315	389,111	11/15/2021
78412F-AH-7	SESI LLC 1.500000% 12/15/2026		03/29/2011	GOLDMAN, SACHS & CO.		5,199,100	5,000,000	4,515,938	4,532,579		3,256		3,256		4,535,834		663,266	663,266	22,083	12/15/2026
822582-AL-6	SHELL INTERNATIONAL FIN	F	02/08/2011	DEUTSCHE BANK SECURITIES		10,152,200	10,000,000	9,988,100	9,991,079		434		434		9,991,513		160,687	160,687	70,833	03/25/2013
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		12/20/2011	SCHEDULED REDEMPTION		716,691	716,691	716,550			141		141		716,691				2,684	07/20/2028
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		12/20/2011	SCHEDULED REDEMPTION		318,529	318,529	318,518			11		11		318,529				1,543	07/20/2028
82651C-AA-1	SIERRA RECEIVABLES FUNDING COM		03/20/2011	SCHEDULED REDEMPTION		1,436,034	1,436,034	1,435,901	1,436,022		12		12		1,436,034				25,345	12/22/2025
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		12/20/2011	SCHEDULED REDEMPTION		3,335,906	3,335,906	3,335,018			888		888		3,335,906				63,307	04/20/2026
82669J-AA-6	SIG6 6A 6 INVESTMENT GRADE CLO	E	09/27/2011	SCHEDULED REDEMPTION		1,925,914	1,925,914	1,841,174	1,869,374		56,539		56,539		1,925,914				15,272	09/27/2016
78444K-AA-3	SLC STUDENT LOAN TRUST ABS		12/15/2011	Various		2,436,315	2,436,315	2,466,388			(30,073)		(30,073)		2,436,315				48,673	06/15/2033
86386M-AS-3	SLCC STUDENT LOAN TRUST I 2002-2A-16		03/15/2011	TENDER OFFER		1,958,000	2,200,000	2,200,000	2,200,000						2,200,000		(242,000)	(242,000)	117,752	07/01/2042
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		812,407	812,407	752,369			60,039		60,039		812,407				1,842	12/16/2030
78443C-AF-1	SLM STUDENT LOAN TRUST ABS		12/16/2011	SCHEDULED REDEMPTION		1,205,031	1,205,031	1,166,621			38,410		38,410		1,205,031				4,513	09/15/2020
78443C-AM-6	SLM STUDENT LOAN TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		995,336	995,336	955,522			39,813		39,813		995,336				1,880	03/15/2022
78443C-CG-7	SLM STUDENT LOAN TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		1,261,873	1,261,873	1,237,818			24,054		24,054		1,261,873				1,554	06/15/2022
78443C-CS-1	SLM STUDENT LOAN TRUST ABS		12/15/2011	SCHEDULED REDEMPTION		2,729,973	2,729,973	2,701,820			28,153		28,153		2,729,973				6,061	12/15/2022
84649Q-AD-5	SPANSION LLC TERM LOAN		12/30/2011	Various		44,868	22,547	22,161	22,295	25	22,548		22,573		44,868				17,389	02/09/2015
85205T-AB-6	SPIRIT AEROSYSTEMS INC		12/07/2011	BANK OF AMERICA		126,360	117,000	126,945			(1,367)		(1,367)		125,578		782	782	6,118	10/01/2017
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	12/21/2011	SCHEDULED REDEMPTION		3,678,435	3,678,435	3,420,944	3,467,720		210,715		210,715		3,678,435				17,614	03/21/2017
85771S-AC-0	STATOILHYDRO ASA	F	11/30/2011	DEUTSCHE BANK SECURITIES		9,442,020	9,000,000	8,986,320	8,989,456		2,468		2,468		8,991,924		450,096	450,096	296,525	10/15/2014
85771T-AH-7	STATS CHIPPAC LTD	F	08/15/2011	OPPENHEIMER & CO. INC		3,165,000	3,000,000	3,075,000	3,070,052		(8,317)		(8,317)		3,061,735		103,265	103,265	228,750	08/12/2015
858119-AJ-9	STEEL DYNAMICS INC		08/16/2011	BANK OF AMERICA		2,530,688	2,475,000	2,494,406	2,487,678		(4,204)		(4,204)		2,483,474		47,213	47,213	146,025	11/01/2012
858119-AR-1	STEEL DYNAMICS INC		12/08/2011	Various		3,578,750	3,500,000	3,750,000	2,126,965		(19,264)		(19,264)		3,727,700		(148,950)	(148,950)	269,628	03/15/2020
858119-AP-5	STEEL DYNAMICS INC 5.125000% 06/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		3,314,246	2,600,000	2,808,470	2,775,738		(12,356)		(12,356)		2,763,382		550,864	550,864	39,235	06/15/2014
865622-AD-6	SUMITOMO MITSUI BANKING	F	06/20/2011	BANK OF AMERICA		15,237,300	15,000,000	14,994,300	14,995,117		892		892		14,996,009		241,291	241,291	296,521	07/22/2013
867652-AA-7	SUNPOWER CORP 1.250000% 02/15/2027	R	03/01/2011	GOLDMAN, SACHS & CO.		488,125	500,000	500,000	471,250	28,750			28,750		500,000		(11,875)	(11,875)	3,455	02/15/2027
84751P-HT-9	SURF 2005-BC4 A2B		03/02/2011	Various		5,457,237	5,530,008	5,530,224	5,530,007						5,530,007		(72,771)	(72,771)	7,426	09/25/2036
84751P-LM-9	SURF 2006-BC2, A2B RMBS		12/01/2011	SCHEDULED REDEMPTION		502,919	502,919	369,421	349,495		153,424		153,424		502,919				18,594	02/25/2037
784860-AA-9	SVB FINANCIAL GROUP 3.875000% 04/15/2011		03/29/2011	GOLDMAN, SACHS & CO.		513,470	500,000	516,250	503,397		(2,939)		(2,939)		500,457		13,013	13,013	8,934	04/15/2011
86959L-AA-1	SVENSKA HANDELSBANKEN AB	F	07/29/2011	RBC DOMINION SECURITIES		10,813,400	10,000,000	10,598,500	10,497,462		(81,227)		(81,227)		10,416,235		397,165	397,165	315,521	06/10/2014
86959L-AB-9	SVENSKA HANDELSBANKEN AB	F	07/25/2011	Various		11,242,935	11,000,000	10,986,470	10,992,180		2,598		2,598		10,994,778		248,157	248,157	275,840	09/14/2012
83612L-AE-9	SVHE 2006-WF1, M1		07/31/2011	Various			2,679,360	144,898	37,612		(33,144)	4,468	(37,612)						47,045	10/25/2036
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		12/01/2011	SCHEDULED REDEMPTION		764,424	764,424	758,303			6,121		6,121		764,424				2,763	11/20/2027
78487M-AA-7	SVOVM 2006-AA A ABS		12/01/2011	SCHEDULED REDEMPTION		957,107	957,107	956,917	957,036		71		71		957,107				30,030	02/20/2024
87019E-AL-9	SWEDBANK AB	F	07/25/2011	GOLDMAN, SACHS & CO.		5,172,700	5,000,000	5,110,250	5,070,454		(19,583)		(19,583)		5,050,871		121,829	121,829	150,639	01/14/2013
871503-ZZ-4	SYMANTEC CORP .750000% 06/15/2011		01/01/2011	VARIOUS		521,208	500,000	521,208	521,208						521,208					06/15/2011
871503-AF-5	SYMANTEC CORP 1.000000% 06/15/2013		03/29/2011	Various		12,387,838	10,400,000	10,818,747	10,630,391		(22,895)		(22,895)		10,607,496		1,780,342	1,780,342	30,303	06/15/2013
875127-AV-4	TAMPA ELECTRIC		09/09/2011	KEYBANK NATIONAL ASSOCIATION		3,803,670	3,000,000	2,622,518	2,633,145		3,479		3,479		2,636,623		1,167,047	1,167,047	163,204	05/15/2036
00388W-AA-9	TAQA ABU DHABI NATL ENER	F	12/13/2011	TENDER OFFER		5,187,500	5,000,000	5,262,500	5,156,833		(80,705)		(80,705)		5,076,128		111,372	111,372	318,467	10/25/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
87239M-AA-9	TDIC FINANCE LTD	F	09/13/2011	Various		11,056,250	10,000,000	10,047,500	10,034,828		(6,442)		(6,442)		10,028,386		1,027,864	1,027,864	782,708	07/02/2014
87929J-AA-1	TELECOMMUNICATION SYSTEM 4.500000% 11/01		03/08/2011	OPPENHEIMER & CO. INC		1,409,070	1,500,000	1,515,000	1,423,125	88,725	(560)		88,164		1,511,289		(102,219)	(102,219)	24,375	11/01/2014
879369-AA-4	TELEFLEX INC 3.875000% 08/01/2017		03/29/2011	Various		2,239,875	2,000,000	2,014,165	2,013,461		(390)		(390)		2,013,071		226,804	226,804	48,007	08/01/2017
87938W-AL-7	TELEFONICA EMISIONES SAU	F	02/08/2011	Various		15,076,550	15,000,000	15,000,000	15,000,000						15,000,000		76,550	76,550	160,554	04/27/2015
879403-AS-2	TELEFONOS DE MEXICO SAB	F	03/03/2011	EXCHANGE		6,616,077	6,000,000	6,679,560	6,654,310		(26,293)		(26,293)		6,628,017		(11,940)	(11,940)	202,583	01/27/2015
880349-AQ-8	TENNECO INC		12/07/2011	BANK OF AMERICA		5,100,000	5,000,000	5,237,500			(19,863)		(19,863)		5,217,637		(117,637)	(117,637)	333,247	12/15/2020
88078F-AR-9	TEREX CORP TERM LOAN B		12/30/2011	SCHEDULED REDEMPTION		3,750	3,750	3,738			13		13		3,750					04/28/2017
881609-AT-8	TESORO CORP		08/17/2011	OPPENHEIMER & CO. INC		3,030,000	3,000,000	3,007,500	3,007,193		(926)		(926)		3,006,267		23,733	23,733	141,375	06/01/2017
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.750000% 02/01/2	F	02/10/2011	CONVERSION		11,250,663	10,500,000	11,495,483	10,498,438		(49,697)		(49,697)		10,448,741		801,922	801,922	91,875	02/01/2026
883203-BN-0	TEXTRON INC 4.500000% 05/01/2013		03/02/2011	NOMURA SECURITIES INTERNATIONAL, INC.		1,043,169	500,000	500,000	500,000						500,000		543,169	543,169	7,875	05/01/2013
884903-BA-2	THOMSON REUTERS CORP	A	10/18/2011	Various		9,655,880	8,855,000	9,947,796	9,799,524		(196,379)		(196,379)		9,603,145		52,736	52,736	525,233	07/15/2013
884903-BB-0	THOMSON REUTERS CORP	A	09/09/2011	WELLS FARGO BROKERAGE SERVICES		3,646,110	3,000,000	2,868,528	2,891,766		7,867		7,867		2,899,633		746,477	746,477	226,958	07/15/2018
887319-AC-5	TIME WARNER TELECOM LLC 2.375000% 04/01/		03/29/2011	Various		1,735,193	1,500,000	1,538,250	1,519,055		(1,879)		(1,879)		1,517,176		218,017	218,017	16,971	04/01/2026
88157G-AA-8	TMTS 2007-1SL A1		01/31/2011	Various		6,050,812	19,735,822	5,723,388	5,723,388		12,601		12,601		5,735,989		314,823	314,823	4,974	01/25/2038
89152U-AA-0	TOTAL CAPITAL SA	F	11/30/2011	WARBURG DILLION READ LLC		21,137,600	20,000,000	19,912,200	19,929,112		13,011		13,011		19,942,123		1,195,477	1,195,477	734,375	10/02/2015
891777-AB-0	TOWER GROUP INC 5.000000% 09/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		544,795	500,000	500,000	500,000						500,000		44,795	44,795	13,264	09/15/2014
89235X-AB-3	TOYOTA AUTO RECEIVABLES OWNER ABS		12/15/2011	SCHEDULED REDEMPTION		1,072,563	1,072,563	1,072,840			(277)		(277)		1,072,563				1,636	05/15/2013
89233P-4B-9	TOYOTA MOTOR CREDIT CORP		01/05/2011	GOLDMAN, SACHS & CO.		30,908,100	30,000,000	29,962,800	29,966,531		176		176		29,966,707		941,393	941,393	61,333	06/17/2015
89233P-4H-6	TOYOTA MOTOR CREDIT CORP		04/26/2011	Various		15,001,790	15,000,000	14,987,250	14,988,862		1,198		1,198		14,990,061		11,729	11,729	138,569	08/12/2013
893647-AP-2	TRANSDIGM INC		08/15/2011	OPPENHEIMER & CO. INC		5,125,000	5,000,000	5,009,375	5,009,326		(660)		(660)		5,008,666		116,334	116,334	262,639	12/15/2018
893830-AV-1	TRANSOCEAN INC 1.500000% 12/15/2037	F	03/29/2011	Various		13,912,650	14,000,000	14,453,089	13,515,010		(71,848)		(71,848)		13,443,161		469,489	469,489	56,750	12/15/2037
991204-9A-8	TRANSUNION LLC TERM LOAN		02/10/2011	SCHEDULED REDEMPTION		5,972,494	5,972,494	6,050,891	6,040,077	8,791	(76,375)		(67,584)		5,972,494				203,113	06/15/2017
89469A-AA-2	TREEHOUSE FOODS INC		08/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,643,750	2,500,000	2,625,000	2,616,443		(12,007)		(12,007)		2,604,436		39,314	39,314	185,139	03/01/2018
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER T		01/12/2011	Various		9,737,140	9,617,991	9,531,189	9,597,207		(386)		(386)		9,596,820		140,320	140,320	43,899	05/13/2013
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T ABS		12/12/2011	SCHEDULED REDEMPTION		5,981,523	5,981,523	6,171,210	6,100,994		(119,471)		(119,471)		5,981,523				267,060	07/14/2014
896518-AB-3	TRINITY HIGHER ED AUTH, INC. - TRUST 200		06/15/2011	Various		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				272,229	06/01/2040
896522-AF-6	TRINITY INDUSTRIES INC 3.875000% 06/01/2		03/29/2011	Various		5,209,400	5,000,000	5,103,718	4,711,679	333,026	(4,022)		329,005		5,040,683		168,717	168,717	61,139	06/01/2036
87264M-AB-5	TRW AUTOMOTIVE INC		08/15/2011	BARCLAYS BANK		3,797,500	3,500,000	3,377,500	3,384,924		9,311		9,311		3,394,236		403,264	403,264	234,719	03/15/2017
902118-BN-7	TYCO INTERNATIONAL FINAN	F	01/05/2011	BANK OF AMERICA		10,207,400	10,000,000	9,967,600	9,971,194		139		139		9,971,333		236,068	236,068	79,688	10/15/2015
902494-AP-8	TYSON FOODS INC 3.250000% 10/15/2013		03/29/2011	Various		2,921,882	2,230,000	2,365,792	2,331,645		(8,660)		(8,660)		2,322,985		598,897	598,897	31,361	10/15/2013
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B ABS		10/20/2011	DISTRIBUTION		196									196		196	196		04/10/2026
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B ABS		10/27/2011	DISTRIBUTION		108									108		108	108		04/10/2026
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		10/31/2011	Various		5,499	1,447,781	2,895,563							5,499		5,499	5,499		12/31/2011
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		12/30/2011	SCHEDULED REDEMPTION		3,139	3,139	3,107			31		31		3,139					07/28/2017
90261X-GD-8	UBS AG STAMFORD CT	F	12/07/2011	MORGAN STANLEY DEAN WITTER		1,971,480	2,000,000	1,995,620	1,995,761		337		337		1,996,097		(24,617)	(24,617)	132,167	08/04/2020
902733-AB-0	U-HAUL S FLEET LLC ABS		12/25/2011	SCHEDULED REDEMPTION		3,842,188	3,842,188	4,009,230			(167,041)		(167,041)		3,842,188				98,089	02/25/2020
90400X-AD-6	ULTRAPETROL(BAHAMAS) LTD 7.250000% 01/15	F	03/29/2011	GOLDMAN, SACHS & CO.		249,268	250,000	250,000	250,000						250,000		(733)	(733)	4,934	01/15/2017
904764-AL-1	UNILEVER CAPITAL CORP		11/29/2011	ROYAL BANK OF SCOTLAND PLC		5,399,239	5,125,000	5,119,773			801		801		5,120,573		278,666	278,666	114,316	02/10/2016
904764-AM-9	UNILEVER CAPITAL CORP		09/20/2011	Various		22,578,750	20,000,000	19,932,200			3,355		3,355		19,935,555		2,643,195	2,643,195	516,493	02/10/2021
911312-AG-1	UNITED PARCEL SERVICE		10/11/2011	BANK OF AMERICA		52,508,500	50,000,000	53,565,500	52,200,586		(837,064)		(837,064)		51,363,522		1,144,978	1,144,978	2,806,250	01/15/2013
911365-AU-8	UNITED RENTALS NORTH AM		12/16/2011	Various		2,258,175	2,145,000	2,215,061	1,477,450		(11,880)		(11,880)		2,204,901		53,274	53,274	155,855	12/15/2019
913017-BM-0	UNITED TECHNOLOGIES CORP		09/09/2011	RBC DOMINION SECURITIES		3,569,700	3,000,000	2,899,491	2,919,671		6,745		6,745		2,926,416		643,284	643,284	120,490	12/15/2017
91359P-AF-7	UNIVERSAL HOSPITAL SERVI		08/17/2011	BARCLAYS BANK		877,188	875,000	875,000	875,000						875,000		2,188	2,188	53,922	06/01/2015
90320R-AA-2	UPC GERMANY GMBH	F	12/07/2011	Various		2,977,500	3,000,000	2,985,000	2,985,754		988		988		2,986,743		(9,243)	(9,243)	172,656	12/01/2017
903207-AC-2	UPFC AUTO RECEIVABLES TRUST		06/15/2011	SCHEDULED REDEMPTION		7,083,884	7,083,884	7,117,090	7,098,204		(14,320)		(14,320)		7,083,884				177,754	07/15/2014
90345K-AA-8	US AIRWAYS GROUP INC ABS		10/22/2011	SCHEDULED REDEMPTION		322,773	322,773	322,773	321,159	1,614			1,614		322,773				16,867	04/22/2023
91159H-GX-2	US BANCORP		11/02/2011	SUSQUEHANNA FINANCIAL GROUP LLLP		3,784,028	3,650,000	3,646,423	3,646,712		584		584		3,647,296		136,732	136,732	114,265	07/27/2015
90338W-AK-9	US ONCOLOGY INC		02/04/2011	OPPENHEIMER & CO. INC		1,197,500	1,000,000	1,050,000	1,042,260		(793)		(793)		1,041,467		156,033	156,033	44,104	08/15/2017
912909-AE-8	US STEEL CORP 4.000000% 05/15/2014		03/29/2011	Various		1,884,638	1,000,000	1,193,350	1,133,001		(10,045)		(10,045)		1,122,956		761,683	761,683	13,178	05/15/2014

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
91911X-AM-6	VALEANT PHARMACEUTICALS		12/07/2011	OPPENHEIMER & CO. INC		2,639,340	2,728,000	2,713,110	2,693,900	19,363	1,035		20,397		2,714,297		(74,957)	(74,957)	230,213	10/01/2020
91913T-AA-9	VALEO CDO II, CLASS A1 INVESTMENT GRAD	F	12/01/2011	SCHEDULED REDEMPTION		3,783,595	3,783,595	3,679,546	3,721,290		62,305		62,305		3,783,595				21,260	06/01/2013
919136-AA-9	VALEO IG CDO, CLASS A1 INVESTMENT GRAD	F	07/15/2011	SCHEDULED REDEMPTION		11,726,194	11,726,194	11,433,040	11,559,571		166,623		166,623		11,726,194				109,707	01/15/2013
92203P-AE-6	VANGUARD HLT HDG LLC/INC		08/17/2011	Various		4,140,000	4,000,000	3,968,325	3,971,200		1,544		1,544		3,972,744		167,256	167,256	318,222	02/01/2018
92203P-AF-3	VANGUARD HLT HDG LLC/INC		06/29/2011	EXCHANGE		5,253,230	5,250,000	5,253,750	5,253,514		(284)		(284)		5,253,230				382,667	02/01/2018
92334N-AA-1	VEOLIA ENVIRONNEMENT	F	09/12/2011	J. P. MORGAN SECURITIES, INC.		5,284,650	5,000,000	5,366,000	5,303,669		(86,530)		(86,530)		5,217,138		67,512	67,512	205,625	06/03/2013
92342Y-AB-5	VERIFONE HOLDINGS INC 1.375000% 06/15/20		03/29/2011	Various		3,195,263	2,500,000	2,473,956	2,489,007		2,177		2,177		2,491,184		704,079	704,079	8,976	06/15/2012
92343E-AD-4	VERISIGN INC 3.250000% 08/15/2037		03/29/2011	Various		7,986,428	6,600,000	7,554,890	7,449,573		(28,087)		(28,087)		7,421,487		564,941	564,941	129,386	08/15/2037
92343V-AY-0	VERIZON COMMUNICATIONS		10/31/2011	Various		30,927,010	30,000,000	29,844,000			10,199		10,199		29,854,199		1,072,811	1,072,811	315,667	04/01/2016
92553P-AE-2	VIACOM INC		09/09/2011	STIFEL NICOLAUS & CO, INC.		3,722,619	3,450,000	3,425,540	3,431,534		3,266		3,266		3,434,800		287,819	287,819	150,518	09/15/2014
92769V-AA-7	VIRGIN MEDIA FINANCE PLC	F	12/08/2011	BANK OF AMERICA		1,665,000	1,500,000	1,653,750			(10,625)		(10,625)		1,643,125		21,875	21,875	46,708	08/15/2016
92857W-AE-0	VODAFONE GROUP PLC	F	09/20/2011	CANTOR, FITZGERALD & CO.		6,671,760	6,000,000	5,262,120	5,402,754		46,339		46,339		5,449,092		1,222,668	1,222,668	329,917	07/15/2018
928645-AA-8	VOLCANO CORP 2.875000% 09/01/2015		03/29/2011	GOLDMAN, SACHS & CO.		548,770	500,000	500,000	500,000						500,000		48,770	48,770	7,627	09/01/2015
92867D-AB-6	VOLKSWAGEN AUTO LOAN ENHANCED ABS		12/20/2011	SCHEDULED REDEMPTION		114,310	114,310	114,345			(35)		(35)		114,310				192	12/20/2013
928670-AC-2	VOLKSWAGEN INTL FIN NV	F	03/23/2011	PARIBAS CAPITAL MARKETS		10,074,000	10,000,000	9,970,000	9,973,779		2,376		2,376		9,976,154		97,846	97,846	102,014	08/12/2013
928670-AF-5	VOLKSWAGEN INTL FIN NV	F	12/12/2011	PARIBAS CAPITAL MARKETS		5,061,700	5,000,000	4,964,050			4,773		4,773		4,968,823		92,877	92,877	101,823	04/01/2016
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2011	SCHEDULED REDEMPTION		220,034	220,034	220,034	220,034						220,034				12,454	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2011	SCHEDULED REDEMPTION		186,968	186,968	186,968	186,968						186,968				10,582	01/15/2019
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2011	SCHEDULED REDEMPTION		153,729	153,729	153,729	153,729						153,729				8,701	01/15/2019
92928B-AA-9	WAHA AEROSPACE BV	F	06/27/2011	Various		5,029,688	5,000,000	5,000,000	5,000,000						5,000,000		29,688	29,688	176,843	07/28/2020
931142-CW-1	WAL-MART STORES INC		06/20/2011	DEUTSCHE BANK SECURITIES		2,000,220	2,000,000	1,993,140	1,993,555		1,082		1,082		1,994,637		5,583	5,583	9,917	10/25/2013
931142-CX-9	WAL-MART STORES INC		06/21/2011	GOLDMAN, SACHS & CO.		9,884,400	10,000,000	9,945,900	9,947,813		5,027		5,027		9,952,840		(68,440)	(68,440)	99,583	10/25/2015
25468P-CM-6	WALT DISNEY COMPANY/THE		10/19/2011	CANTOR, FITZGERALD & CO.		9,911,600	10,000,000	9,920,600			2,545		2,545		9,923,145		(11,545)	(11,545)	22,313	08/16/2016
93363T-AH-5	WAMU 2006-AR11 CIB2 RMBS		12/25/2011	SCHEDULED REDEMPTION		104,990	536,479	80,428			24,562		24,562		104,990				428	09/25/2046
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS		12/25/2011	SCHEDULED REDEMPTION		229,764	229,764	73,942			155,822		155,822		229,764				191	06/25/2046
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS		12/25/2011	SCHEDULED REDEMPTION		70,818	305,116	59,633			11,186		11,186		70,818				243	08/25/2046
92926W-AB-3	WAMU 2007-0A1 A1B RMBS		12/25/2011	Various		581,594	581,594	171,091	97,233	16,729	447,295	9,164	454,860		581,594				1,229	02/25/2047
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		459,429	459,429	261,459			197,970		197,970		459,429				2,008	07/25/2037
93443N-AR-0	WC LUXCO S.A.R.L. TERM B-3 LOAN	F	03/17/2011	SCHEDULED REDEMPTION		2,536,521	2,536,521	2,546,845	2,538,907	12,763	(15,150)		(2,387)		2,536,521				42,402	02/20/2016
94973V-AJ-6	WELLPOINT INC		01/15/2011	MATURED		3,000,000	3,000,000	2,962,504	2,999,431		569		569		3,000,000				75,000	01/15/2011
95082P-AH-8	WESCO INTERNATIONAL INC 6.000000% 09/15/		03/29/2011	Various		3,356,462	1,480,000	1,576,200	1,560,282		(2,383)		(2,383)		1,557,899		1,798,563	1,798,563	43,463	09/15/2029
9612EM-AH-2	WESTPAC BANKING CORP	F	11/29/2011	GOLDMAN, SACHS & CO.		15,685,950	15,000,000	14,993,700	14,995,248		1,137		1,137		14,996,385		689,565	689,565	534,083	09/10/2014
9612EA-AB-1	WESTPAC SECURITIES NZ LT	F	12/06/2011	RBC DOMINION SECURITIES		15,822,450	15,000,000	15,522,900	15,405,385		(102,834)		(102,834)		15,302,552		519,898	519,898	705,813	07/28/2014
949808-AT-6	WFMBS 2003-J 2A5 RMBS		12/01/2011	SCHEDULED REDEMPTION		2,258,314	2,258,314	2,222,322	2,234,695		23,619		23,619		2,258,314				59,268	10/25/2033
94980S-AT-2	WFMBS 2006-9 1A18 RMBS		12/01/2011	SCHEDULED REDEMPTION		5,133,510	5,133,510	4,864,000	4,880,297		253,212		253,212		5,133,510				195,020	08/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		12/01/2011	Various		1,663,761	1,663,761	1,379,929	1,461,601		239,116	36,955	202,161		1,663,761				49,760	10/25/2036
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		12/01/2011	SCHEDULED REDEMPTION		2,849,717	2,849,717	2,550,132	2,553,338		296,379		296,379		2,849,717				88,521	11/25/2036
94985W-DN-8	WFMBS 2007-11 A85 RMBS		12/01/2011	SCHEDULED REDEMPTION		1,192,857	1,192,857	1,062,761	1,076,393		116,463		116,463		1,192,857				40,108	09/25/2039
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		12/01/2011	SCHEDULED REDEMPTION		2,927,366	2,927,366	2,582,154	2,575,473		351,893		351,893		2,927,366				98,429	08/25/2037
94985L-AG-0	WFMBS 2007-13 A7 RMBS		12/01/2011	SCHEDULED REDEMPTION		2,192,456	2,192,456	1,945,805	1,933,014		259,442		259,442		2,192,456				68,718	09/25/2037
94985L-AH-8	WFMBS 2007-13 A8 RMBS		12/01/2011	SCHEDULED REDEMPTION		1,417,788	1,417,788	1,244,995	1,246,791		170,998		170,998		1,417,788				44,438	09/25/2037
94986A-AE-8	WFMBS 2007-8 1A5 RMBS		12/01/2011	Various		1,383,388	1,383,388	1,270,617			112,772	6,165	106,606		1,383,388				37,619	07/25/2037
966387-AF-9	WHITING PETROLEUM CORP		08/10/2011	BANK OF AMERICA		977,500	1,000,000	1,000,000	1,000,000						1,000,000		(22,500)	(22,500)	57,958	10/01/2018
97381W-AD-6	WINDSTREAM CORP		12/22/2011	Various		13,368,140	13,000,000	13,253,750	13,215,166		(36,109)		(36,109)		13,179,057		189,083	189,083	1,219,056	08/01/2016
92928D-AH-0	WM. BOLTHOUSE FARMS, INC. 1ST LIEN TERM		12/30/2011	SCHEDULED REDEMPTION		117,494	117,494	118,963			(1,469)		(1,469)		117,494				37,648	02/11/2016
92933U-AA-0	WMHEN 2007-WM1 N1 RMBS	F	12/31/2010	VARIOUS			(1,519,279)													01/25/2047
980888-AC-5	WOOLWORTHS LIMITED	F	07/21/2011	Various		5,017,200	5,000,000	4,994,150	4,994,454		404		404		4,994,857		22,343	22,343	81,458	09/22/2015
98156D-AH-0	WORLD OMNI AUTO RECEIVABLES TR ABS		12/15/2011	SCHEDULED REDEMPTION		7,205,000	7,205,000	7,584,670	7,540,656		(335,656)		(335,656)		7,205,000				430,859	04/15/2015
98156Y-AF-8	WORLD OMNI AUTO RECEIVABLES TR ABS		02/04/2011	WELLS FARGO		16,843,038	15,892,000	17,053,559	16,733,548		(56,167)		(56,167)		16,677,381		165,656	165,656	122,051	05/15/2014

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
98212B-AB-9	WPX ENERGY INC		12/07/2011	Various		2,031,313	2,025,000	2,025,000							2,025,000		6,313	6,313	4,667	01/15/2022
98235T-AA-5	WRIGHT MEDICAL GROUP INC 2.625000% 12/01		03/14/2011	Various		4,499,375	4,500,000	4,349,513	4,152,131	215,297	6,014		221,311		4,373,442		125,933	125,933	31,063	12/01/2014
98310W-AF-5	WYNDHAM WORLDWIDE		08/15/2011	BARCLAYS BANK		2,075,000	2,000,000	2,062,500			(3,650)		(3,650)		2,058,850		16,150	16,150	62,931	02/01/2018
983130-AR-6	WYNN LAS VEGAS LLC/CORP		12/07/2011	Various		8,922,500	8,250,000	8,502,375	8,496,350		(16,055)		(16,055)		8,480,295		442,205	442,205	664,939	08/15/2020
983919-AD-3	XILINX INC 3.125000% 03/15/2037		03/29/2011	Various		7,738,608	6,715,000	6,533,430	6,544,577		993		993		6,545,570		1,193,037	1,193,037	111,186	03/15/2037
98417E-AK-6	XSTRATA CANADA FIN CORP	A	11/03/2011	WELLS FARGO BROKERAGE SERVICES		2,018,080	2,000,000	1,997,480							1,997,480		20,600	20,600		11/15/2021
98385X-AP-1	XTO ENERGY INC		09/02/2011	CANTOR, FITZGERALD & CO.		5,813,742	4,696,000	5,143,764	5,106,246		(32,796)		(32,796)		5,073,449		740,293	740,293	188,688	06/15/2018
98385X-AT-3	XTO ENERGY INC		09/06/2011	J. P. MORGAN SECURITIES, INC.		3,956,760	3,000,000	2,991,390	2,992,908		482		482		2,993,390		963,370	963,370	143,000	12/15/2018
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,485,485,805	5,758,733,364	5,341,992,853	4,709,325,565	45,030,418	22,778,341	6,668,279	61,140,479		5,348,721,083		136,764,722	136,764,722	125,492,423	XXX
293791-AW-9	ENTERPRISE PRODUCTS OPER		12/08/2011	KNIGHT LIBERTAS, LLC		5,195,000	5,000,000	4,934,375	4,933,965		(1,886)		(1,886)		4,932,079		262,921	262,921	495,702	01/15/2068
40430L-AA-7	HSBC FIN CAP TRUST IX	R	05/25/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,887,500	3,000,000	2,259,095	2,272,129		3,822		3,822		2,275,951		611,549	611,549	88,665	11/30/2035
780097-AN-1	ROYAL BK OF SCOTLAND PLC	F	03/29/2011	DEUTSCHE BANK SECURITIES		5,050,000	5,000,000	4,893,166	4,937,705	3,743	4,759		8,502		4,946,207		103,793	103,793	96,528	11/12/2013
853250-AB-4	STANDARD CHARTERED BANK	F	12/08/2011	JEFFERIES & COMPANY, INC.		1,254,875	1,250,000	1,154,806	1,173,640		8,600		8,600		1,182,240		72,635	72,635	97,111	09/26/2017
955306-AA-3	WEST PHARMACEUTICAL SRVC 4.000000% 03/15		03/29/2011	Various		1,403,355	1,500,000	1,514,292	1,374,375	139,023	(36)		138,987		1,513,362		(110,007)	(110,007)	31,250	03/15/2047
05565A-AA-1	BNP PARIBAS	F	05/17/2011	BARCLAYS BANK		2,940,000	3,000,000	2,296,767	2,305,797		1,461		1,461		2,307,258		632,742	632,742	60,936	01/01/9999
38144Q-AA-7	GOLDMAN SACHS CAP III		05/25/2011	BANK OF AMERICA		3,130,000	4,000,000	1,403,988	1,444,999		9,925		9,925		1,454,924		1,675,076	1,675,076	21,584	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						21,860,730	22,750,000	18,456,489	18,442,609	142,765	26,645		169,411		18,612,020		3,248,710	3,248,710	891,775	XXX
8399997. Total - Bonds - Part 4						12,067,291,920	12,474,009,021	11,830,820,011	11,183,293,565	52,441,652	11,234,544	11,374,977	52,301,219	(4,397,078)	11,857,661,236	4,396,966	205,233,718	209,630,684	274,179,560	XXX
8399998. Total - Bonds - Part 5						3,626,054,297	3,455,787,382	3,556,184,899			(7,729,656)	280,424	(8,010,080)		3,548,174,819		77,879,478	77,879,478	64,482,255	XXX
8399999. Total - Bonds						15,693,346,217	15,929,796,403	15,387,004,910	11,183,293,565	52,441,652	3,504,888	11,655,401	44,291,139	(4,397,078)	15,405,836,055	4,396,966	283,113,196	287,510,162	338,661,815	XXX
00169X-20-3	AFFILIATED MANAGERS GROU		03/29/2011	Various	72,158.000	3,529,458	0.00	3,675,185	3,553,452	120,605			120,605		3,674,057		(144,599)	(144,599)	46,001	
037411-80-8	APACHE CORP		03/29/2011	Various	122,000.000	8,231,914	0.00	6,623,337	8,083,720	(1,460,383)			(1,460,383)		6,623,337		1,608,577	1,608,577	91,500	
060505-81-5	BANK OF AMERICA		11/16/2011	BEAR STEARNS SECURITIES CORP.	28,038.000	517,291	0.00										517,291	517,291	28,428	
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		11/16/2011	BEAR STEARNS SECURITIES CORP.	96,520.000	1,780,760	0.00										1,780,760	1,780,760	97,862	
G16962-20-4	BUNGE LTD		03/29/2011	GOLDMAN, SACHS & CO.	35,000.000	3,606,317	0.00	3,641,920	3,290,000	351,920			351,920		3,641,920		(35,603)	(35,603)	42,656	
G1406#-10-7	CAPMAC ASIA LTD SERIES A		07/01/2011	DISTRIBUTION	0.000	153,545	0.00										153,545	153,545		
165167-84-2	CHESAPEAKE ENERGY CORP		03/29/2011	Various	27,000.000	2,578,076	0.00	2,447,856	2,374,650	73,206			73,206		2,447,856		130,221	130,221	30,375	
20451N-10-1	COMPASS MINERALS INTERNATION		02/25/2011	CREDIT SUISSE INTERNATIONAL	60.000	5,426	0.00	3,910	3,910						3,910		1,516	1,516	27	
25153X-20-8	DEUTSCHE BANK CONTINGENT CAPITAL	R	05/10/2011	IMPERIAL CAPITAL	160,000.000	3,999,923	0.00	3,324,800	3,704,000	(379,200)			(379,200)		3,324,800		675,123	675,123	65,500	
28336L-60-4	EL PASO CORPORATION		03/11/2011	Various	2,000.000	2,760,536	0.00	1,929,364	1,929,364						1,929,364		831,172	831,172	24,950	
37045V-20-9	GENERAL MOTORS CO		03/29/2011	GOLDMAN, SACHS & CO.	20,000.000	958,176	0.00	1,000,000	1,000,000						1,000,000		(41,824)	(41,824)	12,931	
416515-70-8	HARTFORD FINL SVCS GRP		03/29/2011	GOLDMAN, SACHS & CO.	157,000.000	4,023,943	0.00	3,970,990	3,942,470	28,520			28,520		3,970,990		52,953	52,953	142,273	
595017-AB-0	MICROCHIP TECHNOLOGY INC 2.125000% 12/15		03/29/2011	Various	4,500,000.000	6,021,623	0.00	4,559,655	4,554,219		(1,562)		(1,562)		4,552,657		1,468,966	1,468,966	24,674	
64572*-13-8	NEW JERSEY WATER CO., 4.70% CUM.		10/01/2011	PRINCIPAL PAYMENT	150.000	15,000	0.00	11,082	15,000						15,000				705	
651195-30-7	NEWELL FINANCIAL TRUST I		03/29/2011	Various	160,000.000	7,392,098	0.00	7,456,487	6,720,000	788,339			788,339		7,508,339		(116,241)	(116,241)	105,000	
65339F-30-9	NEXTERA ENERGY INC		03/29/2011	GOLDMAN, SACHS & CO.	42,000.000	2,103,383	0.00	2,077,125	2,088,824		1,881		1,881		2,090,705		12,678	12,678	43,969	
D61577-ZZ-4	PORSCHE AUTOMOBIL HOLDING SE	D	01/01/2011	VARIOUS	8,152.000	657,007	0.00	514,416	383,219	86,967			86,967	44,231	514,416	(2,804)	145,396	142,591		
69351T-ZZ-2	PPL CORPORATION		01/01/2011	VARIOUS	70,000.000	3,596,484	0.00	3,596,484	3,596,484						3,596,484					
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	11/15/2011	Various	15,580.000	2,644,551	0.00	1,568,179	2,536,047	(1,066,143)			(1,066,143)	98,276	1,568,179	14,461	1,061,910	1,076,372	40,710	
949746-80-4	WELLS FARGO AND COMPANY		03/29/2011	GOLDMAN, SACHS & CO.	12,800.000	13,135,620	0.00	12,097,699	12,807,040	(709,341)			(709,341)		12,097,699		1,037,921	1,037,921	240,000	
H9709Y-10-2	XL CAPITAL LTD	F	03/29/2011	GOLDMAN, SACHS & CO.	165,000.000	5,337,021	0.00	4,701,183	4,547,030		(180,376)		(180,376)		4,366,655		970,366	970,366	110,864	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						73,048,151	XXX	63,199,671	65,129,428	(2,165,511)	(180,057)		(2,345,567)	142,507	62,926,367	11,657	10,110,126	10,121,783	1,148,423	XXX
8999997. Total - Preferred Stocks - Part 4						73,048,151	XXX	63,199,671	65,129,428	(2,165,511)	(180,057)		(2,345,567)	142,507	62,926,367	11,657	10,110,126	10,121,783	1,148,423	XXX
8999998. Total - Preferred Stocks - Part 5						10,967,643	XXX	10,069,221							10,069,221	(4,927)	903,349	898,422	150,533	XXX
8999999. Total - Preferred Stocks						84,015,794	XXX	73,268,892	65,129,428	(2,165,511)	(180,057)		(2,345,567)	142,507	72,995,589	6,730	11,013,476	11,020,205	1,298,957	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G88473-11-4	3I GROUP PLC	D	11/30/2011	Various	71,145.000	305,366		226,743	364,377	(82,092)		96,893	(178,986)	41,351	226,743	(21,404)	100,028	78,624	2,368	
88579Y-10-1	3M COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,500.000	1,007,986		1,135,517	1,165,050	(29,533)			(29,533)		1,135,517		(127,531)	(127,531)	22,275	
000361-10-5	A A R CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	19,803		27,029	31,316	(4,287)			(4,287)		27,029		(7,226)	(7,226)	171	
001765-10-6	A M R CORP.		12/01/2011	Various	9,820.000	3,701		29,067	76,498	(8,347)		39,084	(47,431)		29,067		(25,366)	(25,366)		
T0140L-10-3	A2A	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	132,486.000	186,895		258,869	182,176	55,589			55,589	21,104	258,869	(11,122)	(60,852)	(71,974)	9,635	
N00089-27-1	AALBERTS INDUSTRIES NV	D	11/15/2011	Various	9,221.000	160,654		114,745	194,381	(59,067)			(59,067)	(20,570)	114,745	19,110	26,799	45,909	3,107	
D00379-11-1	AAREAL BANK AG	D	11/15/2011	Various	4,970.000	128,538		77,927	151,492	(57,533)			(57,533)	(16,031)	77,927	11,431	39,180	50,610		
W9609T-10-7	AARHUSKARLSHAMN AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	22.000	591		385	617	(127)			(127)	(105)	385	108	98	206		
002535-30-0	AARONS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	350.000	8,217		6,369	7,137	(767)			(767)		6,369		1,847	1,847	5	
Q0015N-10-4	ABACUS PROPERTY GROUP	D	01/14/2011	VARIOUS	0.800			1	2						1		(2)	(1)		
002567-10-5	ABAXIS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	35,617		37,667	40,812	(3,145)			(3,145)		37,667		(2,049)	(2,049)		
H0010V-10-1	ABB LTD-REG CMN STK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	198,972.000	4,863,094		2,914,042	4,432,712	(797,093)			(797,093)	(721,577)	2,914,042	522,901	1,426,151	1,949,052		
002824-10-0	ABBOTT LABS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	28,720.000	1,487,515		1,380,229	1,375,975	4,253			4,253		1,380,229		107,287	107,287	40,208	
F0011K-10-6	ABC ARBITRAGE	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	14,115.000	124,133		120,629	137,127	(2,051)			(2,051)	(14,446)	120,629	18,890	(15,387)	3,503	6,057	
E0002V-17-9	ABENGOA SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,249.000	92,450		52,627	79,778	(18,709)			(18,709)	(8,442)	52,627	10,193	29,630	39,823	759	
002896-20-7	ABERCROMBIE + FITCH CO		09/29/2011	Various	2,760.000	171,315		104,093	159,059	(54,966)			(54,966)		104,093		67,223	67,223	1,120	
E0003D-11-1	ABERTIS INFRAESTRUCTURAS	D	08/01/2011	Various	30,463.000	568,557		481,757	547,726	(106,409)			(106,409)	40,440	481,757	1,451	85,349	86,800	36,093	
003654-10-0	ABIOMED INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,000.000	12,881		9,441	9,610	(169)			(169)		9,441		3,440	3,440		
004239-10-9	ACADIA REALTY TRUST		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	15,650		12,358	14,957	(2,599)			(2,599)		12,358		3,292	3,292	590	
G1151C-10-1	ACCENTURE PLC	R	09/29/2011	Various	19,440.000	1,022,638		799,965	942,646	(142,681)			(142,681)		799,965		222,673	222,673	2,205	
E0008Z-10-9	ACCIONA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,972.000	398,948		295,386	281,314	(3,400)			(3,400)	17,472	295,386	1,823	101,739	103,562	15,197	
F00189-12-0	ACCOR EUR3	D	11/15/2011	Various	14,447.000	458,858		530,672	642,878	(171,599)			(171,599)	59,393	530,672	(21,856)	(49,959)	(71,815)	11,108	
004397-10-5	ACCURAY		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,940.000	89,774		60,674	60,345	329			329		60,674		29,100	29,100		
H0023R-10-5	ACE LIMITED		09/29/2011	Various	10,220.000	635,720		546,376	636,195	(89,819)			(89,819)		546,376		89,345	89,345	7,410	
T0040K-10-6	ACEA	D	08/01/2011	Various	7,695.000	70,161		87,047	88,433	(12,080)			(12,080)	10,694	87,047	(4,000)	(12,887)	(16,886)	1,387	
E0060D-14-5	ACERINOX	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	18,944.000	310,626		365,133	332,260	9,320			9,320	23,553	365,133	(2,651)	(51,855)	(54,507)	7,784	
004498-10-1	ACI WORLDWIDE INC		09/29/2011	Various	140.000	3,987		2,479	3,762	(1,283)			(1,283)		2,479		1,508	1,508		
B01165-15-6	ACKERMANS & VAN HAAREN	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	3,470.000	270,293		224,751	289,719	(44,181)			(44,181)	(20,787)	224,751	23,933	21,609	45,542	5,785	
J00105-10-6	ACOM CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	1,580.000	28,139		19,558	19,558	2,106			2,106	(2,106)	19,558	2,160	6,421	8,581		
E7813W-16-3	ACS ACTIV. CONST. Y SVCS	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	14,994.000	688,681		749,551	702,784	(12,846)			(12,846)	59,613	749,551	(34,884)	(25,986)	(60,870)	15,639	
H0032X-13-5	ACTELION LTD REG	D	06/06/2011	DISTRIBUTION	0.000	8,790		8,790							8,790					
00507V-10-9	ACTIVISION BLIZZARD INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,380.000	160,226		145,609	166,447	(20,838)			(20,838)		145,609		14,617	14,617	2,208	
00508X-20-3	ACTUANT CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,580.000	43,772		26,335	42,060	(15,724)			(15,724)		26,335		17,437	17,437		
00508Y-10-2	ACUITY BRANDS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,860.000	104,838		63,830	107,266	(43,436)			(43,436)		63,830		41,008	41,008	242	
005125-10-9	ACXIOM CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,580.000	94,804		53,959	95,697	(41,738)			(41,738)		53,959		40,845	40,845		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
H00392-31-8	ADECCO CHESEREX	D	05/05/2011	DISTRIBUTION	0.000	15,508		15,508							15,508					
D0066B-18-5	ADIDAS SALOMON AG	D	11/15/2011	Various	19,127.000	1,341,126		1,091,406	1,259,832	(285,991)			(285,991)	117,566	1,091,406	(42,265)	291,985	249,720	16,677	
G0110T-10-6	ADMIRAL GROUP	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	20,451.000	297,402		414,632	483,057	(89,062)			(89,062)	20,638	414,632	(10,839)	(106,392)	(117,230)	24,542	
00724F-10-1	ADOBE SYS INC		09/29/2011	Various	15,740.000	427,369		446,169	484,477	(38,308)			(38,308)		446,169		(18,799)	(18,799)		
F00882-10-4	ADP	D	11/15/2011	Various	3,065.000	235,625		255,130	241,938	(14,833)			(14,833)	28,025	255,130	(16,632)	(2,873)	(19,505)	5,667	
00101B-10-3	ADPT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,960.000	45,294		52,790	49,693	3,097			3,097		52,790		(7,496)	(7,496)		
00738A-10-6	ADTRAN INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	14,155		14,041	18,829	(4,788)			(4,788)		14,041		114	114	140	
J00184-10-1	ADVANCE RESIDENCE INVESTMENT CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	47.000	97,275		59,494	105,242	(34,413)			(34,413)	(11,335)	59,494	6,571	31,210	37,781	4,361	
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	86,014		79,267	96,579	(17,312)			(17,312)		79,267		6,747	6,747	350	
007973-10-0	ADVANCED ENERGY INDUSTRIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	940.000	8,435		11,989	12,822	(833)			(833)		11,989		(3,554)	(3,554)		
007903-10-7	ADVANCED MICRO DEVICES INC		09/29/2011	Various	2,980.000	18,533		23,174	24,376	(1,202)			(1,202)		23,174		(4,641)	(4,641)		
007974-10-8	ADVENT SOFTWARE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	7,597		7,920	10,426	(2,506)			(2,506)		7,920		(323)	(323)		
00762W-10-7	ADVISORY BOARD CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,860.000	94,775		49,208	88,592	(39,384)			(39,384)		49,208		45,567	45,567		
00766T-10-0	AECOM TECHNOLOGY GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	524.000	9,419		13,029	14,656	(1,627)			(1,627)		13,029		(3,610)	(3,610)		
00770F-10-4	AEGION CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	520.000	13,235		9,959	13,785	(3,826)			(3,826)		9,959		3,276	3,276		
G0105D-21-5	AEGIS GROUP PLC	D	11/30/2011	Various	42,309.091	97,973		71,726	101,947	(22,237)			(22,237)	(7,983)	71,726	5,863	20,383	26,246	2,063	
N00927-29-8	AEGON	D	11/15/2011	Various	147,208.000	629,912		793,365	900,170	123,724		334,807	(211,083)	104,278	793,365	(50,463)	(112,990)	(163,454)		
J00288-10-0	AEON CO LTD NPV	D	02/28/2011	UBS WARBURG ASIA LIMITED	5,000.000	62,434		40,040	62,569	(15,389)			(15,389)	(7,141)	40,040	4,745	17,649	22,394	1,190	
J0021H-10-7	AEON CREDIT SERV JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	4,000.000	60,597		43,643	56,559	(6,708)			(6,708)	(6,208)	43,643	4,932	12,023	16,955	1,140	
00130H-10-5	AES CORP		09/29/2011	Various	18,500.000	214,237		200,399	225,330	(24,931)			(24,931)		200,399		13,837	13,837		
00817Y-10-8	AETNA INC.		09/29/2011	Various	19,600.000	734,119		550,366	597,996	(47,630)			(47,630)		550,366		183,753	183,753	2,244	
00826A-10-9	AFFYMAX INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,240.000	22,816		32,641	34,846	(2,205)			(2,205)		32,641		(9,824)	(9,824)		
001055-10-2	AFLAC INC.		09/29/2011	Various	14,040.000	652,659		676,055	792,277	(116,222)			(116,222)		676,055		(23,397)	(23,397)	8,400	
G01283-10-3	AFREN PLC COMMON STOCK	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	92,627.000	123,274		115,899	213,155	(80,564)			(80,564)	(16,692)	115,899	10,953	(3,578)	7,375		
001181-10-6	AG GROWTH INTERNATIONAL INC	C	02/28/2011	ITG, INC CANADA	900.000	49,434		27,443	45,321	(15,218)			(15,218)	(2,660)	27,443	2,299	19,692	21,991	468	
001084-10-2	AGCO CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,560.000	137,340		86,988	129,690	(42,702)			(42,702)		86,988		50,352	50,352		
B4399L-10-2	AGEAS	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	226,279.000	396,643		647,798	517,068	69,975			69,975	60,756	647,798	(47,823)	(203,332)	(251,155)	22,143	
B0302M-10-4	AGFA GEVAERT NV NPV	D	11/15/2011	Various	17,633.000	44,297		75,954	75,402	44,482		35,951	8,532	(7,979)	75,954	13,902	(45,559)	(31,657)		
G0116S-16-9	AGGREKO ORD GBP0.20	D	11/30/2011	Various	26,287.031	786,954		550,547	626,973	(27,329)			(27,329)	(49,097)	550,547	50,410	185,996	236,407	8,425	
G0116S-12-8	AGGREKO PLC REDEMPTION B SHARES	D	07/19/2011	REDEMPTION	27,135.000	24,065		17,115							17,115	2,090	4,860	6,950		
00846U-10-1	AGILENT TECHNOLOGIES INC		09/29/2011	Various	25,400.000	989,928		700,555	1,052,322	(351,767)			(351,767)		700,555		289,374	289,374		
001204-10-6	AGL RESOURCES INC		12/30/2011	DIRECT	0.876	38		35							35		3	3		
008492-10-0	AGREE REALTY CORP		12/15/2011	DISTRIBUTION	0.000	2		2							2					
008916-10-8	AGRIUM INC COM	C	02/28/2011	ITG, INC CANADA	8,400.000	796,776		443,616	773,006	(276,521)			(276,521)	(52,869)	443,616	42,161	310,999	353,160	397	
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	6,800.000	19,765		19,319	19,115	207			207	(4)	19,319	(37)	484	446		
F01699-13-5	AIR FRANCE KLM	D	11/15/2011	Various	11,483.000	120,773		81,147	209,150	8,874		127,660	(118,786)	(9,217)	81,147	8,124	31,502	39,626		
009128-30-7	AIR METHODS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	6,091		3,316	5,627	(2,311)			(2,311)		3,316		2,775	2,775		
009158-10-6	AIR PRODUCTS & CHEM		09/29/2011	Various	5,240.000	434,548		393,292	476,578	(83,286)			(83,286)		393,292		41,256	41,256	8,866	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G0129K-10-4	AIRCASTLE LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,240.000	22,221		23,051	23,408	(357)			(357)		23,051		(830)	(830)	1,008	
009363-10-2	AIRGAS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,600.000	171,190		165,333	162,396	2,937			2,937		165,333		5,857	5,857	2,340	
D0198L-14-3	AIXTRON SE	D	11/15/2011	Various	8,177.000	146,736		189,212	299,782	(78,847)			(78,847)	(31,723)	189,212	31,816	(74,291)	(42,476)	5,114	
00971T-10-1	AKAMAI TECHNOLOGIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,460.000	115,407		241,319	256,893	(15,574)			(15,574)		241,319		(125,913)	(125,913)		
R0180X-10-0	AKER SOLUTIONS ASA	D	07/13/2011	DISTRIBUTION	0.000	31,052		31,052							31,052					
N01803-10-0	AKZO N.V.	D	11/15/2011	Various	21,873.000	1,091,364		1,452,455	1,358,714	(63,656)			(63,656)	157,397	1,452,455	(92,508)	(268,583)	(361,092)	33,205	
010679-10-8	ALACER GOLD CORP	C	04/12/2011	VARIOUS	0.890			7							7		(7)	(7)		
011659-10-9	ALASKA AIR GROUP, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,060.000	62,187		30,034	60,091	(30,057)			(30,057)		30,034		32,153	32,153		
012348-10-8	ALBANY INTERNATIONAL CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,220.000	60,734		76,591	76,282	309			309		76,591		(15,857)	(15,857)	1,610	
013078-10-0	ALBERTO CULVER CO		05/10/2011	Various	9,880.000	370,238		263,854	365,955	(102,101)			(102,101)		263,854		106,384	106,384	840	
F0191J-10-1	ALCATEL EUR10		11/15/2011	Various	229,113.000	652,013		892,702	667,441	147,943			147,943	77,318	892,702	(59,170)	(181,520)	(240,689)		
013817-10-1	ALCOA INC COM		09/29/2011	Various	196,580.000	3,205,177		2,363,646	3,025,366	(661,721)			(661,721)		2,363,646		841,532	841,532	4,263	
014482-10-3	ALEXANDER & BALDWIN, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	23,122		21,160	24,819	(3,658)			(3,658)		21,160		1,962	1,962	586	
015271-10-9	ALEXANDRIA REAL ESTATE		12/28/2011	DISTRIBUTION	0.000	3,638		2,128							2,128		1,510	1,510		
015351-10-9	ALEXION PHARMACEUTICAL INC		09/29/2011	Various	7,270.000	1,027,139		575,607	837,720	(75,196)			(75,196)		575,607		451,532	451,532		
G01717-10-0	ALIBABA.COM LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	193,000.000	359,959		346,133	346,132	(1,015)			(1,015)	1,016	346,133	(1,742)	15,568	13,826	5,446	
G01767-10-5	ALKERMES PLC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	8,000		4,550	6,386	(1,836)			(1,836)		4,550		3,450	3,450		
017175-10-0	ALLEGHANY CORP.		09/29/2011	Various	102.800	35,350		33,550	31,250	(2,341)			(2,341)		33,550		1,800	1,800		
017361-10-6	ALLEGHENY ENERGY INC		02/25/2011	Various	21,380.000	537,891		481,318	518,251	(36,933)			(36,933)		481,318		56,573	56,573	906	
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		09/29/2011	Various	40.000	1,557		1,783	2,207	(424)			(424)		1,783		(227)	(227)	22	
01748X-10-2	ALLEGIANT TRAVEL CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	34,170		27,911	35,453	(7,542)			(7,542)		27,911		6,259	6,259		
018490-10-2	ALLERGAN I NC COM		09/29/2011	Various	9,360.000	758,075		595,111	642,751	(47,641)			(47,641)		595,111		162,965	162,965	1,072	
018522-30-0	ALLETE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	64,427		63,246	64,832	(1,587)			(1,587)		63,246		1,181	1,181	2,323	
018581-10-8	ALLIANCE DATA SYSTEMS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	35,561		22,127	26,991	(4,865)			(4,865)		22,127		13,434	13,434		
D03080-11-2	ALLIANZ SE-REG COM STK	D	11/15/2011	Various	41,387.000	4,398,960		4,007,819	4,920,005	55,894		1,261,979	(1,206,085)	293,898	4,007,819	(117,708)	508,848	391,141	198,207	
G02072-11-7	ALLIED IRISH BANK PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	55,040.000	19,873		22,065	22,065	2,335			2,335	(2,335)	22,065	3,438	(5,631)	(2,192)		
019344-10-0	ALLIED NEVADA GOLD CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	700.000	24,674		18,184	18,417	(233)			(233)		18,184		6,490	6,490		
019615-10-3	ALLION HEALTHCARE INC		06/01/2011	DISTRIBUTION	0.000	928											928	928		
019777-10-1	ALLOS THERAPEUTICS INC		09/29/2011	Various	19,620.000	35,902		62,195	90,448	(5,803)		22,450	(28,253)		62,195		(26,293)	(26,293)		
020409-10-8	ALMOST FAMILY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,000.000	16,054		29,630	38,420	(8,790)			(8,790)		29,630		(13,576)	(13,576)		
X1687N-11-9	ALPHA BANK	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	46,974.000	210,035		248,317	238,533	29,912			29,912	(20,128)	248,317	40,905	(79,187)	(38,282)		
02076X-10-2	ALPHA NATURAL RESOURCES		09/29/2011	Various	720.000	39,116		28,610	43,222	(14,611)			(14,611)		28,610		10,506	10,506		
02081G-10-2	ALPHATEC HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,480.000	21,149		20,192	25,596	(5,404)			(5,404)		20,192		956	956		
F0259M-47-5	ALSTOM	D	11/15/2011	Various	17,788.000	717,719		907,417	851,213	(42,403)			(42,403)	98,607	907,417	(59,119)	(130,580)	(189,699)	13,520	
F02626-10-3	ALTEN	D	11/15/2011	Various	2,272.000	66,496		55,422	74,642	(11,322)			(11,322)	(7,899)	55,422	9,230	1,844	11,075	3,065	
021441-10-0	ALTERA CORP		09/29/2011	Various	17,840.000	723,167		448,537	634,747	(186,210)			(186,210)		448,537		274,630	274,630	1,535	
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,720.000	70,581		79,999	80,501	(502)			(502)		79,999		(9,418)	(9,418)	1,414	
F02646-10-1	ALTRAN TECHNOLOGIES SA	D	11/15/2011	Various	12,565.000	64,821		49,590	54,620	750			750	(5,780)	49,590	8,259	6,972	15,231		
X0142R-10-3	ALTRI SGPS SA	D	08/02/2011	Various	23,160.000	46,164		54,776	52,536	7,800			7,800	(5,559)	54,776	10,506	(19,118)	(8,613)	524	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	18,479.000	370,741		385,187	387,196	(1,051)			(1,051)	(959)	385,187	26,969	(41,415)	(14,446)	6,773	
023135-10-6	AMAZON COM INC		09/29/2011	Various	16,410.000	3,095,580		1,682,594	2,953,800	(1,271,206)			(1,271,206)		1,682,594		1,412,987	1,412,987		
023139-10-8	AMBAC FINANCIAL GRO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	31,420.000	2,785		3,491	3,491						3,491		(706)	(706)		
00164V-10-3	AMC NETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,835.000	224,910		223,541							223,541		1,369	1,369		
02341W-10-3	AMCOL INTL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,640.000	40,250		48,885	50,840	(1,955)			(1,955)		48,885		(8,635)	(8,635)	1,181	
G02604-11-7	AMEC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	21,704.000	293,984		327,465	389,143	(80,697)			(80,697)	19,020	327,465	(11,044)	(22,437)	(33,482)	8,389	
023436-10-8	AMEDISYS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	600.000	21,122		16,470	20,100	(3,630)			(3,630)		16,470		4,651	4,651		
X01416-11-8	AMER SPORTS OYJ	D	11/15/2011	Various	10,369.000	134,789		99,839	144,520	(29,387)			(29,387)	(15,293)	99,839	16,628	18,321	34,950	3,754	
023586-10-0	AMERCO		02/25/2011	CREDIT SUISSE INTERNATIONAL	300.000	28,431		14,055	28,812	(14,757)			(14,757)		14,055		14,376	14,376		
02913V-10-3	AMERICA PUBLIC EDUCATION		02/25/2011	CREDIT SUISSE INTERNATIONAL	200.000	8,546		6,919	7,448	(530)			(530)		6,919		1,627	1,627		
02503Y-10-3	AMERICAN C AP LTD		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,000.000	92,142		33,059	75,600	(42,541)			(42,541)		33,059		59,083	59,083		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/25/2011	DISTRIBUTION	0.000	10,670		7,241							7,241		3,430	3,430		
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	21,000.000	250,809		338,303	307,230	31,073			31,073		338,303		(87,494)	(87,494)	6,930	
025537-10-1	AMERICAN ELEC PWR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,680.000	408,719		380,549	384,266	(3,718)			(3,718)		380,549		28,170	28,170	14,738	
025676-20-6	AMERICAN EQUITY INVT LIFE HL		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,180.000	108,794		55,893	102,659	(46,766)			(46,766)		55,893		52,901	52,901		
025816-10-9	AMERICAN EXPRESS CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20,720.000	968,183		870,122	889,302	(19,181)			(19,181)		870,122		98,062	98,062	11,189	
026874-15-6	AMERICAN INTERNATIONAL GROUP WARRANTS		02/03/2011	Various	8,692.420	130,498		116,767							116,767		13,731	13,731		
026874-78-4	AMERICAN INTL GROUP INC		02/25/2011	Various	2,860.000	227,245		211,900	164,793	(51,230)			(51,230)		211,900		15,345	15,345		
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		06/20/2011	Various	10,060.000	301,151		172,662	189,732	(17,069)			(17,069)		172,662		128,489	128,489		
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	4,113		4,997	5,137	(140)			(140)		4,997		(884)	(884)	139	
029263-10-0	AMERICAN REPROGRAPHICS		09/29/2011	Various	10,820.000	47,491		91,229	82,124	9,106			9,106		91,229		(43,739)	(43,739)		
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		09/29/2011	Various	6,600.000	28,270		59,664	188,694	(1,760)		127,270	(129,030)		59,664		(31,394)	(31,394)		
029912-20-1	AMERICAN TOWER CORP		09/29/2011	Various	38,580.000	1,976,864		1,131,164	1,992,271	(861,107)			(861,107)		1,131,164		845,700	845,700		
030420-10-3	AMERICAN WATER WORKS CO INC		09/29/2011	Various	4,660.000	133,592		105,830	117,851	(12,022)			(12,022)		105,830		27,762	27,762	1,925	
03073T-10-2	AMERIGROUP CORPORATE		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,060.000	119,476		47,974	90,475	(42,501)			(42,501)		47,974		71,503	71,503		
03076C-10-6	AMERIPRISE FINL INC		09/29/2011	Various	14,200.000	821,948		605,329	817,210	(211,881)			(211,881)		605,329		216,619	216,619	4,166	
03071H-10-0	AMERISAFE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,820.000	52,714		49,397	49,350	47			47		49,397		3,317	3,317		
03073E-10-5	AMERISOURCEBERGEN CORP		09/29/2011	Various	12,600.000	474,643		365,752	429,912	(64,160)			(64,160)		365,752		108,891	108,891	2,649	
030710-10-7	AMERON, INC.		10/05/2011	Various	1,120.000	95,191		76,471	85,534	(9,064)			(9,064)		76,471		18,720	18,720	1,344	
031100-10-0	AMETEK INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,740.000	365,453		252,913	343,045	(90,132)			(90,132)		252,913		112,540	112,540		
031162-10-0	AMGEN INC		09/29/2011	Various	19,480.000	1,085,368		1,084,945	1,069,452	15,493			15,493		1,084,945		423	423	5,370	
G0334Q-17-7	AMLIN PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	32,441.000	169,965		206,034	206,815	(1,194)			(1,194)	413	206,034	1,398	(37,466)	(36,068)	11,931	
Q0344G-10-1	AMP LTD	D	04/26/2011	DIRECT	0.560	3		3							3		(3)	(3)		
032095-10-1	AMPHENOL CORP.		09/29/2011	Various	5,400.000	267,731		233,819	285,012	(51,193)			(51,193)		233,819		33,912	33,912	207	
03232P-40-5	AMSUNG CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,940.000	43,485		40,606	40,643	(37)			(37)		40,606		2,879	2,879		
032359-30-9	AMTRUST FINL SERVICES		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,500.000	85,737		52,679	78,750	(26,071)			(26,071)		52,679		33,058	33,058	360	
032346-10-8	AMYLIN PHARMACEUTIALS INC		09/29/2011	Various	841.000	9,218		9,529	12,371	(1,230)		1,612	(2,842)		9,529		(311)	(311)		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
032511-10-7	ANADARKO PETE CORP		09/29/2011	Various	15,280.000	1,131,411		799,510	1,163,725	(364,215)			(364,215)		799,510		331,902	331,902	1,971	
032515-10-8	ANADIGICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,800.000	19,444		39,701	60,984	(21,283)			(21,283)		39,701		(20,257)	(20,257)		
032654-10-5	ANALOG DEVICES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	15,320.000	611,367		432,549	577,104	(144,555)			(144,555)		432,549		178,817	178,817		
032657-20-7	ANALOGIC CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	23,090		22,309	24,755	(2,446)			(2,446)		22,309		781	781	100	
00793X-10-0	ANDEAN RESOURCES LTD	T	12/09/2010	Various	0.000	(2,576)											(2,576)	(2,576)		
A11123-10-5	ANDRITZ AG	D	11/15/2011	Various	3,610.000	329,719		189,250	331,848	(107,482)			(107,482)	(35,116)	189,250	31,520	108,949	140,469	6,543	
03475V-10-1	ANGIODYNAMICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,480.000	19,921		23,295	22,748	547			547		23,295		(3,374)	(3,374)		
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	11/30/2011	Various	125,491.000	4,810,698		5,310,499	6,525,962	(1,900,751)			(1,900,751)	685,287	5,310,499	(390,201)	(109,599)	(499,800)	78,655	
Y01373-10-2	ANHUI CONCH CEMENT CO LTD-H	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	92,000.000	432,473		327,408	431,428	(105,230)			(105,230)	1,211	327,408	(1,606)	106,671	105,066		
J01554-10-4	ANRITSU CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	20,000.000	183,919		82,938	165,291	(64,551)			(64,551)	(17,803)	82,938	9,160	91,821	100,982		
T0421V-11-9	ANSALDO STS SPA	D	08/01/2011	Various	8,214.000	94,032		102,562	117,667	(3,522)			(3,522)	(11,584)	102,562	17,027	(25,557)	(8,530)	2,764	
03662Q-10-5	ANSYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	37,433		33,428	38,532	(5,104)			(5,104)		33,428		4,005	4,005		
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	D	11/30/2011	Various	34,485.000	625,158		519,988	866,695	(417,521)			(417,521)	70,815	519,988	(31,522)	136,692	105,170	39,229	
037347-10-1	ANWORTH MORTGAGE ASSET CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	4,081		3,915	4,200	(285)			(285)		3,915		166	166	432	
00184X-10-5	AOL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,200.000	26,667		52,998	52,162	836			836		52,998		(26,331)	(26,331)		
037389-10-3	AON CORP.		03/31/2011	Various	7,100.000	370,678		286,286	326,671	(40,385)			(40,385)		286,286		84,392	84,392	1,065	
J0172K-10-7	AOZORA BANK	D	02/28/2011	UBS WARBURG ASIA LIMITED	71,000.000	159,040		90,312	146,915	(40,478)			(40,478)	(16,125)	90,312	10,206	58,522	68,728		
Q0437B-10-0	APA GROUP	D	03/01/2011	Various	32,723.000	134,339		96,593	135,549	(11,775)			(11,775)	(27,181)	96,593	23,682	14,064	37,746	4,786	
037411-10-5	APACHE CORP		09/29/2011	Various	11,160.000	1,138,571		1,023,150	1,330,607	(307,457)			(307,457)		1,023,150		115,421	115,421	3,390	
L0187K-10-7	APERAM	D	11/15/2011	Various	3,853.050	67,751		64,396							64,396	(2,623)	5,978	3,355	1,565	
037598-10-9	APOGEE ENTERPRISES, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,400.000	46,714		42,838	45,798	(2,960)			(2,960)		42,838		3,876	3,876	277	
037604-10-5	APOLLO GROUP		09/29/2011	Various	2,340.000	97,464		89,065	92,407	(3,341)			(3,341)		89,065		8,399	8,399		
037833-10-0	APPLE INC.		09/29/2011	Various	23,640.000	8,849,014		5,910,534	7,625,318	(1,714,784)			(1,714,784)		5,910,534		2,938,480	2,938,480		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,820.000	123,205		75,226	124,074	(48,847)			(48,847)		75,226		47,979	47,979	649	
038222-10-5	APPLIED MATERIALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	22,940.000	243,490		305,677	322,307	(16,630)			(16,630)		305,677		(62,188)	(62,188)	5,276	
03834A-10-3	APPROACH RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	2,731		5,267							5,267		(2,536)	(2,536)		
Q0460J-10-3	AQUILA RESOURCES LTD	D	12/14/2011	Various	1,246.500	22,111		11,085	12,552	(11,977)			(11,977)	(575)	11,085		11,025	11,025		
03875Q-10-8	ARBITRON INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	18,565		17,163	22,421	(5,258)			(5,258)		17,163		1,402	1,402	216	
N0605M-14-7	ARCADIS NV	D	11/15/2011	Various	6,905.000	128,189		115,519	160,692	(28,169)			(28,169)	(17,004)	115,519	19,239	(6,569)	12,670	3,956	
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	11/15/2011	Various	77,061.000	2,089,416		1,905,729	2,922,496	(781,920)		398,021	(1,179,941)	163,174	1,905,729	(57,362)	241,049	183,687	24,203	
G0450A-10-5	ARCH CAPITAL GROUP		09/29/2011	Various	1,440.000	207,111		177,213	42,264	(5,173)	140,122		134,949		177,213		29,899	29,899		
03937R-10-2	ARCH CHEMICALS INC	R	10/20/2011	Various	3,320.000	156,656		102,015	125,928	(23,912)			(23,912)		102,015		54,641	54,641	1,328	
039483-20-1	ARCHER DANIELS		03/29/2011	GOLDMAN, SACHS & CO.	206,000.000	9,127,767		8,538,229	7,998,980	1,576,119	437,824		2,013,942		10,012,922		(885,155)	(885,155)	160,938	
039483-10-2	ARCHER DANIELS MIDLAND CO		09/29/2011	Various	22,560.000	720,653		683,218	678,605	4,614			4,614		683,218		37,435	37,435	6,739	
040047-10-2	ARENA PHARMACEUTICALS INC		09/29/2011	Various	22,360.000	31,473		30,410	38,459			8,050	(8,050)		30,410		1,064	1,064		
04010L-10-3	ARES CAPITAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,400.000	24,588		15,296	23,072	(7,776)			(7,776)		15,296		9,292	9,292		
04033V-20-3	ARIBA INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,220.000	36,912		16,637	28,658	(12,021)			(12,021)		16,637		20,275	20,275		
F0392W-12-5	ARKEMA EUR10	D	11/15/2011	Various	5,605.000	405,348		232,019	403,487	(138,188)			(138,188)	(33,279)	232,019	26,907	146,422	173,329	6,832	
G0483X-12-2	ARM HOLDINGS PLC	D	11/30/2011	Various	140,259.000	1,326,732		591,811	925,658	(273,413)			(273,413)	(60,433)	591,811	49,032	685,889	734,920	5,099	
D0037W-12-8	ARREAL BANK RIGHTS	D	04/26/2011	ITG Inc.	3,176.000	7,640		4,971							4,971	1,095	1,574	2,669		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
04269Q-10-0	ARRIS GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	13,356		15,521	14,586	935			935		15,521		(2,165)	(2,165)		
042735-10-0	ARROW ELECTRONICS INC		09/29/2011	Various	3,320.000	118,511		97,318	113,710	(16,392)			(16,392)		97,318		21,193	21,193		
04289L-10-7	ART TECHNOLOGY GROUP INC		01/05/2011	MERGER	19,000.000	114,000		76,564	113,620	(37,056)			(37,056)		76,564		37,436	37,436		
043136-10-0	ARTHROCARE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	17,586		18,787	18,636	151			151		18,787		(1,201)	(1,201)		
H0336B-11-0	ARYZTA	D	02/04/2011	DISTRIBUTION	0.000	4,569		4,569							4,569					
04351G-10-1	ASCENA RETAIL GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	760.000	23,372		14,384	20,079	(5,695)			(5,695)		14,384		8,987	8,987		
Y0205X-10-3	ASCENDAS REAL ESTATE INV	D	10/25/2011	DISTRIBUTION	0.000	374		374							374					
043632-10-8	ASCENT CAPITAL GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	5,579		4,178	5,426	(1,248)			(1,248)		4,178		1,400	1,400		
Y0261Y-10-2	ASCOTT RESIDENCE TRUST	D	03/28/2011	Various	115,000.000	107,316		87,037	109,324	(12,015)			(12,015)	(10,271)	87,037	9,805	10,473	20,278	473	
044103-10-9	ASHFORD HOSPITALITY TRUST		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,000.000	65,412		23,329	57,900	(34,571)			(34,571)		23,329		42,083	42,083		
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	12/21/2011	DISTRIBUTION	0.000	34,973,863		34,973,863							34,973,863					
G0609C-10-1	ASHMORE GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	27,066.000	140,758		94,464	141,407	(35,869)			(35,869)	(11,073)	94,464	8,927	37,367	46,294	6,182	
G05320-10-9	ASHTEAD GROUP PUBLIC LIMITED COMPANY	D	11/30/2011	Various	89,273.000	252,853		137,610	240,651	(84,196)			(84,196)	(18,845)	137,610	13,004	102,239	115,243	4,272	
04518A-10-4	ASIAINFO LINKAGE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,120.000	67,517		144,504	134,548	9,956			9,956		144,504		(76,987)	(76,987)		
D0460R-10-9	ASIAN BAMBOO AG	D	11/15/2011	Various	2,107.000	46,812		56,489	111,076	(15,738)		27,094	(42,833)	(11,754)	56,489	10,350	(20,027)	(9,677)	799	
J03234-15-0	ASICS CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	2,000.000	26,551		17,641	25,717	(5,306)			(5,306)	(2,770)	17,641	1,948	6,962	8,910		
N07045-20-1	ASM INTERNATIONAL NV	D	11/15/2011	Various	5,132.000	137,662		155,183	181,701	(26,068)			(26,068)	(450)	155,183	7,091	(24,612)	(17,521)	2,553	
G05350-13-3	ASM PACIFIC	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	10,000.000	132,314		85,935	126,402	(40,839)			(40,839)	372	85,935	(433)	46,812	46,379		
N07059-17-8	ASML HOLDING NV EUR0.02	D	11/15/2011	Various	39,888.000	1,495,668		1,274,161	1,540,448	(425,924)			(425,924)	159,637	1,274,161	(65,360)	286,867	221,507	19,528	
G05360-10-8	ASOS PLC	D	11/30/2011	Various	10,774.000	326,930		99,570	267,418	(146,908)			(146,908)	(20,941)	99,570	13,123	214,237	227,360		
G05384-10-5	ASPEN INSURANCE HLDGS LTD	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	4,070		4,785	5,152	(367)			(367)		4,785		(714)	(714)	81	
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	114,850.000	2,152,057		2,312,126	2,180,881	(92,424)			(92,424)	223,669	2,312,126	(70,679)	(89,390)	(160,068)	62,102	
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		09/29/2011	Various	780.000	36,492		25,938	19,957	(5,673)			(5,673)		25,938		10,554	10,554	90	
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	157,033.000	2,723,351		2,182,431	2,891,425	(951,165)			(951,165)	242,171	2,182,431	(143,656)	684,576	540,920	60,286	
045604-10-5	ASSOCIATED ESTATES		03/25/2011	DISTRIBUTION	0.000	1,102									1,102			1,102		
04621X-10-8	ASSURANT I NC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,000.000	215,892		223,036	231,120	(8,084)			(8,084)		223,036		(7,144)	(7,144)	3,120	
T0538F-10-6	ASTALDI SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	16,098.000	95,901		77,081	105,892	(17,606)			(17,606)	(11,206)	77,081	14,929	3,891	18,820	2,982	
046265-10-4	ASTORIA FINANCIAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,140.000	16,030		12,565	15,857	(3,292)			(3,292)		12,565		3,465	3,465	148	
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	128,884.000	5,879,373		6,045,251	5,871,516	(345,737)			(345,737)	519,472	6,045,251	(429,694)	263,816	(165,878)	349,544	
00206R-10-2	AT&T INC		09/29/2011	Various	120,460.000	3,441,786		3,221,510	3,539,115	(317,605)			(317,605)		3,221,510		220,276	220,276	133,739	
04685W-10-3	ATHENAHEALTH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	24,890		11,443	16,392	(4,949)			(4,949)		11,443		13,447	13,447		
04743P-10-8	ATHEROS COMMUNICATIONS		05/24/2011	MERGER	8,200.000	369,000		235,405	294,544	(59,139)			(59,139)		235,405		133,595	133,595		
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		09/29/2011	Various	1,160.000	57,621		48,910	64,763	(15,853)			(15,853)		48,910		8,711	8,711		
W10020-29-0	ATLAS COPCO AB - B REDEMPTION	D	05/24/2011	ITG INC	36,530.000	28,689		16,101							16,101	1,275	11,313	12,588		
W10020-28-2	ATLAS COPCO AB-A REDEMPTION	D	05/24/2011	ITG INC	44,479.000	34,932		15,819							15,819	(461)	19,573	19,113		
W10020-11-8	ATLAS COPCO AB-A S HS	D	05/20/2011	Various	13,686.000	373,907		189,299	345,322	(230,459)			(230,459)	43,367	189,299	(8,865)	193,473	184,608		
W10020-13-4	ATLAS COPCO B	D	05/20/2011	DISTRIBUTION	0.000	19,368		19,368							19,368					
049298-10-2	ATLAS ENERGY INC		11/30/2011	Various	9,960.000	437,407		310,979	437,941	(126,962)			(126,962)		310,979		126,428	126,428		
04930A-10-4	ATLAS ENERGY LP		11/23/2011	Various	5,182.320	100,108		55,441							55,441		44,666	44,666	1,710	
049513-10-4	ATMEL CORP		09/29/2011	Various	8,680.000	115,847		48,608	106,938	(58,330)			(58,330)		48,608		67,239	67,239		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
00207R-10-1	ATMI INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,440.000	39,728		41,639	48,654	(7,014)			(7,014)		41,639		(1,911)	(1,911)		
F06116-10-1	ATOS	D	11/15/2011	Various	5,678.000	263,468		277,333	302,288	(59,972)			(59,972)	35,017	277,333	(18,150)	4,286	(13,864)	3,423	
X4030J-13-2	ATRIA PLC	D	11/16/2011	Various	6,140.000	53,459		60,849	73,844	15,413		20,686	(5,273)	(7,723)	60,849	10,534	(17,923)	(7,390)	1,853	
G0621C-11-3	ATRIUM EUROPEAN REAL STATE	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	22,250.000	112,717		98,613	129,933	(17,570)			(17,570)	(13,750)	98,613	12,990	1,114	14,104	4,167	
050095-10-8	ATWOOD OCEANICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	27,690		25,883	30,643	(4,760)			(4,760)		25,883		1,807	1,807		
05152Q-30-5	AURA MINERALS INC	C	02/28/2011	ITG, INC CANADA	14,400.000	51,349		57,689	56,482	4,523			4,523	(3,315)	57,689	4,833	(11,173)	(6,340)		
D5566D-10-2	AURUBIS AG	D	11/15/2011	Various	3,897.000	218,501		184,768	228,848	(28,729)			(28,729)	(15,351)	184,768	20,356	13,377	33,733	4,012	
F87829-10-1	AUT. PARIS RHIN RHONE	D	02/28/2011	ITG Inc.	1,895.000	136,115		150,023	130,388	4,529			4,529	15,106	150,023	(11,057)	(2,852)	(13,908)		
052769-10-6	AUTODESK INCORPORATED		09/29/2011	Various	5,380.000	162,101		155,032	205,516	(50,484)			(50,484)		155,032		7,070	7,070		
T8347V-10-5	AUTOGRILL	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	12,455.000	165,388		148,255	175,924	(32,466)			(32,466)	4,797	148,255	6,405	10,727	17,133	3,592	
052800-10-9	AUTOLIV INV		09/29/2011	Various	11,900.000	766,773		679,233	939,386	(260,153)			(260,153)		679,233		87,540	87,540	8,861	
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/29/2011	Various	22,680.000	1,122,035		910,550	1,049,630	(139,080)			(139,080)		910,550		211,485	211,485	9,158	
05329W-10-2	AUTONATION INC DEL		09/29/2011	Various	6,380.000	212,567		145,416	179,916	(34,500)			(34,500)		145,416		67,151	67,151		
G0669T-10-1	AUTONOMY CORP	D	11/01/2011	MERGER	22,123.000	907,074		537,832	519,101	(17,817)			(17,817)	36,548	537,832	(19,517)	388,759	369,242		
T06552-10-2	AUTOSTRADA TORINO-MILANO SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	10,787.000	122,196		125,524	144,868	(4,014)			(4,014)	(15,330)	125,524	24,312	(27,640)	(3,329)	3,133	
053332-10-2	AUTOZONE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,980.000	504,259		411,571	539,728	(128,157)			(128,157)		411,571		92,688	92,688		
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	14,851		20,306	20,678	(372)			(372)		20,306		(5,454)	(5,454)		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	19,805		15,891	17,082	(1,191)			(1,191)		15,891		3,913	3,913	168	
053484-10-1	AVALONBAY CMNTYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	18,844		16,382	18,008	(1,626)			(1,626)		16,382		2,463	2,463	571	
053611-10-9	AVERY DENNISON CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,600.000	147,604		212,220	237,104	(24,884)			(24,884)		212,220		(64,616)	(64,616)	4,200	
G06812-11-2	AVEVA GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	10,411.000	254,955		171,678	261,979	(69,786)			(69,786)	(20,515)	171,678	16,224	67,053	83,277	3,108	
05366Y-10-2	AVIAT NETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,960.000	19,701		36,094	40,357	(4,263)			(4,263)		36,094		(16,392)	(16,392)		
05367P-10-0	AVID TECHNOLOGY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,340.000	29,024		20,075	23,396	(3,321)			(3,321)		20,075		8,949	8,949		
05379B-10-7	AVISTA CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,280.000	126,972		107,974	118,906	(10,932)			(10,932)		107,974		18,998	18,998	4,356	
G0683Q-10-9	AVIVA ORD GBP0.25	D	11/30/2011	Various	242,651.000	1,501,763		1,234,142	1,486,776	(360,012)			(360,012)	107,378	1,234,142	(57,011)	324,632	267,621	51,402	
053807-10-3	AVNET INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,460.000	66,787		73,328	81,254	(7,926)			(7,926)		73,328		(6,541)	(6,541)		
Q1226Z-11-8	AVOCA RESOURCES LTD	D	02/04/2011	DIRECT	47,918.000	170,565		152,193	172,517	(13,965)			(13,965)	(6,359)	152,193	4,480	13,892	18,372		
054303-10-2	AVON PRODS INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,860.000	235,752		346,702	344,652	2,051			2,051		346,702		(110,950)	(110,950)	8,183	
F06106-10-2	AXA	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	161,517.000	2,308,826		2,812,879	2,687,166	(148,970)			(148,970)	274,683	2,812,879	(168,777)	(335,277)	(504,054)	140,494	
Q12354-10-8	AXA ASIA PACIFIC HLDGS	D	03/31/2011	Various	95,972.000	612,229		543,661	619,390	(24,683)			(24,683)	(51,046)	543,661	24,083	44,486	68,568	9,103	
D7616Y-11-5	AXEL SPRINGER AG	D	11/15/2011	Various	4,425.000	190,684		222,987	240,962	(17,377)			(17,377)	(597)	222,987	10,189	(42,492)	(32,303)	7,520	
G0692U-10-9	AXIS CAPITAL HOLDINGS		02/25/2011	CREDIT SUISSE INTERNATIONAL	160.000	5,732		4,881	5,741	(859)			(859)		4,881		851	851	37	
T0783G-10-6	AZIMUT HOLDING SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	16,599.000	136,440		134,385	150,390	(91)			(91)	(15,914)	134,385	26,028	(23,972)	2,055	4,986	
002474-10-4	AZZ INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	35,883		35,867	36,809	(942)			(942)		35,867		16	16	690	
05508R-10-6	B G FOODS INC CL A		09/29/2011	Various	5,320.000	76,004		42,136	73,044	(30,908)			(30,908)		42,136		33,868	33,868	1,068	
05615F-10-2	BABCOCK AND WILCOX CO		09/29/2011	Various	11,740.000	332,094		268,610	300,427	(31,816)			(31,816)		268,610		63,484	63,484		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G06890-15-2	BABCOCK INTERNATIONAL GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	24,777.000	277,686		214,730	220,575	7,195			7,195	(13,040)	214,730	15,271	47,686	62,957	7,777	
056525-10-8	BADGER METER INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	18,544		26,196	27,416	(1,220)			(1,220)		26,196		(7,653)	(7,653)	273	
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	358,795.000	1,513,897		1,988,612	1,846,000	(47,134)			(47,134)	189,746	1,988,612	(166,224)	(308,491)	(474,716)	103,775	
057224-10-7	BAKER HUGHES INC		09/29/2011	Various	12,540.000	742,867		502,853	716,912	(214,059)			(214,059)		502,853		240,014	240,014	3,819	
057665-20-0	BALCHEM CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,520.000	87,379		48,499	85,201	(36,702)			(36,702)		48,499		38,880	38,880	378	
057741-10-0	BALDOR ELECTRIC CO.		01/27/2011	MERGER	5,680.000	360,680		230,194	358,067	(127,873)			(127,873)		230,194		130,486	130,486		
G3224V-10-8	BALFOUR BEATTY	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	45,301.000	176,282		189,192	220,996	(33,268)			(33,268)	1,464	189,192	(277)	(12,633)	(12,910)	9,328	
058498-10-6	BALL CORP COM		09/29/2011	Various	15,240.000	547,197		440,476	518,541	(78,065)			(78,065)		440,476		106,720	106,720	1,145	
05874B-10-7	BALLY TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,120.000	31,672		48,247	47,253	994			994		48,247		(16,575)	(16,575)		
T0881N-12-8	BANCA CARIGE ORD	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	84,901.000	172,012		251,212	177,896	52,709			52,709	20,608	251,212	(10,990)	(68,210)	(79,200)	7,141	
T1188A-11-6	BANCA MONTE PASCHI ORD	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	250,697.000	183,655		286,639	285,093	(31,480)			(31,480)	33,026	286,639	(12,403)	(90,581)	(102,984)	7,380	
T1325T-11-9	BANCA POPOL EMILIA ROMAGNA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	22,525.000	224,340		293,511	281,438	12,770			12,770	(698)	293,511	20,551	(89,722)	(69,171)	5,105	
E11883-21-7	BANCO BILBAO VIZCAYA ARGENTARIA RIGHTS	D	04/11/2011	UBS AG	379,497.000	81,722		81,989							81,989	(995)	728	(267)		
X03188-13-7	BANCO COMERCIAL PORTUGUES, S.A.	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	245,780.000	109,812		186,343	191,150	(26,951)			(26,951)	22,143	186,343	(8,063)	(68,467)	(76,530)		
E16100-36-9	BANCO DE VALENCIA	D	08/01/2011	Various	34,273.000	71,211		152,007	150,222	(15,488)			(15,488)	17,274	152,007	(6,238)	(74,558)	(80,796)		
E16100-42-7	BANCO DE VALENCIA RIGHTS	D	04/29/2011	MERRILL LYNCH INTERNATIONAL	34,273.000	2,707		2,933							2,933	(15)	(211)	(226)		
X0346X-15-3	BANCO ESPIRITO SANTO E COMERCIAL DE LISB	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	49,173.000	180,795		267,151	189,246	55,983			55,983	21,923	267,151	(11,560)	(74,796)	(86,356)	7,017	
E1943H-15-4	BANCO PASTOR SA	D	08/01/2011	Various	19,318.000	80,659		87,470	96,677	1,024			1,024	(10,230)	87,470	16,940	(23,751)	(6,811)	713	
E1943H-18-8	BANCO PASTOR SA RIGHTS	D	03/09/2011	UBS AG	19,318.000	448		9							9	1	438	439		
T1872V-27-7	BANCO POPOLARE SC RIGHTS	D	01/25/2011	MORGAN STANLEY CO. INC. NEW YORK	62,530.000	89,142		77,409							77,409	(6,563)	18,296	11,733		
T1872V-10-3	BANCO POPOLARE SPA CMN STK	D	08/02/2011	Various	62,530.000	193,546		221,497	283,267	(32,815)		61,769	(94,584)	32,814	221,497	(6,266)	(21,685)	(27,951)	2,254	
E19550-20-6	BANCO POPULAR ESPANOL	D	08/01/2011	Various	98,873.000	508,786		626,768	507,360	61,254			61,254	58,154	626,768	(25,947)	(92,036)	(117,982)	5,518	
E19552-11-1	BANCO POPULAR ESPANOL RIGHTS	D	04/19/2011	NOMURA SECURITIES INTERNATIONAL INC.	98,873.000	7,035		7,288							7,288	(321)	67	(253)		
E15819-19-1	BANCO SABADELL	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	104,835.000	384,432		413,271	413,271	(46,994)			(46,994)	46,994	413,271	(17,042)	(11,797)	(28,839)	7,796	
E19790-10-9	BANCO SANTANDER SA EUR 0.5		08/01/2011	Various	749,780.000	7,744,300		7,943,362	7,943,364	(863,177)			(863,177)	863,174	7,943,362	(283,675)	84,613	(199,062)	338,825	
E1979P-18-7	BANCO SANTANDER SA RIGHTS	D	01/25/2011	MORGAN STANLEY CO. INC. NEW YORK	749,780.000	137,778		120,358							120,358	(9,397)	26,818	17,420		
060505-10-4	BANK AMER CORP COM		09/29/2011	Various	236,940.000	2,146,096		2,942,890	3,160,780	(217,890)			(217,890)		2,942,890		(796,794)	(796,794)	4,631	
Y06942-10-9	BANK EAST ASIA	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,000.000	4,309		3,895	4,188	(303)			(303)	10	3,895	(18)	432	414		
063750-10-3	BANK MUTUAL CORP		09/30/2011	MORGAN STANLEY CO. INC. NEW YORK	25,460.000	68,740		150,600	121,699	28,901			28,901		150,600		(81,860)	(81,860)	1,273	
064058-10-0	BANK NEW YORK MELLON CORP		09/29/2011	Various	19,600.000	410,868		542,285	591,920	(49,635)			(49,635)		542,285		(131,417)	(131,417)	6,059	
Y0698A-10-7	BANK OF CHINA LTD CMN STK	D	05/26/2011	MERRILL LYNCH DIRECT	1,675,000.000	902,929		898,891	883,529	12,768			12,768	2,594	898,891	(3,829)	7,866	4,038		
Y0698B-10-2	BANK OF COMMUNICATIONS CO-H	D	05/26/2011	MERRILL LYNCH DIRECT	585,000.000	586,240		732,653	589,306	141,617			141,617	1,730	732,653	(3,120)	(143,292)	(146,413)		
M1637D-10-6	BANK OF CYPRUS	D	11/15/2011	Various	78,429.000	95,540		174,303	270,398	16,637		98,520	(81,884)	(14,211)	174,303	19,893	(98,656)	(78,763)	3,337	
G49374-14-6	BANK OF IRELAND	D	08/01/2011	Various	308,930.000	46,653		51,520	154,811	10,605		103,290	(92,685)	(10,607)	51,520	7,678	(12,545)	(4,866)		
063671-10-1	BANK OF MONTREAL	C	09/29/2011	Various	4,600.330	260,917		290,497							290,497	(20,556)	(9,024)	(29,580)	2,808	
X06397-10-7	BANK OF PIRAEUS	D	08/01/2011	Various	24,732.000	83,703		110,252	120,631	2,386			2,386	(12,765)	110,252	11,311	(37,860)	(26,549)		
063904-10-6	BANK OF THE OZARKS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	24,929		21,889	25,577	(3,687)			(3,687)		21,889		3,040	3,040	637	
E2116H-88-0	BANKINTER	D	08/01/2011	Various	34,220.000	210,060		234,722	190,048	75,299		52,640	22,659	22,016	234,722	(10,079)	(14,583)	(24,662)	3,983	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
E21171-10-8	BANKINTER SA RIGHTS	D	04/07/2011	MORGAN STANLEY CO. INC. NEW YORK	34,220.000	3,496		1,780							1,780	(69)	1,785	1,716		
H0482P-86-3	BANQUE CANTONALE VAUDOIS-REG	D	06/06/2011	DISTRIBUTION	0.000	3,189		3,189							3,189					
G08036-12-4	BARCLAYS ORD GBP0.25	D	11/30/2011	Various	1,014,596.000	3,104,154		2,219,749	4,138,902	36,838		2,357,662	(2,320,824)	401,671	2,219,749	(156,511)	1,040,915	884,404	83,293	
B0833F-10-7	BARCO NV	D	11/15/2011	Various	2,002.000	110,844		95,293	129,163	(20,202)			(20,202)	(13,668)	95,293	15,871	(320)	15,551	2,115	
067383-10-9	BARD (C.R.) INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	640.000	61,978		50,931	58,733	(7,802)			(7,802)		50,931		11,047	11,047	115	
067774-10-9	BARNES & NOBLE		09/29/2011	Various	3,080.000	38,382		44,913	43,582	1,331			1,331		44,913		(6,531)	(6,531)		
G08288-10-5	BARRATT DEVELOPMENTS PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	124,470.000	194,248		169,467	172,034	1,427			1,427	(3,994)	169,467	5,918	18,863	24,781		
H05072-10-5	BARRY CALLEBAUT AG	D	02/28/2011	DISTRIBUTION	0.000	5,206		5,206							5,206					
D06216-10-1	BASF SE	D	11/15/2011	Various	81,917.000	5,950,920		4,223,640	6,569,079	(2,446,581)			(2,446,581)	101,142	4,223,640	87,655	1,639,625	1,727,280	211,160	
071813-10-9	BAXTER INTL INC		09/29/2011	Various	9,000.000	494,589		446,959	455,580	(8,621)			(8,621)		446,959		47,630	47,630	6,547	
D07112-11-9	BAYER AG ORD NPV	D	11/15/2011	Various	75,514.000	4,899,851		4,855,093	5,555,097	(811,153)			(811,153)	111,149	4,855,093	43,119	1,640	44,758	137,461	
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	D	11/15/2011	Various	29,695.000	2,413,075		1,520,920	2,329,712	(1,078,673)			(1,078,673)	269,881	1,520,920	(97,815)	989,970	892,155	41,348	
07317Q-10-5	BAYTEX ENERGY CORP	C	02/28/2011	ITG, INC CANADA	3,200.000	181,105		93,910	150,007	(47,292)			(47,292)	(8,805)	93,910	7,867	79,328	87,195	1,653	
054937-10-7	BB+T CORP		09/29/2011	Various	15,580.000	350,343		396,533	409,598	(13,065)			(13,065)		396,533		(46,190)	(46,190)	6,917	
073295-10-7	BBCN BANCORP INC		12/07/2011	Various	5,440.300	33,767		49,581	53,421	(3,842)			(3,842)		49,581		(15,815)	(15,815)		
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	08/01/2011	Various	379,497.000	3,995,790		4,919,403	3,833,865	733,549			733,549	351,989	4,919,403	(122,092)	(801,520)	(923,613)	83,605	
T15120-10-7	BCA POP DI MILANO COMMON STOCK	D	08/01/2011	Various	36,500.000	78,271		86,224	127,791	9,273		65,643	(56,371)	14,804	86,224	(3,731)	(4,223)	(7,954)	4,386	
05534B-76-0	BCE INC COM NPV	C	02/28/2011	ITG, INC CANADA	1,600.000	59,028		40,299	56,868	(12,802)			(12,802)	(3,768)	40,299	3,729	15,000	18,729	629	
07556Q-10-5	BEAZER HOMES USA		09/29/2011	Various	9,320.000	14,952		31,595	50,235	3,774		22,414	(18,640)		31,595		(16,643)	(16,643)		
G11430-10-1	BEAZLEY GROUP LIMITED	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	32,864.000	68,811		53,353	58,924	(956)			(956)	(4,614)	53,353	7,142	8,315	15,457	4,017	
075811-10-9	BECKMAN COULTER INC		06/30/2011	Various	8,800.000	733,787		551,280	662,024	(110,744)			(110,744)		551,280		182,507	182,507	1,334	
075887-10-9	BECTON DICKINSON		09/29/2011	Various	7,220.000	550,418		512,894	610,234	(97,340)			(97,340)		512,894		37,524	37,524	5,338	
075896-10-0	BED BATH & BEYOND INC		09/29/2011	Various	12,420.000	635,862		461,749	610,443	(148,694)			(148,694)		461,749		174,113	174,113		
B09186-10-5	BEFIMMO (SICAFI)	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,058.000	154,433		138,830	168,583	(11,913)			(11,913)	(17,839)	138,830	21,826	(6,223)	15,603		
D08792-10-9	BEIERSDORF	D	11/15/2011	Various	11,955.000	709,158		777,680	666,181	34,326			34,326	77,173	777,680	(39,201)	(29,321)	(68,523)	10,288	
B6346B-11-1	BEKAERT SA	D	11/15/2011	Various	3,688.000	190,089		189,523	423,342	(150,617)		46,138	(196,754)	(37,064)	189,523	34,154	(33,589)	565	4,426	
B10414-11-6	BELGACOM SA NPV	D	11/15/2011	Various	23,594.000	750,583		930,695	792,163	45,507			45,507	93,025	930,695	(62,054)	(118,058)	(180,112)	49,528	
G09744-15-5	BELLWAY PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	7,601.000	87,824		70,422	79,399	(2,760)			(2,760)	(6,218)	70,422	6,655	10,747	17,402	1,255	
08160H-10-1	BENCHMARK ELECTRONICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	11,586		15,421	15,981	(560)			(560)		15,421		(3,835)	(3,835)		
F09419-10-6	BENETEAU SA	D	11/15/2011	Various	4,666.000	61,212		60,355	98,703	(27,904)			(27,904)	(10,445)	60,355	10,052	(9,195)	857	647	
T19807-13-9	BENI STABILI SPA	D	08/01/2011	Citibank	14,520.000	12,838		13,282	12,282	46			46	954	13,282	(142)	(301)	(444)	332	
G26796-14-7	BERENDSEN PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	32,740.000	225,643		199,747	222,861	(15,809)			(15,809)	(7,304)	199,747	8,157	17,739	25,896	11,704	
G1191G-12-0	BERKELEY GRP HLDGS UNIT	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	9,019.000	179,978		126,091	125,147	694			694	250	126,091	856	53,031	53,887		
084423-10-2	BERKLEY W R CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,040.000	353,034		332,662	329,655	3,006			3,006		332,662		20,372	20,372	2,769	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		09/29/2011	Various	11,760.000	865,117		938,437	942,094	(3,656)			(3,656)		938,437		(73,320)	(73,320)		
084680-10-7	BERKSHIRE HILLS BANCORP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,920.000	53,425		59,867	64,532	(4,665)			(4,665)		59,867		(6,442)	(6,442)	1,402	
085789-10-5	BERRY PETROLEUM CO CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	45,441		39,885	53,314	(13,429)			(13,429)		39,885		5,556	5,556	281	
086516-10-1	BEST BUY CO INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,420.000	231,141		371,854	323,012	48,842			48,842		371,854		(140,714)	(140,714)	4,239	
M20120-10-0	BEZEQ-ISRAELI TELECOMMUNICATIONS CORP.	D	10/06/2011	DISTRIBUTION	0.000	18,013		18,013							18,013					
G1245Z-10-8	BG GROUP ORD GBP0.10	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	314,974.000	6,629,052		6,150,000	6,364,302	(969,193)			(969,193)	754,891	6,150,000	(590,764)	1,069,816	479,052	70,761	
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	03/01/2011	Various	14,521.000	682,386		328,366	672,055	(196,933)			(196,933)	(146,757)	328,366	89,843	264,177	354,020		
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	200,559.000	5,946,275		6,237,760	7,976,707	(2,919,547)			(2,919,547)	1,180,600	6,237,760	(710,122)	418,638	(291,484)	200,362	

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
F10080-10-3	BIC	D	11/15/2011	Various	1,978.000	175,297		144,246	170,012	(45,461)			(45,461)	19,695	144,246	(8,635)	39,686	31,050	4,567	
08915P-10-1	BIG 5 SPORTING GOODS CORP		09/29/2011	Various	6,740.000	40,653		52,976	102,920	18		49,961	(49,943)		52,976		(12,324)	(12,324)	1,517	
089302-10-3	BIG LOTS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	880.000	35,427		24,858	26,805	(1,946)			(1,946)		24,858		10,569	10,569		
08986R-10-1	BIGLARI HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	40.000	16,406		9,293	16,408	(7,116)			(7,116)		9,293		7,113	7,113		
D11648-10-8	BILFINGER BERGER SE	D	11/15/2011	Various	2,671.000	225,935		142,706	222,652	(56,385)			(56,385)	(23,561)	142,706	26,528	56,701	83,229	7,050	
090572-20-7	BIO RAD LABORATORIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	30,809		33,526	35,309	(1,783)			(1,783)		33,526		(2,716)	(2,716)		
09062X-10-3	BIOGEN IDEC INC.		09/29/2011	Various	7,360.000	555,544		412,477	493,488	(81,011)			(81,011)		412,477		143,067	143,067		
09063H-10-7	BIOMED REALTY TRUST INC		12/28/2011	DISTRIBUTION	0.000	5,438		5,438							5,438					
F1149Y-10-9	BIOMERIEUX	D	11/15/2011	Various	1,999.000	185,255		230,748	197,194	10,709			10,709	22,845	230,748	(15,026)	(30,468)	(45,493)	2,410	
09057G-60-2	BIO-REFERENCE LABS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,540.000	28,109		26,555	34,157	(7,602)			(7,602)		26,555		1,553	1,553		
G11325-10-0	BIOSENSORS INTERNATIONAL GROUP LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	9,000.000	7,823		4,839	7,925	(2,334)			(2,334)	(751)	4,839	559	2,425	2,984		
09180C-10-6	BJS RESTAURANTS INC		09/29/2011	Various	2,120.000	78,443		35,211	75,112	(39,901)			(39,901)		35,211		43,232	43,232		
05548J-10-6	BJ'S WHOLESALE CLUB		09/30/2011	Various	5,800.000	297,228		217,699	277,820	(60,121)			(60,121)		217,699		79,529	79,529		
H07815-15-4	BKW FMB ENERGIE	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1,495.000	126,207		120,737	113,044	16,132			16,132	(8,440)	120,737	10,497	(5,027)	5,471	696	
091826-10-7	BLACK BOX CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	7,844		9,562	13,784	(4,223)			(4,223)		9,562		(1,718)	(1,718)	94	
G1311M-11-4	BLACK EARTH FARMING LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	9,756.000	45,479		27,140	38,440	(4,775)			(4,775)	(6,525)	27,140	7,593	10,746	18,339		
092270-10-0	BLACKBAUD INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,220.000	51,039		50,513	57,498	(6,985)			(6,985)		50,513		527	527	799	
091935-50-2	BLACKBOARD INC		10/05/2011	Various	4,300.000	193,308		170,675	177,590	(6,915)			(6,915)		170,675		22,633	22,633		
09251U-10-0	BLACKPEARL RESOURCES INC	C	02/28/2011	ITG, INC CANADA	26,200.000	216,339		69,068	154,939	(76,777)			(76,777)	(9,094)	69,068	5,786	141,485	147,271		
09247X-10-1	BLACKROCK INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,900.000	385,917		292,906	362,102	(69,196)			(69,196)		292,906		93,011	93,011		
092533-10-8	BLACKROCK KELSO CAPITAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,180.000	14,362		9,174	13,051	(3,876)			(3,876)		9,174		5,188	5,188	378	
095180-10-5	BLOUNT INTERNATIONAL INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,120.000	62,755		40,100	64,931	(24,831)			(24,831)		40,100		22,655	22,655		
055921-10-0	BMC SOFTWARE INC		09/29/2011	Various	9,380.000	453,197		346,238	442,173	(95,935)			(95,935)		346,238		106,959	106,959		
D12096-12-5	BMW VORZUG	D	11/15/2011	Various	4,877.000	260,281		172,236	251,270	(107,239)			(107,239)	28,206	172,236	(10,487)	98,532	88,045	6,906	
F07875-19-2	BNP PARIBAS S.A.	D	11/15/2011	Various	86,565.000	3,844,480		4,483,630	5,507,409	1,116,092		2,434,098	(1,318,006)	294,227	4,483,630	58,102	(697,252)	(639,150)	217,632	
Q1645L-10-4	BOART LONGYEAR GROUP	D	03/01/2011	Various	15,783.000	73,781		34,077	73,611	(24,774)			(24,774)	(14,761)	34,077	8,355	31,350	39,705		
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	32,000.000	97,910		72,075	108,892	(37,084)			(37,084)	267	72,075	(328)	26,163	25,835		
G1214R-11-1	BODYCOTE PLC	D	11/30/2011	Various	83,162.000	363,911		226,107	363,818	(109,221)			(109,221)	(28,490)	226,107	23,252	114,552	137,804	9,813	
097023-10-5	BOEING CO		09/29/2011	Various	12,980.000	827,151		835,495	847,075	(11,579)			(11,579)		835,495		(8,344)	(8,344)	15,112	
05561Q-20-1	BOK FINANCIAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	243.000	12,267		9,154	12,976	(3,822)			(3,822)		9,154		3,113	3,113	61	
E8893G-10-2	BOLSAS Y MERCADOS ESPANOLES	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	6,553.000	187,126		139,782	156,134	170			170	(16,522)	139,782	27,073	20,271	47,344	7,926	
F10689-11-9	BONDUELLE S.C.A.	D	11/15/2011	Various	948.000	86,833		87,014	90,552	6,023			6,023	(9,561)	87,014	14,469	(14,650)	(181)	1,560	
098546-10-4	BONTERRA ENERGY CORP	C	02/28/2011	ITG, INC CANADA	3,100.000	198,846		99,461	161,033	(53,694)			(53,694)	(7,879)	99,461	7,225	92,161	99,385	1,282	
G1344P-10-0	BOOKER GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	609,930.000	725,046		353,843	572,938	(174,847)			(174,847)	(44,248)	353,843	32,971	338,232	371,203	16,808	
099724-10-6	BORG WARNER INC.		09/29/2011	Various	6,140.000	424,937		278,537	444,290	(165,754)			(165,754)		278,537		146,401	146,401		
N14952-26-6	BOSKALIS WESTMINSTER CT	D	11/15/2011	Various	5,701.000	207,024		226,789	271,973	(76,691)			(76,691)	31,506	226,789	(12,721)	(7,043)	(19,764)	8,755	
101121-10-1	BOSTON PPTYS INC		09/29/2011	Various	2,340.000	238,136		200,668	201,474	(11,013)			(11,013)		200,668		37,468	37,468	1,932	
101137-10-7	BOSTON SCI ENTIFIC CORP COM		09/29/2011	Various	2,720.000	16,757		17,746	20,590	(2,845)			(2,845)		17,746		(989)	(989)		
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		09/29/2011	Various	2,520.000	54,799		33,220	54,709	(21,489)			(21,489)		33,220		21,579	21,579		
F11235-13-6	BOURBON SA	D	11/15/2011	Various	5,699.000	189,424		236,351	264,338	(15,071)			(15,071)	(12,916)	236,351	20,647	(67,574)	(46,927)	6,352	
F11487-12-5	BOUYGUES SA	D	11/15/2011	Various	22,185.000	739,242		1,148,614	956,232	98,882			98,882	93,500	1,148,614	(63,045)	(346,328)	(409,372)	44,748	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G1488U-10-5	BOWLEVEL PLC	D	11/30/2011	Various	20,219.000	23,003		29,638	119,473	(5,488)		84,586	(90,074)	238	29,638	201	(6,835)	(6,634)		
G12793-10-8	BP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	189,348.000	1,350,809		1,409,860	1,374,352	(32,649)			(32,649)	68,156	1,409,860	(58,131)	(920)	(59,051)	52,066	
055622-10-4	BP PLC - SPONS ADR	R	11/30/2011	CREDIT SUISSE INTERNATIONAL	254,775.000	11,064,819		7,684,322	11,253,412	(3,569,090)			(3,569,090)		7,684,322		3,380,497	3,380,497	428,022	
104674-10-6	BRADY CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,040.000	56,040		68,370	66,524	1,845			1,845		68,370		(12,330)	(12,330)	1,102	
105368-20-3	BRANDYWINE REALTY		09/29/2011	Various	980.000	8,146		10,473	11,417	(1,146)			(1,146)		10,473		(2,327)	(2,327)	430	
D12459-10-9	BRENNTAG AG	D	11/15/2011	Various	2,509.000	248,059		240,095	254,813	(14,086)			(14,086)	(632)	240,095	14,433	(6,469)	7,964	3,667	
109043-10-9	BRIGGS & STRATTON CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,680.000	37,348		53,089	52,769	320			320		53,089		(15,741)	(15,741)	884	
109178-10-3	BRIGHAM EXPLORATION CO		12/09/2011	Various	14,660.000	518,821		174,247	399,338	(225,091)			(225,091)		174,247		344,573	344,573		
109473-40-5	BRIGHTPOINT		02/25/2011	CREDIT SUISSE INTERNATIONAL	820.000	10,116		6,489	7,159	(669)			(669)		6,489		3,626	3,626		
109641-10-0	BRINKER INTERNATIONAL, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,660.000	35,434		30,743	34,661	(3,918)			(3,918)		30,743		4,690	4,690	730	
109696-10-4	BRINKS COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	8,654		9,112	9,677	(565)			(565)		9,112		(457)	(457)	108	
X07448-10-7	BRISA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	20,535.000	91,309		164,474	143,215	21,015			21,015	244	164,474	7,210	(80,374)	(73,165)	7,260	
110122-10-8	BRISTOL MYERS SQUIBB CO		10/11/2011	Various	38,360.000	1,198,963		1,010,897	1,015,773	(4,876)			(4,876)		1,010,897		188,066	188,066	37,976	
110394-10-3	BRISTOW GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,040.000	96,934		65,002	96,594	(31,592)			(31,592)		65,002		31,932	31,932		
G15540-11-8	BRITISH LAND COMPANY PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	100,607.000	769,586		828,844	822,706	(29,052)			(29,052)	35,190	828,844	(26,958)	(32,300)	(59,258)	34,424	
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	137,585.000	1,631,264		1,256,336	1,578,774	(433,594)			(433,594)	111,156	1,256,336	(72,103)	447,031	374,928	51,207	
G17387-10-4	BRITVIC PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	64,724.000	344,437		438,228	477,609	(1,980)			(1,980)	(37,401)	438,228	41,413	(135,205)	(93,791)	17,724	
111320-10-7	BROADCOM CORP		09/29/2011	Various	11,380.000	416,116		369,144	495,599	(126,455)			(126,455)		369,144		46,971	46,971	2,439	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	16,692		18,048	17,983	66			66		18,048		(1,356)	(1,356)	500	
112463-10-4	BROOKDALE SENIOR LIVING INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,080.000	80,815		50,235	65,943	(15,708)			(15,708)		50,235		30,580	30,580		
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	02/28/2011	ITG, INC CANADA	4,000.000	134,298		95,139	133,561	(29,573)			(29,573)	(8,849)	95,139	8,805	30,354	39,158	451	
G16252-10-1	BROOKFIELD INFRASTRUCTURE PARTNERS		02/28/2011	Various	5,990.880	135,523		130,302	126,108	4,194			4,194		130,302		5,221	5,221	1,857	
114340-10-2	BROOKS AUTOMATION INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,880.000	110,852		76,315	80,542	(4,227)			(4,227)		76,315		34,538	34,538		
N1677J-10-3	BRUNEL INTERNATIONAL	D	11/15/2011	Various	2,423.000	79,854		69,846	95,485	(15,535)			(15,535)	(10,104)	69,846	11,632	(1,624)	10,008	2,329	
117043-10-9	BRUNSWICK CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,340.000	34,111		42,246	43,852	(1,606)			(1,606)		42,246		(8,135)	(8,135)		
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	679,162.000	2,009,822		1,692,091	1,914,442	(359,005)			(359,005)	136,653	1,692,091	(99,339)	417,070	317,732	80,969	
118255-10-8	BUCKEYE TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	4,428		2,467	3,782	(1,314)			(1,314)		2,467		1,960	1,960	29	
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		07/08/2011	Various	17,800.000	1,627,653		1,097,384	1,591,320	(493,936)			(493,936)		1,097,384		530,269	530,269	443	
T23079-11-3	BULGARI SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	15,736.000	276,255		114,460	170,013	(37,561)			(37,561)	(17,991)	114,460	22,169	139,626	161,795	2,269	
F5895B-25-4	BULL SA	D	11/15/2011	Various	21,997.000	104,093		72,166	100,236	(17,463)			(17,463)	(10,607)	72,166	12,019	19,908	31,926		
G16962-10-5	BUNGE LTD		03/08/2011	Various	29,287.080	2,080,101		1,774,888	1,918,889	(144,001)			(144,001)		1,774,888		305,213	305,213	6,736	
G16968-11-0	BUNZL	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	24,221.000	314,217		265,073	271,514	(25,558)			(25,558)	19,116	265,073	(15,241)	64,385	49,145	9,005	
G1699R-10-7	BURBERRY GROUP	D	11/30/2011	Various	44,276.000	862,788		444,112	775,900	(386,416)			(386,416)	54,628	444,112	(24,894)	443,570	418,676	13,763	
F96888-11-4	BUREAU VERITAS SA	D	11/15/2011	Various	4,729.000	350,883		244,725	358,437	(155,233)			(155,233)	41,521	244,725	(15,945)	122,103	106,158	6,680	
T2320M-10-9	BUZZI UNICEM SPA EUR0.6	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	12,121.000	140,341		116,567	138,326	(7,121)			(7,121)	(14,638)	116,567	22,577	1,198	23,774		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G1826G-10-7	C&C GROUP ORD EURO.01	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	36,458.000	182,017		135,853	164,817	(11,523)			(11,523)	(17,441)	135,853	26,312	19,852	46,164	1,701	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,580.000	175,935		166,999	206,890	(39,892)			(39,892)		166,999		8,936	8,936	2,993	
A1144Q-15-5	CA IMMOBILIEN	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	12,445.000	144,269		123,455	198,068	(53,653)			(53,653)	(20,960)	123,455	19,408	1,406	20,814		
12673P-10-5	CA INC		09/29/2011	Various	10,620.000	213,907		228,749	259,553	(30,803)			(30,803)		228,749		(14,842)	(14,842)	1,485	
G17416-12-7	CABLE & WIRELESS COMMUNICATIONS PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	240,144.000	140,883		210,012	181,700	20,098			20,098	8,215	210,012	(7,446)	(61,683)	(69,130)	16,976	
G1839Y-10-3	CABLE AND WIRELESS WORLDWIDE	D	11/30/2011	Various	261,290.000	67,337		126,312	267,645	48,562		201,059	(152,497)	11,164	126,312	(3,848)	(55,127)	(58,974)	16,379	
12686C-10-9	CABLEVISION SYSTEMS		09/29/2011	Various	9,100.000	450,133		415,796	307,944	(73,998)			(73,998)		415,796		34,337	34,337	2,758	
127055-10-1	CABOT CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	19,628		22,754	28,614	(5,860)			(5,860)		22,754		(3,126)	(3,126)	410	
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		09/29/2011	Various	660.000	31,718		24,683	27,357	(2,674)			(2,674)		24,683		7,035	7,035		
127097-10-3	CABOT OIL + GAS CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	85,300		44,713	50,719	(6,006)			(6,006)		44,713		40,587	40,587	121	
127190-30-4	CACI INTERNATIONAL SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	11,076		10,313	11,748	(1,435)			(1,435)		10,313		763	763		
127387-10-8	CADENCE DESIGN SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	29,435		21,012	25,606	(4,594)			(4,594)		21,012		8,423	8,423		
G17528-25-1	CAIRN ENERGY	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	165,588.000	695,347		891,308	1,084,300	(240,750)			(240,750)	47,758	891,308	(25,032)	(170,929)	(195,961)		
E3641N-10-3	CAIXABANK SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	58,531.000	337,352		262,456	311,454	(29,469)			(29,469)	(19,529)	262,456	34,551	40,345	74,896	9,245	
12802T-10-1	CAL DIVE INTL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,980.000	25,377		76,796	73,597	3,200			3,200		76,796		(51,419)	(51,419)		
128030-20-2	CAL MAINE FOODS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	20,627		16,892	20,843	(3,950)			(3,950)		16,892		3,734	3,734	517	
129584-10-8	CALFRAC WELL SERVICES LTD	C	02/28/2011	ITG, INC CANADA	500.000	17,698		9,401	17,218	(6,807)			(6,807)	(1,011)	9,401	788	7,510	8,297	32	
129603-10-6	CALGON CARBON CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,160.000	32,516		33,589	32,659	930			930		33,589		(1,073)	(1,073)		
13054D-10-9	CALIFORNIA PIZZA KITCHEN INC		07/08/2011	MERGER	2,820.000	52,170		57,577	48,730	8,848			8,848		57,577		(5,407)	(5,407)		
130788-10-2	CALIFORNIA WATER SERVICE GRP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,720.000	47,752		51,955	50,687	1,268			1,268		51,955		(4,203)	(4,203)	1,882	
131347-30-4	CALPINE CORP		09/29/2011	Various	15,280.000	282,335		198,082	203,835	(5,753)			(5,753)		198,082		84,253	84,253		
Y1082Q-12-0	CAMBRIDGE INDUSTRIAL RIGHTS	D	03/25/2011	GOLDMAN	43,000.000	1,779		1,627							1,627	203	(50)	152		
Y1082Q-10-4	CAMBRIDGE INDUSTRIAL TRUST	D	03/24/2011	DISTRIBUTION	0.000	1,627		1,627							1,627					
133131-10-2	CAMDEN PROP		12/15/2011	DISTRIBUTION	0.000	1,508		1,508							1,508					
13321L-10-8	CAMECO CORP COM	C	02/28/2011	ITG, INC CANADA	5,100.000	208,106		155,507	206,708	(37,506)			(37,506)	(13,695)	155,507	14,392	38,208	52,599	307	
13342B-10-5	CAMERON INTERNATIONAL		09/29/2011	Various	2,060.000	96,340		77,256	104,504	(27,248)			(27,248)		77,256		19,084	19,084		
134429-10-9	CAMPBELL SOUP CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,200.000	328,667		354,238	354,450	(212)			(212)		354,238		(25,571)	(25,571)	8,874	
134801-10-9	CANACCORD FINANCIAL INC	C	02/28/2011	ITG, INC CANADA	9,100.000	143,633		75,231	129,595	(46,757)			(46,757)	(7,607)	75,231	6,302	62,100	68,402		
F13587-12-0	CAP GEMINI	D	11/15/2011	Various	12,803.000	510,942		609,498	597,609	(57,341)			(57,341)	69,230	609,498	(39,771)	(58,785)	(98,556)	15,792	
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	11/30/2011	Various	73,714.000	732,041		812,122	800,465	89,713		134,414	(44,701)	56,358	812,122	(46,573)	(33,508)	(80,081)	24,277	
G19406-10-0	CAPITAL AND COUNTIES PROPERTIES	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	76,997.000	215,298		163,930	180,908	(23,540)			(23,540)	6,561	163,930	(3,712)	55,081	51,369	1,856	
14040H-10-5	CAPITAL ONE FINL CORP		12/14/2011	Various	51,162.000	2,274,565		1,994,833	2,177,455	(182,622)			(182,622)		1,994,833		279,733	279,733	9,158	
G8995Y-10-8	CAPITAL SHOPPING CENTRES GROUP	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	85,075.000	422,238		471,160	553,903	(76,715)			(76,715)	(6,028)	471,160	5,732	(54,654)	(48,922)	18,429	
14055X-10-2	CAPITALSOURCE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,720.000	36,160		22,892	33,512	(10,620)			(10,620)		22,892		13,268	13,268		
Y1100L-16-0	CAPITAMALL TRUST	D	11/21/2011	DISTRIBUTION	0.000	228		228							228					
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		09/29/2011	Various	317.088	3,393		4,431	3,777	655			655		4,431		(1,039)	(1,039)	261	
140288-10-1	CAPLEASE INC		12/28/2011	Various	6,720.000	28,223		41,358	39,110	338			338		41,358		(13,135)	(13,135)	219	
14067E-50-6	CAPSTEAD MORTGAGE CORP		12/28/2011	DISTRIBUTION	0.000	668		668							668					

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
140781-10-5	CARBO CERAMICS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	240.000	28,107		12,943	24,850	(11,907)			(11,907)		12,943		15,164	15,164	48	
14149Y-10-8	CARDINAL HEALTH INC		09/29/2011	Various	23,680.000	975,186		744,319	907,181	(162,862)			(162,862)		744,319		230,867	230,867	6,018	
W1991F-10-0	CARDO AB	D	04/05/2011	MERGER	1,182.000	78,443		72,548	73,549	(74)			(74)	(928)	72,548	5,535	360	5,895		
14161H-10-8	CARDTRONICS INC		09/29/2011	Various	1,080.000	25,016		12,753	19,116	(6,363)			(6,363)		12,753		12,264	12,264		
141665-10-9	CAREER EDUCATION CORP.		02/03/2011	DISTRIBUTION	0.000	536											536	536		
14170T-10-1	CAREFUSION CORP		09/29/2011	Various	3,800.000	100,635		87,981	97,660	(9,679)			(9,679)		87,981		12,654	12,654		
X10788-10-1	CARGOTEC CORP	D	11/15/2011	Various	2,961.000	98,184		73,909	154,434	(64,183)			(64,183)	(16,342)	73,909	12,309	11,966	24,274	2,175	
G1900N-10-1	CARILLION PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	40,350.000	193,758		183,690	241,823	(39,197)			(39,197)	(18,937)	183,690	17,359	(7,291)	10,068	10,391	
143130-10-2	CARMAX INC		09/29/2011	Various	9,760.000	265,030		226,996	311,149	(84,152)			(84,152)		226,996		38,034	38,034		
143658-30-0	CARNIVAL CORP		09/29/2011	Various	21,360.000	831,919		694,973	984,910	(289,936)			(289,936)		694,973		136,946	136,946	9,090	
G19081-10-1	CARNIVAL PLC ORD USD1.66		11/30/2011	CITIGROUP GLOBAL MARKETS INC	21,525.000	731,943		744,788	1,000,741	(326,413)			(326,413)	70,460	744,788	(42,740)	29,895	(12,845)	21,198	
144285-10-3	CARPENTER TECHNOLOGY CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,700.000	78,332		66,548	68,408	(1,860)			(1,860)		66,548		11,784	11,784	918	
F13923-11-9	CARREFOUR EUR2.50	D	11/15/2011	Various	55,647.000	1,867,348		2,119,139	2,294,055	107,995		548,662	(440,667)	265,751	2,119,139	(99,178)	(152,613)	(251,791)	32,137	
146229-10-9	CARTER'S INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,500.000	46,924		46,392	44,265	2,127			2,127		46,392		532	532		
147195-10-1	CASCADE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	690		521	946	(425)			(425)		521		169	169	15	
14739#-11-3	CASCADED ADVANCED TURBINE, INC SER A CON		08/17/2011	WRITE OFF OF INVESTMENT	20.000															
146900-10-5	CASCADES INC	C	02/28/2011	ITG, INC CANADA	7,800.000	54,551		49,950	52,560	475			475	(3,085)	49,950	4,185	416	4,601		
147528-10-3	CASEYS GENERAL STORES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	51,697		43,330	49,312	(5,982)			(5,982)		43,330		8,367	8,367	487	
F14133-10-6	CASINO GUICH-PERR EUR1.53	D	11/15/2011	Various	5,591.000	463,756		480,656	545,032	(127,515)			(127,515)	63,140	480,656	(25,929)	9,029	(16,901)	19,231	
14808P-10-9	CASS INFORMATION SYSTEMS INC		12/01/2011	DISTRIBUTION	0.000	285		285							285					
W2084X-10-7	CASTELLUM	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	4,853.000	68,538		39,845	66,059	(15,001)			(15,001)	(11,214)	39,845	11,147	17,546	28,693		
14888B-10-3	CATALYST HEALTH SOLUTIONS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	893		614	930	(316)			(316)		614		278	278		
149123-10-1	CATERPILLAR INC		09/29/2011	Various	17,320.000	1,547,330		1,177,298	1,622,191	(444,894)			(444,894)		1,177,298		370,033	370,033	14,965	
G196F1-10-0	CATLIN GROUP LIMITED	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	31,943.000	204,544		146,897	184,267	(22,941)			(22,941)	(14,430)	146,897	13,882	43,766	57,648	13,729	
149205-10-6	CATO CORP NEW		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	37,347		40,862	44,404	(3,542)			(3,542)		40,862		(3,516)	(3,516)	1,345	
149847-10-5	CBEYOND INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	21,152		46,532	44,312	2,220			2,220		46,532		(25,380)	(25,380)		
124830-10-0	CBL AND ASSOCIATES		12/28/2011	DISTRIBUTION	0.000	527		527							527					
12504L-10-9	CBRE GROUP INC		09/29/2011	Various	32,340.000	727,048		596,106	555,008	(104,010)			(104,010)		596,106		130,942	130,942		
124857-20-2	CBS CORP C LASS B		09/29/2011	Various	17,360.000	378,079		265,108	330,708	(65,600)			(65,600)		265,108		112,971	112,971	3,383	
W2363S-10-0	CDON GROUP	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,861.000	14,225		7,852	13,230	(3,131)			(3,131)	(2,246)	7,852	2,197	4,176	6,373		
125137-10-9	CEC ENTERTAINMENT INC		09/29/2011	Various	420.000	15,099		11,016	16,309	(5,293)			(5,293)		11,016		4,083	4,083	36	
150602-20-9	CEDAR REALTY TRUST INC		09/29/2011	Various	21,420.000	71,855		136,649	134,732	1,917			1,917		136,649		(64,795)	(64,795)	1,501	
150838-10-0	CELADON GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,420.000	31,077		50,287	50,582	(294)			(294)		50,287		(19,211)	(19,211)	68	
150870-10-3	CELANESE CORP		09/29/2011	Various	3,780.000	146,264		106,920	155,623	(48,702)			(48,702)		106,920		39,344	39,344	409	
15100E-10-6	CELERA CORP		05/17/2011	MERGER	11,040.000	88,320		77,060	69,552	7,508			7,508		77,060		11,260	11,260		
D1497R-11-2	CELESIO AG NPV	D	11/15/2011	Various	5,543.000	86,026		89,391	136,810	(1,123)		62,146	(63,268)	15,849	89,391	(6,091)	2,726	(3,365)	3,307	
151020-10-4	CELGENE CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,351.000	585,027		523,433	553,018	(29,586)			(29,586)		523,433		61,594	61,594		
150934-60-2	CELL THERAPEUTICS INC		09/29/2011	Various	11,023.289	11,688		24,604	24,141	10,000		9,537	463		24,604		(12,916)	(12,916)		
15118Q-10-9	CELTIC EXPLORATION LTD	C	02/28/2011	ITG, INC CANADA	3,000.000	67,277		31,331	53,465	(18,996)			(18,996)	(3,138)	31,331	2,625	33,321	35,946		
G2055Q-10-5	CENTAMIN PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	88,113.000	132,980		208,170	242,331	(15,185)			(15,185)	(18,976)	208,170	19,672	(94,862)	(75,190)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
15135B-10-1	CENTENE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,920.000	56,274		42,877	48,653	(5,776)			(5,776)		42,877		13,397	13,397		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	27.000	240,305		173,069	226,136	(32,507)			(32,507)	(20,560)	173,069	15,566	51,669	67,236		
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	481,396.000	2,256,846		2,073,718	2,488,788	(568,121)			(568,121)	153,050	2,073,718	(97,578)	280,706	183,128	113,948	
156700-10-6	CENTURYLINK INC		09/29/2011	Various	1,180.300	39,719		42,610	54,481	(11,883)			(11,883)		42,610		(2,891)	(2,891)	2,567	
15670S-10-5	CENVEO INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,300.000	51,144		108,933	87,042	21,891			21,891		108,933		(57,790)	(57,790)		
156708-10-9	CEPHALON INC		10/14/2011	Various	9,660.000	786,108		583,155	596,215	(13,060)			(13,060)		583,155		202,952	202,952		
15670R-10-7	CEPHEID INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	42,676		15,734	24,570	(8,836)			(8,836)		15,734		26,942	26,942		
156710-10-5	CERADYNE		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,760.000	106,997		52,632	87,023	(34,391)			(34,391)		52,632		54,365	54,365		
R1536Z-10-4	CERMAQ ASA	D	06/15/2011	Various	4,297.000	78,430		42,385	66,277	(21,191)			(21,191)	(8,568)	42,385	6,883	29,163	36,045		
156782-10-4	CERNER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	122,472		74,116	82,424	(8,308)			(8,308)		74,116		48,356	48,356		
157210-10-5	CEVA INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,400.000	31,794		15,369	28,700	(13,331)			(13,331)		15,369		16,425	16,425		
125269-10-0	CF INDUSTRIES HOLDINGS		09/29/2011	Various	2,000.000	278,291		168,218	270,300	(102,082)			(102,082)		168,218		110,073	110,073	370	
F2015W-10-2	CFAO SA	D	11/15/2011	Various	2,348.000	90,471		59,883	102,193	(31,497)			(31,497)	(10,814)	59,883	10,472	20,117	30,589	2,687	
B27818-13-5	CFE (CIE FRANCOIS DENTER)	D	11/15/2011	Various	1,343.000	75,390		56,622	96,391	(29,569)			(29,569)	(10,200)	56,622	9,430	9,338	18,768	1,793	
12541M-10-2	CH ENERGY GROUP INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	62,411		49,479	57,690	(8,212)			(8,212)		49,479		12,932	12,932	1,912	
159864-10-7	CHARLES RIVER LAB		09/29/2011	Various	9,420.000	306,914		304,412	334,787	(30,375)			(30,375)		304,412		2,502	2,502		
808513-10-5	CHARLES SCHWAB		09/29/2011	Various	1,740.000	32,844		29,199	29,771	(573)			(573)		29,199		3,646	3,646	104	
G2110V-10-7	CHARTER LIMITED	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	11,972.000	156,809		113,314	157,629	(31,972)			(31,972)	(12,344)	113,314	15,169	28,326	43,495	3,043	
162825-10-3	CHECKPOINT SYSTEMS, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	180.000	3,794		2,788	3,699	(911)			(911)		2,788		1,006	1,006		
16359R-10-3	CHEMED CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,060.000	68,569		49,794	67,321	(17,526)			(17,526)		49,794		18,775	18,775	148	
163731-10-2	CHEMICAL FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	11,285		16,635	16,391	244			244		16,635		(5,350)	(5,350)	444	
G20860-13-9	CHEMRING GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	12,395.000	76,241		115,658	112,239	3,195			3,195	224	115,658	785	(40,202)	(39,417)	2,509	
165167-10-7	CHESAPEAKE ENERGY CORP		09/29/2011	Various	17,340.000	538,567		397,262	449,279	(52,017)			(52,017)		397,262		141,305	141,305	3,396	
166764-10-0	CHEVRON CORP		09/29/2011	Various	51,240.000	4,955,700		4,105,788	4,675,650	(569,862)			(569,862)		4,105,788		849,911	849,911	87,218	
168615-10-2	CHICO FAS INC		09/29/2011	Various	1,120.000	14,800		13,301	13,474	(172)			(172)		13,301		1,499	1,499	42	
168905-10-7	CHILDREN'S PLACE		03/31/2011	DISTRIBUTION	0.000	608											608	608		
16934Q-10-9	CHIMERA INVESTMENT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,300.000	9,483		13,227	13,563	(336)			(336)		13,227		(3,744)	(3,744)	1,881	
Y14369-10-5	CHINA COMMUNICATIONS CONST-H	D	05/26/2011	MERRILL LYNCH DIRECT	314,000.000	274,933		300,070	274,703	24,596			24,596	771	300,070	(1,240)	(23,898)	(25,137)	6,902	
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,616,000.000	1,396,760		1,296,841	1,449,100	(156,512)			(156,512)	4,254	1,296,841	(6,526)	106,446	99,919		
Y1455B-10-6	CHINA COSCO HOLDINGS-H	D	05/26/2011	MERRILL LYNCH DIRECT	201,500.000	179,018		291,248	213,612	77,037			77,037	599	291,248	(1,203)	(111,027)	(112,230)		
G2153W-10-3	CHINA ENERGY DEVELOPMENT HOL	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,074,000.000	52,543		62,759	60,101	2,907			2,907	(248)	62,759	127	(10,343)	(10,216)		
Y1477R-20-4	CHINA LIFE INSURANCE CO-H	D	05/26/2011	MERRILL LYNCH DIRECT	176,000.000	593,392		785,107	718,918	64,079			64,079	2,110	785,107	(3,344)	(188,371)	(191,715)	9,750	
Y1489Q-10-3	CHINA MERCHANTS HLDGS INTL	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	122,412.000	510,021		436,816	483,487	(48,090)			(48,090)	1,419	436,816	(2,198)	75,403	73,205		
Y1505F-10-7	CHINA MOBILE HK LTD 941	D	05/26/2011	MERRILL LYNCH DIRECT	117,500.000	1,052,194		1,264,819	1,167,018	94,581			94,581	3,219	1,264,819	(5,164)	(207,461)	(212,625)	21,712	
Y15004-10-7	CHINA OVERSEAS LAN HKD0.10	D	05/26/2011	MERRILL LYNCH DIRECT	252,000.000	496,431		589,569	466,210	121,991			121,991	1,369	589,569	(2,511)	(90,627)	(93,138)	5,499	
Y15010-10-4	CHINA PETRO & CHEM 'H' CNY1	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	576,000.000	575,585		534,748	551,336	(18,206)			(18,206)	1,618	534,748	(2,691)	43,529	40,837		
Y1509D-11-6	CHINA RAILWAY GROUP LTD-H	D	05/26/2011	MERRILL LYNCH DIRECT	374,000.000	184,366		341,484	269,935	70,757			70,757	792	341,484	(1,454)	(155,664)	(157,119)		
Y1508P-11-0	CHINA RAILWAYS CONSTRUCTION -H	D	05/26/2011	Various	221,500.000	194,848		230,084	266,730	73,015		110,377	(37,362)	716	230,084	(922)	(34,313)	(35,236)	1,508	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
16942J-10-5	CHINA SECURITY & SURVEILLANCE TECHNOLOGY	R	09/16/2011	MERGER	15,380.000	99,970		76,835	81,975	(5,141)			(5,141)		76,835		23,135	23,135		
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	05/26/2011	MERRILL LYNCH DIRECT	108,500.000	508,679		463,625	455,061	7,228			7,228	1,336	463,625	(1,975)	47,029	45,054	11,262	
Y1505D-10-2	CHINA TELECOM CORP 'H'CNY1	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	800,000.000	467,999		419,807	418,896	(269)			(269)	1,181	419,807	(2,064)	50,256	48,192		
Y1519S-11-1	CHINA UNICOM HONG CMN STK	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	572,000.000	955,135		848,471	818,320	27,825			27,825	2,326	848,471	(4,191)	110,855	106,664		
169656-10-5	CHIPOTLE MEXICAN GRILL		09/29/2011	Various	3,840.000	991,711		567,442	816,614	(249,172)			(249,172)		567,442		424,268	424,268		
171046-10-5	CHRISTOPHER AND BANKS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,460.000	18,789		34,968	33,579	1,389			1,389		34,968		(16,179)	(16,179)	983	
171232-10-1	CHUBB CORP		09/29/2011	Various	11,900.000	715,279		634,532	709,716	(75,184)			(75,184)		634,532		80,747	80,747	15,378	
171340-10-2	CHURCH & DWIGHT CO.		09/29/2011	Various	2,320.000	212,744		167,754	96,628	(7,789)			(7,789)		167,754		44,989	44,989	1,486	
171484-10-8	CHURCHILL DOWNS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	10,790		10,468	12,152	(1,684)			(1,684)		10,468		322	322	140	
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	11/15/2011	Various	36,077.000	1,633,832		2,067,477	1,856,086	15,291			15,291	196,101	2,067,477	(113,547)	(320,098)	(433,646)	50,019	
F43071-10-3	CIE GEN GEOPHYSIQU COMMON STOCK	D	11/15/2011	Various	13,515.000	325,829		305,842	411,321	(153,129)			(153,129)	47,649	305,842	(17,387)	37,375	19,988		
B2474T-10-7	CIE NATL A PORTEFEUILLE	D	05/26/2011	MERGER	3,819.000	264,591		193,332	186,783	7,011			7,011	(463)	193,332	11,697	59,563	71,259		
125509-10-9	CIGNA CORP		09/29/2011	Various	10,580.000	445,785		352,774	387,863	(35,089)			(35,089)		352,774		93,010	93,010	180	
171798-10-1	CIMAREX ENERGY CO		09/29/2011	Various	1,580.000	165,364		107,690	139,877	(32,188)			(32,188)		107,690		57,674	57,674	186	
X13765-10-6	CIMPOR CIMENTOS DE PORT	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	26,261.000	204,183		199,696	177,921	9,133			9,133	12,642	199,696	(2,468)	6,954	4,487	6,066	
172062-10-1	CINCINNATI FINL CORP		09/29/2011	Various	9,900.000	329,165		265,310	313,731	(48,421)			(48,421)		265,310		63,855	63,855	4,513	
17243V-10-2	CINEMARK HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,180.000	123,633		69,600	106,543	(36,943)			(36,943)		69,600		54,033	54,033		
172908-10-5	CINTAS COR P COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,200.000	178,557		165,955	173,352	(7,397)			(7,397)		165,955		12,602	12,602		
T28980-12-5	CIR SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	77,941.000	177,551		145,084	143,107	2,332			2,332	(355)	145,084	10,159	22,309	32,468	2,341	
172755-10-0	CIRRUS LOGIC INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	340.000	7,990		1,927	5,433	(3,506)			(3,506)		1,927		6,064	6,064		
17275R-10-2	CISCO SYS INC		09/29/2011	Various	130,460.000	2,251,484		2,550,402	2,639,206	(88,804)			(88,804)		2,550,402		(298,917)	(298,917)	7,733	
17306X-10-2	CITI TRENDS INC		09/29/2011	Various	1,840.000	22,047		41,014	45,172	17,862		22,021	(4,158)		41,014		(18,967)	(18,967)		
172967-42-4	CITIGROUP INC		09/29/2011	Various	2,287,280.000	2,260,329		2,782,551	3,211,575	(429,024)			(429,024)		2,782,551		(522,222)	(522,222)	910	
177376-10-0	CITRIX SYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,100.000	233,459		233,542	280,481	(46,939)			(46,939)		233,542		(84)	(84)		
V23130-11-1	CITY DEVELOPMENTS	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	3,000.000	26,353		22,487	29,361	(4,721)			(4,721)	(2,153)	22,487	2,016	1,850	3,866		
177835-10-5	CITY HOLDING CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	9,320		11,896	12,318	(422)			(422)		11,896		(2,576)	(2,576)	347	
X1422T-11-6	CITYCON	D	11/15/2011	Various	39,712.000	142,855		115,514	163,448	(30,637)			(30,637)	(17,296)	115,514	17,414	9,926	27,340	1,952	
179895-10-7	CLARCOR INCORPORATED		02/25/2011	CREDIT SUISSE INTERNATIONAL	600.000	24,661		18,670	25,734	(7,064)			(7,064)		18,670		5,991	5,991	63	
969490-10-1	CLAYTON WILLIAMS ENERGY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	240.000	23,634		7,542	20,153	(12,611)			(12,611)		7,542		16,092	16,092		
184499-10-1	CLEAN ENERGY FUELS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,580.000	18,185		21,909	21,867	42			42		21,909		(3,724)	(3,724)		
12561W-10-5	CLECO CORP. HOLDING CO		09/29/2011	Various	1,440.000	49,281		36,272	44,294	(8,023)			(8,023)		36,272		13,009	13,009	1,088	
18683K-10-1	CLIFFS NATURAL RESOURCES INC		09/29/2011	Various	2,320.000	135,771		136,264	180,983	(44,719)			(44,719)		136,264		(493)	(493)	1,190	
189054-10-9	CLOROX CO		09/29/2011	Various	9,820.000	661,033		627,055	621,410	5,645			5,645		627,055		33,978	33,978	11,979	
G22120-10-2	CLOSE BROTHERS GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	13,511.000	137,688		136,584	179,367	(28,738)			(28,738)	(14,046)	136,584	12,907	(11,803)	1,104	8,591	
F18690-10-1	CLUB MEDITERRANEE	D	11/15/2011	Various	8,518.000	161,151		107,685	175,919	(49,619)			(49,619)	(18,616)	107,685	17,889	35,577	53,466		
125720-10-5	CME GROUP INC.		09/29/2011	Various	1,520.000	414,506		453,538	489,060	(35,522)			(35,522)		453,538		(39,032)	(39,032)	4,368	
125896-10-0	CMS ENERGY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,340.000	177,760		127,993	173,724	(45,731)			(45,731)		127,993		49,768	49,768	1,961	
12612L-10-8	CNA SURETY CORP		06/10/2011	Various	3,100.000	81,129		52,904	73,408	(20,504)			(20,504)		52,904		28,225	28,225		
12621E-10-3	CNO FINANCIAL GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	4,531		5,001	5,560	(559)			(559)		5,001		(470)	(470)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Y1662W-11-7	CNOOC LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	890,000.000	1,999,849		1,269,985	2,111,418	(847,497)			(847,497)	6,063	1,269,985	(6,309)	736,174	729,864		
F1876N-31-8	CNP ASSURANCES	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	16,081.000	249,116		290,211	290,211	(22,555)			(22,555)	22,555	290,211	(10,370)	(30,725)	(41,096)	14,958	
189754-10-4	COACH INC		09/29/2011	Various	6,080.000	331,126		248,575	336,285	(87,710)			(87,710)		248,575		82,551	82,551	2,724	
Q2593N-10-0	COAL OF AFRICA LTD	D	03/02/2011	Various	34,591.000	51,004		56,273	49,532	16,674			16,674	(9,932)	56,273	13,749	(19,018)	(5,269)		
G41440-14-3	COBHAM	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	91,750.000	251,054		354,027	291,100	42,431			42,431	20,495	354,027	(20,254)	(82,718)	(102,972)	9,245	
191098-10-2	COCA COLA BOTTLING COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	26,415		23,640	26,678	(3,038)			(3,038)		23,640		2,775	2,775	360	
191216-10-0	COCA COLA CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	26,120.000	1,799,584		1,455,083	1,717,912	(262,830)			(262,830)		1,455,083		344,501	344,501	36,829	
X1435J-10-5	COCA COLA HELLENIC BOTTLING CO SA	D	08/01/2011	Various	20,112.000	524,506		428,725	520,316	(44,718)			(44,718)	(46,874)	428,725	70,872	24,909	95,781		
Q2594P-14-6	COCA-COLA AMATIL	D	03/01/2011	Various	5,170.000	61,837		51,428	57,426	(1,178)			(1,178)	(4,820)	51,428	4,459	5,950	10,409	1,495	
192108-50-4	COEUR D'ALENE MINES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	840.000	18,295		15,324	22,949	(7,625)			(7,625)		15,324		2,971	2,971		
B25654-13-6	COFINIMMO	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,356.000	165,347		148,767	176,510	(9,065)			(9,065)	(18,678)	148,767	23,391	(6,810)	16,581	10,702	
19238U-10-7	COGDELL SPENCER INC		12/22/2011	DISTRIBUTION	0.000	127		14							14		113	113		
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		09/29/2011	Various	1,000.000	14,504		9,509	14,140	(4,631)			(4,631)		9,509		4,995	4,995		
192422-10-3	COGNEX CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	542		338	588	(250)			(250)		338		204	204		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/29/2011	Various	9,020.000	598,851		527,003	661,076	(134,073)			(134,073)		527,003		71,849	71,849		
19247A-10-0	COHEN STEERS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,220.000	68,541		57,582	57,942	(360)			(360)		57,582		10,959	10,959	3,219	
192479-10-3	COHERENT, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,520.000	91,506		39,214	68,613	(29,399)			(29,399)		39,214		52,292	52,292		
192576-10-6	COHU INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,280.000	12,739		20,545	21,222	(677)			(677)		20,545		(7,806)	(7,806)	307	
193068-10-3	COLDWATER CREEK INC		09/29/2011	Various	7,920.000	9,986		11,088	25,106	1,505		15,523	(14,018)		11,088		(1,102)	(1,102)		
194014-10-6	COLFAX CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,000.000	22,005		13,099	18,410	(5,312)			(5,312)		13,099		8,906	8,906		
194162-10-3	COLGATE PALMOLIVE CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,120.000	904,093		780,829	813,344	(32,516)			(32,516)		780,829		123,264	123,264	17,103	
19421W-10-0	COLLECTIVE BRANDS		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,560.000	35,641		31,785	32,916	(1,131)			(1,131)		31,785		3,856	3,856		
D15460-14-6	COLONIA REAL ESTATE	D	11/16/2011	Various	9,653.000	50,600		44,865	71,463	(19,035)			(19,035)	(7,562)	44,865	7,012	(1,277)	5,735		
195872-10-6	COLONIAL PROPERTY TRUST		03/25/2011	DISTRIBUTION	0.000	2,632		1,737							1,737		895	895		
B26882-16-5	COLRUYT	D	11/15/2011	Various	13,340.000	604,958		670,886	678,293	(85,980)			(85,980)	78,573	670,886	(43,770)	(22,159)	(65,928)	6,732	
198516-10-6	COLUMBIA SPORTSWEAR CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	300.000	18,868		12,790	18,090	(5,300)			(5,300)		12,790		6,078	6,078	60	
199333-10-5	COLUMBUS MCKINNON CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	31,855		51,648	58,928	(7,280)			(7,280)		51,648		(19,792)	(19,792)		
20030N-10-1	COMCAST CORP NEW CL A		09/29/2011	Various	68,380.000	1,631,851		1,227,859	1,502,309	(274,450)			(274,450)		1,227,859		403,993	403,993	12,420	
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		09/29/2011	Various	33,640.000	767,660		587,125	700,048	(112,924)			(112,924)		587,125		180,535	180,535	6,576	
199908-10-4	COMFORT SYSTEMS USA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	8,530		11,065	12,907	(1,842)			(1,842)		11,065		(2,535)	(2,535)	147	
200525-10-3	COMMERCE BANCSHARES, INC.		12/23/2011	Various	0.050	15,716		15,716							15,716					
D15642-10-7	COMMERZBANK AG	D	11/15/2011	Various	67,226.000	154,900		203,216	501,277	145,158		501,289	(356,131)	58,070	203,216	(14,277)	(34,040)	(48,317)		
203233-10-1	COMMONWEALTH REIT		09/29/2011	Various	300.000	9,828		11,222	7,653	(400)			(400)		11,222		(1,394)	(1,394)	376	
203372-10-7	COMMSCOPE INC		01/14/2011	MERGER	11,420.000	359,730		338,538	356,532	(17,995)			(17,995)		338,538		21,192	21,192		
203607-10-6	COMMUNITY BANK SYSTEMS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,940.000	48,409		34,656	53,874	(19,218)			(19,218)		34,656		13,753	13,753	466	
204166-10-2	COMMVAULT SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	6,844		4,030	5,152	(1,121)			(1,121)		4,030		2,814	2,814		
B2878R-12-9	COMPAGNIE MARITIME BELGE SA	D	11/15/2011	Various	2,468.000	54,715		65,212	76,019	(2,762)			(2,762)	(8,044)	65,212	10,862	(21,359)	(10,497)	3,218	

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
20451Q-10-4	COMPASS DIVERSIFIED HOLDINGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,360.000	53,141		51,738	77,128	(25,391)			(25,391)		51,738		1,404	1,404	4,622	
G23296-18-2	COMPASS GROUP ORD GBP0.10	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	179,863.000	1,647,327		1,246,282	1,629,255	(497,683)			(497,683)	114,710	1,246,282	(71,176)	472,221	401,045	55,603	
20452A-10-8	COMPELLENT TECHNOLOGIES		02/22/2011	MERGER	2,620.000	72,705		32,043	72,286	(40,243)			(40,243)		32,043		40,662	40,662	3	
205306-10-3	COMPUTER PROGRAMS SYSTEMS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	59,447		39,497	41,219	(1,723)			(1,723)		39,497		19,951	19,951	950	
205363-10-4	COMPUTER S CIENCES CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,700.000	47,091		82,727	84,320	(1,593)			(1,593)		82,727		(35,636)	(35,636)	1,360	
205826-20-9	COMTECH TELECOMM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	10,034		11,532	9,983	1,549			1,549		11,532		(1,497)	(1,497)	270	
205887-10-2	CONAGRA INC		09/29/2011	Various	19,820.000	480,771		427,556	447,536	(19,980)			(19,980)		427,556		53,215	53,215	13,087	
W2406H-10-3	CONCENTRIC AB	D	11/30/2011	CITIGROUP GLOBAL MARKETS LIMITED	7,926.000	43,612		31,103							31,103	6,258	6,251	12,509		
20605P-10-1	CONCHO RESOURCES INC		09/29/2011	Various	10,240.000	1,036,212		603,174	897,741	(294,567)			(294,567)		603,174		433,038	433,038		
207410-10-1	CONMED CORP		09/29/2011	Various	1,880.000	45,464		38,320	49,688	(11,368)			(11,368)		38,320		7,144	7,144		
G2353T-11-6	CONNAUGHT PLC	D	04/28/2011	DIRECT	16,386.000				4,254	(3,921)			(3,921)	(333)						
Q2767C-11-2	CONNECTEAST GROUP	D	10/12/2011	MERGER	410,212.000	229,192		126,617	178,315	(15,941)			(15,941)	(35,757)	126,617	30,682	71,893	102,575	7,883	
207797-10-1	CONNECTICUT WATER SVC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,880.000	47,252		43,727	52,414	(8,687)			(8,687)		43,727		3,524	3,524	1,321	
20825C-10-4	CONOCOPHILLIPS		09/29/2011	Various	39,180.000	2,673,599		2,234,221	2,668,158	(433,937)			(433,937)		2,234,221		439,378	439,378	60,892	
20854P-10-9	CONSOL ENERGY INC.		09/29/2011	Various	4,600.000	164,563		183,814	224,204	(40,390)			(40,390)		183,814		(19,251)	(19,251)	1,320	
209034-10-7	CONSOLIDATED COMMUNICATIONS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	31,919		27,044	33,582	(6,538)			(6,538)		27,044		4,875	4,875	2,022	
209115-10-4	CONSOLIDATED EDISON INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,640.000	207,702		173,728	180,435	(6,707)			(6,707)		173,728		33,974	33,974	6,552	
209341-10-6	CONSOLIDATED GRAPHICS		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,220.000	64,759		30,643	59,085	(28,442)			(28,442)		30,643		34,116	34,116		
210206-10-8	CONSOLIDATED THOMPSON IRON	C	05/13/2011	Various	16,400.000	290,121		116,683	232,401	(102,077)			(102,077)	(13,641)	116,683	10,219	163,219	173,438		
210313-10-2	CONSTANT CONTACT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	10,479		11,546	18,594	(7,049)			(7,049)		11,546		(1,067)	(1,067)		
210371-10-0	CONSTELLATION ENERG		09/29/2011	Various	6,540.000	209,487		183,143	200,320	(17,177)			(17,177)		183,143		26,343	26,343	1,070	
E31774-11-5	CONSTRUCCIONES Y AUXILIAR DE FERROCARRIL	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	185.000	103,789		72,477	96,415	(13,735)			(13,735)	(10,203)	72,477	14,037	17,275	31,312	2,370	
21077F-10-0	CONTANGO ORE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	138.000	1,881		748	1,449	(701)			(701)		748		1,133	1,133		
D16212-14-0	CONTINENTAL AG	D	11/15/2011	Various	5,147.000	385,794		269,827	401,124	(98,586)			(98,586)	(32,710)	269,827	31,959	84,007	115,966		
212485-10-6	CONVERGYS CORP COM		09/29/2011	Various	2,020.000	24,218		23,116	26,603	(3,487)			(3,487)		23,116		1,102	1,102		
21254X-10-6	CONVERSUS CAP	R	03/16/2011	DIRECT	250,000.000	4,972,500		1,531,250	4,531,250	(3,000,000)			(3,000,000)		1,531,250		3,441,250	3,441,250		
A1359Y-10-9	CONWERT IMMOBILIEN INVEST	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	10,929.000	143,701		111,057	157,072	(29,393)			(29,393)	(16,621)	111,057	17,459	15,185	32,644	3,511	
G24108-24-6	COOKSON GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	20,293.000	156,780		123,543	208,340	(68,483)			(68,483)	(16,315)	123,543	11,675	21,562	33,237	6,132	
216648-40-2	COOPER COMPANIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,180.000	132,626		79,744	122,821	(43,077)			(43,077)		79,744		52,881	52,881	65	
G24140-10-8	COOPER INDUSTRIES LTD SHS A		09/29/2011	Various	5,000.000	261,726		234,302	291,450	(57,148)			(57,148)		234,302		27,424	27,424	4,888	
217204-10-6	COPART INC		09/29/2011	Various	2,266.000	88,919		83,424	84,635	(1,211)			(1,211)		83,424		5,495	5,495		
21871D-10-3	CORELOGIC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,200.000	90,348		165,586	151,864	13,722			13,722		165,586		(75,238)	(75,238)		
218868-10-7	CORINTHIAN COLLEGES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,080.000	14,836		47,307	47,307						47,307		(32,471)	(32,471)		
N2273C-10-4	CORIO	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	3,727.000	177,850		274,714	239,135	7,876			7,876	27,703	274,714	(20,129)	(76,734)	(96,863)	12,195	
219023-10-8	CORN PRODUCTS INTL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	440.000	21,152		15,470	20,240	(4,770)			(4,770)		15,470		5,682	5,682	62	
219350-10-5	CORNING IN C COM		09/29/2011	Various	31,960.000	483,959		584,475	617,467	(32,992)			(32,992)		584,475		(100,516)	(100,516)	3,990	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		12/28/2011	DISTRIBUTION	0.000	3,744		3,744							3,744					

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
22025Y-40-7	CORRECTIONS CORP OF AMERICA		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	24,975		21,824	27,065	(5,241)			(5,241)		21,824		3,151	3,151		
221006-10-9	CORVEL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,300.000	63,506		37,155	62,855	(25,700)			(25,700)		37,155		26,352	26,352		
22160K-10-5	COSTCO WHS L CORP NEW COM		09/29/2011	Various	23,140.000	1,750,613		1,326,083	1,670,939	(344,857)			(344,857)		1,326,083		424,530	424,530	7,019	
222795-10-6	COUSINS PROPERTY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,720.000	10,272		13,499	14,345	(846)			(846)		13,499		(3,227)	(3,227)	232	
222862-10-4	COVENTRY HEALTH CARE INC		09/29/2011	Various	7,800.000	230,024		170,354	205,920	(35,566)			(35,566)		170,354		59,670	59,670		
G2554F-11-3	COVIDIEN PLC		09/29/2011	Various	9,320.000	422,980		417,189	425,551	(8,362)			(8,362)		417,189		5,790	5,790	5,408	
X1676B-17-5	CRAMO OYJ RIGHTS	D	04/06/2011	MERRILL LYNCH INTERNATIONAL	3,833.000	10,625		5,966							5,966	1,134	3,525	4,659		
X1676B-11-8	CRAMO OYJ-B SHS	D	11/15/2011	Various	3,833.000	54,166		54,929	97,729	(32,459)			(32,459)	(10,342)	54,929	8,154	(8,916)	(762)	463	
224399-10-5	CRANE CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	21,887		20,880	24,642	(3,762)			(3,762)		20,880		1,007	1,007	432	
Q29674-10-0	CRANE GROUP LTD	D	04/19/2011	Various	15,298.000	155,474		104,278	146,923	(13,184)			(13,184)	(29,462)	104,278	17,097	34,100	51,197	11,095	
G2504J-10-8	CRANSWICK PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	9,935.000	111,696		125,904	133,210	1,352			1,352	(8,658)	125,904	9,932	(24,140)	(14,208)	4,414	
225310-10-1	CREAD ACCEPTANCE CORP		09/29/2011	Various	1,420.000	97,629		53,360	89,133	(35,773)			(35,773)		53,360		44,269	44,269		
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	11/15/2011	Various	84,262.000	805,354		676,977	1,070,151	(51,967)		290,573	(342,541)	(50,633)	676,977	86,751	41,626	128,377	37,420	
J7007M-10-9	CREDIT SAISON CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	6,900.000	133,332		94,047	113,456	(6,956)			(6,956)	(12,453)	94,047	10,628	28,656	39,284		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	06/07/2011	DISTRIBUTION	0.000	125,614		125,614							125,614					
225447-10-1	CREE INC		09/29/2011	Various	1,640.000	45,028		55,088	108,060	(13,016)		39,956	(52,972)		55,088		(10,059)	(10,059)		
G25508-10-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	61,015.000	1,173,777		1,001,473	1,263,791	(408,719)			(408,719)	146,401	1,001,473	(43,334)	215,637	172,304	38,533	
G25536-10-6	CRODA INTERNATIONAL PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	13,970.000	394,082		282,644	351,973	(58,879)			(58,879)	(10,450)	282,644	8,871	102,568	111,438	11,174	
22765Y-10-4	CROSSTEX ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	5,802		2,429	3,721	(1,293)			(1,293)		2,429		3,373	3,373	113	
228227-10-4	CROWN CASTLE INTL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,300.000	259,204		245,256	276,129	(30,873)			(30,873)		245,256		13,948	13,948		
228368-10-6	CROWN HOLDINGS INC		09/29/2011	Various	12,940.000	473,125		365,380	431,937	(66,557)			(66,557)		365,380		107,744	107,744		
N23473-10-6	CRUCELL NV	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	6,681.000	228,131		150,484	210,698	(45,886)			(45,886)	(14,328)	150,484	14,121	63,526	77,647		
N2366U-20-1	CSM	D	11/15/2011	Various	11,324.000	210,022		345,335	396,317	(20,331)			(20,331)	(30,650)	345,335	45,083	(180,396)	(135,313)	12,246	
Q30297-11-5	CSR LTD	D	03/22/2011	Various	0.220	53,589		53,590	1						53,590		(1)	(1)		
G1790J-10-3	CSR PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	21,078.000	56,750		118,314	117,023	10,454			10,454	(9,164)	118,314	11,181	(72,745)	(61,564)	2,054	
126408-10-3	CSX CORP		09/29/2011	Various	27,960.000	774,157		685,669	689,460	(101,150)			(101,150)		685,669		88,488	88,488	20,397	
12642X-10-6	CTC MEDIA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,780.000	72,355		137,619	182,285	(44,666)			(44,666)		137,619		(65,264)	(65,264)	4,668	
D1648T-10-8	CTS EVENTIM AG	D	11/15/2011	Various	1,424.000	74,968		64,795	87,905	(13,808)			(13,808)	(9,302)	64,795	4,269	5,905	10,174	1,293	
229663-10-9	CUBESMART		09/29/2011	Various	2,660.000	23,392		23,638	25,350	(1,808)			(1,808)		23,638		(246)	(246)	538	
229678-10-7	CUBIST PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	47,786		26,280	29,104	(2,824)			(2,824)		26,280		21,506	21,506		
231021-10-6	CUMMINS IN C COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,720.000	405,671		367,860	519,247	(151,387)			(151,387)		367,860		37,811	37,811	4,366	
231561-10-1	CURTIS WRIGHT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,940.000	56,211		64,182	64,408	(226)			(226)		64,182		(7,971)	(7,971)	310	
126650-10-0	CVS CAREMARK CORP		09/29/2011	Various	29,260.000	985,271		951,877	1,017,370	(65,493)			(65,493)		951,877		33,394	33,394	9,048	
J1046G-10-8	CYBERAGENT INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	56.000	177,617		87,533	122,084	(21,402)			(21,402)	(13,149)	87,533	9,668	80,417	90,085		
23251P-10-2	CYBERONICS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,200.000	39,353		18,827	37,224	(18,397)			(18,397)		18,827		20,526	20,526		
232572-10-7	CYMER, INC		09/29/2011	Various	620.000	28,831		21,013	27,943	(6,930)			(6,930)		21,013		7,818	7,818		
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		10/24/2011	DISTRIBUTION	0.000	3,262		3,262							3,262					
12673A-10-8	CYS INVESTMENTS INC		12/15/2011	DISTRIBUTION	0.000	2,933		2,933							2,933					

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
232820-10-0	CYTEC INDUSTRIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	13,746		17,545	20,163	(2,618)			(2,618)		17,545		(3,798)	(3,798)	143	
233293-10-9	D P L, INC.		11/28/2011	Various	18,220.000	547,449		487,326	468,436	18,890			18,890		487,326		60,122	60,122	25,200	
23331A-10-9	D R HORTON INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,120.000	84,482		93,817	108,802	(14,985)			(14,985)		93,817		(9,334)	(9,334)	1,026	
J08778-11-0	DAIDO STEEL CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	35,000.000	230,458		136,630	205,629	(46,430)			(46,430)	(22,570)	136,630	15,440	78,388	93,828		
G26236-12-8	DAILY MAIL & GENERAL TST-A NV	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	19,423.000	122,971		167,250	173,820	(6,917)			(6,917)	347	167,250	1,135	(45,414)	(44,279)	1,652	
D1668R-12-3	DAIMLERCHRYSLER	D	11/15/2011	Various	81,896.000	4,041,376		4,445,395	5,572,601	(1,735,685)			(1,735,685)	608,479	4,445,395	(250,472)	(153,547)	(404,019)	161,665	
J10626-10-9	DAINIPPON SCREEN MANUFACTURING CO LTD	D	02/28/2011	UBS WARBURG ASIA LIMITED	13,000.000	123,593		61,312	92,388	(21,125)			(21,125)	(9,951)	61,312	6,772	55,509	62,281		
G2624G-10-9	DAIRY CREST GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	58,069.000	298,466		324,246	383,324	(31,492)			(31,492)	(27,586)	324,246	28,194	(53,973)	(25,779)	18,501	
J11151-10-7	DAITO TRUST CONST JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	1,400.000	113,185		70,004	95,874	(15,347)			(15,347)	(10,523)	70,004	7,911	35,270	43,181		
J1250G-10-9	DAIWA OFFICE INVESTMENT CORPORATION	D	02/28/2011	UBS WARBURG ASIA LIMITED	30.000	107,088		67,841	106,676	(27,345)			(27,345)	(11,489)	67,841	7,493	31,754	39,247	1,086	
235825-20-5	DANA HOLDING CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	160.000	2,958		1,132	2,754	(1,621)			(1,621)		1,132		1,826	1,826		
235851-10-2	DANAHER CO RP COM		09/29/2011	Various	20,780.000	1,003,127		772,139	980,193	(208,054)			(208,054)		772,139		230,988	230,988	802	
T73148-11-5	DANIELI & CO SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,689.000	100,201		67,868	118,065	(37,703)			(37,703)	(12,494)	67,868	13,145	19,188	32,333		
K21514-12-8	DANISCO A/S	D	06/17/2011	Various	6,106.000	814,052		413,333	558,270	(97,755)			(97,755)	(47,182)	413,333	66,575	334,144	400,719		
K22272-11-4	DANSKE BANK	D	03/22/2011	DISTRIBUTION	0.000	77,438		77,438							77,438					
K2229L-47-4	DANSKE BANK RIGHTS	D	03/23/2011	CREDIT SUISSE INTERNATIONAL	43,071.000	79,918		77,438							77,438	(4,608)	7,089	2,481		
236442-10-9	DANVERS BANCORP INC		07/01/2011	Various	7,380.000	161,565		118,468	130,405	(11,937)			(11,937)		118,468		43,097	43,097	429	
237194-10-5	DARDEN RESTAURANTS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,800.000	78,270		71,894	83,592	(11,698)			(11,698)		71,894		6,376	6,376	1,926	
237266-10-1	DARLING INTERNATIONAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	774		424	797	(373)			(373)		424		350	350		
Q6634W-10-2	DART ENERGY LTD	D	03/01/2011	Various	27,480.000	28,121		15,387	32,323	(13,371)			(13,371)	(3,564)	15,387	1,897	10,837	12,734		
F2457H-10-0	DASSAULT SYSTEMES	D	11/15/2011	Various	6,108.000	487,573		357,879	460,510	(155,977)			(155,977)	53,346	357,879	(23,327)	153,021	129,694	3,976	
Y20020-10-6	DATANG INTL	D	05/26/2011	MERRILL LYNCH DIRECT	580,000.000	213,543		242,201	203,708	37,897			37,897	597	242,201	(1,030)	(27,628)	(28,658)	5,724	
T24091-11-7	DAVIDE CAMPARI-MILANO SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	71,213.000	591,225		386,459	463,441	(46,779)			(46,779)	(30,203)	386,459	53,211	151,555	204,766	5,134	
23918K-10-8	DAVITA INC.		09/29/2011	Various	3,460.000	251,886		220,356	240,435	(20,079)			(20,079)		220,356		31,530	31,530		
239590-20-1	DAYLIGHT ENERGY LTD	C	12/30/2011	MERGER	17,200.000	170,185		159,512	178,695	(8,694)			(8,694)	(10,489)	159,512	5,879	4,794	10,674	7,450	
G2689P-10-1	DCC	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,773.000	100,398		86,190	118,989	(20,208)			(20,208)	(12,591)	86,190	16,693	(2,485)	14,209	2,608	
233153-10-5	DCT INDUSTRIAL TR INC		12/27/2011	DISTRIBUTION	0.000	3,814		3,814							3,814					
23317H-10-2	DDR CORP		12/14/2011	DISTRIBUTION	0.000	3,611		3,611							3,611					
G2702K-13-9	DE LA RUE PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	27,600.000	398,040		376,220	352,638	51,196			51,196	(27,614)	376,220	35,554	(13,733)	21,820	18,798	
242309-10-2	DEALERTRACK HOLDINGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,360.000	54,691		55,937	67,435	(11,498)			(11,498)		55,937		(1,246)	(1,246)		
242370-10-4	DEAN FOODS CO		09/29/2011	Various	22,880.000	225,647		227,818	202,259	25,559			25,559		227,818		(2,172)	(2,172)		
B33199-11-6	DECEUNINCK NV	D	11/15/2011	Various	30,582.000	49,729		62,037	74,787	(4,835)			(4,835)	(7,914)	62,037	10,332	(22,640)	(12,308)		
243537-10-7	DECKERS OUTDOOR CORP		09/29/2011	Various	1,240.000	113,297		35,920	98,878	(62,957)			(62,957)		35,920		77,377	77,377		
244199-10-5	DEERE & CO.		09/29/2011	Various	11,460.000	923,066		742,432	951,753	(209,321)			(209,321)		742,432		180,635	180,635	9,908	
24522P-10-3	DEL MONTE FOODS CO		03/08/2011	MERGER	24,660.000	468,540		382,471	463,608	(81,137)			(81,137)		382,471		86,069	86,069	2,219	
M2775P-10-9	DELEK ENERGY SYSTEMS LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	274.000	105,515		76,429	109,106	(23,191)			(23,191)	(9,486)	76,429	5,566	23,521	29,086		
B33432-12-9	DELHAIZE GROUP NPV		11/15/2011	Various	12,840.000	824,656		987,649	948,334	(70,105)			(70,105)	109,420	987,649	(63,971)	(99,022)	(162,993)	24,123	
24702R-10-1	DELL INC		09/29/2011	Various	36,840.000	551,065		493,074	499,182	(6,108)			(6,108)		493,074		57,991	57,991		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
247361-70-2	DELTA AIR LINES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,660.000	53,343		76,622	83,916	(7,294)			(7,294)		76,622		(23,279)	(23,279)		
N25633-10-3	DELTA LLOYD NV COMMON STOCK	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	11,873.000	205,779		243,309	239,339	4,563			4,563	(593)	243,309	9,081	(46,611)	(37,530)	14,712	
247850-10-0	DELTIC TIMBER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	72,168		66,194	73,242	(7,048)			(7,048)		66,194		5,974	5,974	293	
248019-10-1	DELUXE CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	340.000	8,501		5,681	7,827	(2,146)			(2,146)		5,681		2,820	2,820	85	
D17567-10-4	DEMAG CRANES AG	D	11/15/2011	Various	2,241.000	145,416		65,396	108,182	(31,338)			(31,338)	(11,448)	65,396	10,782	69,238	80,020	1,382	
J1257N-10-7	DENA CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	2,500.000	94,968		50,715	89,666	(29,109)			(29,109)	(9,842)	50,715	5,731	38,521	44,252		
24823Q-10-7	DENDREON CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	7,787		31,560	30,031	1,529			1,529		31,560		(23,773)	(23,773)		
249030-10-7	DENTSPLY I NTL INC NEW		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,720.000	54,145		58,166	58,772	(606)			(606)		58,166		(4,021)	(4,021)	344	
F7194B-10-0	DERICHEBOURG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	20,217.000	166,814		70,541	140,862	(55,415)			(55,415)	(14,906)	70,541	10,992	85,281	96,274		
G27300-10-5	DERWENT LONDON	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	6,577.000	165,078		123,645	160,067	(23,887)			(23,887)	(12,535)	123,645	11,685	29,748	41,433	2,624	
D17922-12-7	DEUTSCHE BANK AG NPV(REGD)	D	11/15/2011	Various	84,900.000	3,718,736		3,032,723	4,431,459	203,082		1,832,386	(1,629,304)	230,568	3,032,723	7,198	678,815	686,013	60,517	
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	17,977.000	1,017,551		1,567,127	1,248,466	174,035			174,035	144,626	1,567,127	(116,515)	(433,061)	(549,576)	44,478	
D1908N-10-6	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	D	11/15/2011	Various	49,171.000	742,364		852,201	1,080,891	(184,316)			(184,316)	(44,373)	852,201	74,787	(184,624)	(109,838)	32,215	
D19225-10-7	DEUTSCHE POST AG COM STK	D	11/15/2011	Various	78,556.000	1,222,508		1,476,652	1,326,885	19,340			19,340	130,427	1,476,652	(69,364)	(184,780)	(254,144)	72,183	
D1922R-10-9	DEUTSCHE POSTBANK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	9,167.000	264,577		324,156	254,921	39,704			39,704	29,530	324,156	(23,939)	(35,640)	(59,579)		
D2035M-10-2	DEUTSCHE TELEKOM A COMMON STOCK	D	11/15/2011	Various	250,687.000	3,290,087		3,434,944	3,223,659	(5,294)			(5,294)	216,579	3,434,944	(80,858)	(63,999)	(144,857)	247,543	
D2046U-17-6	DEUTSCHE WOHNEN AG	D	11/15/2011	Various	9,572.000	132,523		70,153	133,028	(48,798)			(48,798)	(14,077)	70,153	11,028	51,341	62,369	2,728	
D39176-10-8	DEUTZ AG	D	11/15/2011	Various	12,786.000	77,637		64,165	107,881	(32,300)			(32,300)	(11,416)	64,165	10,686	2,785	13,472		
B33555-12-7	DEVGEN	D	03/01/2011	Various	5,642.000	42,963		36,189	36,189	3,782			3,782	(3,782)	36,189	5,563	1,211	6,774		
25179M-10-3	DEVON ENERGY CORP.		09/29/2011	Various	11,240.000	738,337		761,390	882,452	(121,063)			(121,063)		761,390		(23,053)	(23,053)	4,170	
F26011-10-0	DEVOTEAM SA	D	11/15/2011	Various	3,608.000	65,948		79,760	94,499	(4,895)			(4,895)	(9,845)	79,760	12,966	(26,777)	(13,811)	2,199	
G2743R-10-1	DEVRO PLC	D	11/30/2011	Various	63,945.000	270,728		185,510	252,231	(52,751)			(52,751)	(13,970)	185,510	15,701	69,517	85,218	2,614	
251893-10-3	DEVRY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	771		1,126	960	166			166		1,126		(355)	(355)	5	
252131-10-7	DEXCOM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	6,451		5,236	7,098	(1,862)			(1,862)		5,236		1,215	1,215		
B3357R-21-8	DEXIA SA	D	11/15/2011	Various	68,797.000	106,888		198,904	239,028	37,961		104,218	(66,257)	26,133	198,904	(11,910)	(80,106)	(92,016)		
23324T-10-7	DFC GLOBAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	700.000	15,405		8,900	13,361	(4,460)			(4,460)		8,900		6,504	6,504		
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	D	11/15/2011	Various	6,654.000	119,668		68,762	151,249	(66,482)			(66,482)	(16,005)	68,762	11,452	39,454	50,907		
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,920.000	164,851		219,000	195,260	23,739			23,739		219,000		(54,148)	(54,148)	7,665	
T3475Y-10-4	DIASORIN SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,829.000	137,541		105,881	121,767	(3,001)			(3,001)	(12,885)	105,881	20,507	11,153	31,660	1,372	
D2837E-10-0	DIC ASSET AG	D	11/15/2011	Various	6,578.000	59,236		48,273	72,572	(16,619)			(16,619)	(7,680)	48,273	7,468	3,494	10,963	2,754	
D2837E-18-3	DIC ASSET AG RIGHTS	D	04/04/2011	DIRECT	6,456.000			759							759	144	(902)	(759)		
J1280G-10-3	DIC CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	6,000.000	15,606		9,517	13,450	(2,484)			(2,484)	(1,449)	9,517	1,051	5,038	6,089		
253651-10-3	DIEBOLD, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	45,449		49,663	51,921	(2,258)			(2,258)		49,663		(4,214)	(4,214)	1,361	
B49343-18-7	DIETEREN SA	D	11/15/2011	Various	3,060.000	166,345		128,278	193,006	(44,303)			(44,303)	(20,424)	128,278	21,364	16,703	38,067	1,413	
253798-10-2	DIGI INTERNATIONAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,360.000	50,169		38,005	48,396	(10,391)			(10,391)		38,005		12,164	12,164		
25389M-87-7	DIGITALGLOBE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	1,204		1,707	1,903	(196)			(196)		1,707		(503)	(503)		
254067-10-1	DILLARDS I NC CL A		09/29/2011	Various	2,800.000	122,310		42,596	106,232	(63,636)			(63,636)		42,596		79,714	79,714	269	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
254423-10-6	DINEEQUITY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	380.000	21,783		9,703	18,764	(9,061)			(9,061)		9,703		12,080	12,080		
254543-10-1	DIODES INC		09/29/2011	Various	1,460.000	34,228		31,360	39,405	(8,045)			(8,045)		31,360		2,868	2,868		
254546-10-4	DIONEX CORP.		05/17/2011	Various	2,240.000	265,370		191,530	264,342	(72,813)			(72,813)		191,530		73,840	73,840		
F26334-10-6	DIOR (CHRISTIAN)	D	11/15/2011	Various	6,441.000	884,619		736,970	920,106	(270,302)			(270,302)	87,166	736,970	(30,349)	177,998	147,649	9,485	
25490A-10-1	DIRECTV		09/29/2011	Various	34,840.000	1,563,685		1,339,817	1,391,161	(51,344)			(51,344)		1,339,817		223,867	223,867		
254709-10-8	DISCOVER FINL SVCS		09/29/2011	Various	39,980.000	885,366		594,444	740,829	(146,385)			(146,385)		594,444		290,921	290,921	1,913	
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,680.000	169,653		153,731	171,709	(17,979)			(17,979)		153,731		15,923	15,923		
25470F-10-4	DISCOVERY COMMUNICATIONS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,540.000	98,890		95,428	105,918	(10,490)			(10,490)		95,428		3,462	3,462		
25470M-10-9	DISH NETWORK CORP		09/29/2011	Various	5,520.000	133,376		94,019	108,523	(14,504)			(14,504)		94,019		39,357	39,357		
254687-10-6	DISNEY WALT CO		09/29/2011	Various	54,280.000	1,952,038		1,825,193	2,036,043	(210,850)			(210,850)		1,825,193		126,845	126,845	21,712	
E3685C-10-4	DISTRIBUIDORA INTERNACIONAL	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	55,647.000	233,127		350,874							350,874	(15,177)	(102,571)	(117,747)		
25659T-10-7	DOLBY LABORATORIES CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	2,851		5,737	6,670	(933)			(933)		5,737		(2,886)	(2,886)		
256746-10-8	DOLLAR TREE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,320.000	174,699		98,506	130,106	(31,600)			(31,600)		98,506		76,193	76,193		
25746U-10-9	DOMINION RES INC VA		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,600.000	1,002,289		833,554	837,312	(3,758)			(3,758)		833,554		168,735	168,735	28,959	
25754A-20-1	DOMINIOS PIZZA INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,020.000	83,702		42,380	80,069	(37,689)			(37,689)		42,380		41,322	41,322		
257559-20-3	DOMTAR CORP		09/29/2011	Various	1,520.000	129,511		64,308	115,398	(51,091)			(51,091)		64,308		65,203	65,203	589	
Y21042-10-9	DONGFENG MOTOR GRP CO LTD-H	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	132,000.000	228,231		146,798	227,563	(81,433)			(81,433)	668	146,798	(739)	82,172	81,433		
257867-10-1	DONNELLEY R R + SONS CO COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,260.000	32,806		39,500	39,482	18			18		39,500		(6,694)	(6,694)	1,763	
25960P-10-9	DOUGLAS EMMETT INC		03/29/2011	DISTRIBUTION	0.000	7,222		4,428							4,428		2,794	2,794		
260003-10-8	DOVER CORP COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,160.000	138,253		100,587	126,252	(25,665)			(25,665)		100,587		37,666	37,666	594	
260543-10-3	DOW CHEM CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,280.000	464,493		519,297	658,219	(138,922)			(138,922)		519,297		(54,805)	(54,805)	15,424	
Q32623-15-1	DOWNER EDI LTD	D	04/21/2011	DISTRIBUTION	0.000	1,953		1,953							1,953					
N2771R-19-9	DRAKA HOLDING	D	02/11/2011	MORGAN STANLEY CO. INC. NEW YORK	4,583.000	117,045		64,991	116,974	(39,605)			(39,605)	(12,378)	64,991	8,950	43,104	52,055		
261608-10-3	DRESSER RAND GROUP INC		09/29/2011	Various	960.000	41,489		32,263	40,886	(8,624)			(8,624)		32,263		9,226	9,226		
G2848Q-12-3	DS SMITH PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	28,448.000	87,713		91,070	89,682	1,209			1,209	179	91,070	618	(3,975)	(3,357)	2,946	
G2847Q-10-9	DSG INTERNATIONAL PLC	D	11/30/2011	Various	551,896.000	96,064		99,058	197,215	14,845		103,136	(88,291)	(9,865)	99,058	6,300	(9,295)	(2,994)		
23334L-10-2	DST SYSTEMS INC CL A		09/29/2011	Various	1,200.400	51,205		21,145	46,920	(25,795)			(25,795)		21,145		30,060	30,060	1,204	
263534-10-9	DU PONT (E.I.) DE NEMOURS		09/29/2011	Various	16,720.000	765,279		674,958	833,994	(159,036)			(159,036)		674,958		90,321	90,321	15,695	
26441C-10-5	DUKE ENERGY HLDG CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	30,320.000	608,232		518,369	539,999	(21,630)			(21,630)		518,369		89,863	89,863	22,437	
264411-50-5	DUKE REALTY CORPORATION		09/29/2011	Various	2,600.000	43,967		36,406	32,396	(3,402)			(3,402)		36,406		7,561	7,561	550	
26483E-10-0	DUN AND BRADSTREET CORP		09/29/2011	Various	1,500.000	120,293		101,881	123,135	(21,254)			(21,254)		101,881		18,412	18,412	583	
264901-10-9	DUNDEE CORP	C	02/28/2011	ITG, INC CANADA	6,000.000	149,359		72,651	123,403	(43,509)			(43,509)	(7,243)	72,651	6,086	70,622	76,708		
26613Q-10-6	DUPONT FABROS TECHNOLOGY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	13,452		13,887	14,038	(151)			(151)		13,887		(435)	(435)	238	
26746E-10-3	DYAX CORP		09/29/2011	Various	14,720.000	19,330		23,699	31,501	3,386		11,187	(7,802)		23,699		(4,369)	(4,369)		
267475-10-1	DYCOM INDUSTRIES INC		09/29/2011	Various	2,000.000	32,624		19,756	29,500	(9,744)			(9,744)		19,756		12,868	12,868		
26817G-30-0	DYNEGY INC DEL CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,600.000	20,511		13,860	20,232	(6,372)			(6,372)		13,860		6,651	6,651		
D24914-13-3	E.ON AG CMN STK	D	11/15/2011	Various	166,323.000	4,060,705		3,611,884	5,081,949	817,881		2,507,969	(1,690,088)	220,023	3,611,884	(12,611)	461,433	448,821	255,560	
F17114-10-3	EADS(EURO AERO DEF EUR1	D	11/15/2011	Various	39,679.000	1,218,690		809,288	924,728	(215,904)			(215,904)	100,464	809,288	(46,843)	456,244	409,402	10,807	
Y2187A-10-1	EAGLE BULK SHIPPING INC		09/29/2011	Various	9,240.000	15,379		22,915	46,015	2,383		25,483	(23,100)		22,915		(7,536)	(7,536)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
26969P-10-8	EAGLE MATERIALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	7,127		11,162	11,865	(703)			(703)		11,162		(4,035)	(4,035)	126	
27579R-10-4	EAST WEST BANCORP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,740.000	198,239		83,403	170,867	(87,465)			(87,465)		83,403		114,837	114,837	87	
277276-10-1	EASTGROUP PROPERTY		12/14/2011	Various	1,340.000	54,969		55,266	56,709	(2,749)			(2,749)		55,266		(297)	(297)	1,381	
277432-10-0	EASTMAN CH EM CO COM		09/29/2011	Various	900.000	77,099		55,479	65,582	(17,918)	7,815		(10,103)		55,479		21,619	21,619	773	
G2915P-10-7	EASYJET ORD GBP0.25	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	32,889.000	194,079		190,035	225,618	(17,915)			(17,915)	(17,668)	190,035	17,959	(13,915)	4,044		
278058-10-2	EATON CORP		09/29/2011	Various	7,560.000	565,634		468,328	452,227	(116,319)			(116,319)		468,328		97,305	97,305	9,486	
278265-10-3	EATON VANCE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,520.000	56,819		73,158	76,180	(3,021)			(3,021)		73,158		(16,339)	(16,339)	1,361	
278642-10-3	EBAY INC		09/29/2011	Various	35,820.000	1,162,285		777,197	996,871	(219,674)			(219,674)		777,197		385,088	385,088		
E38028-13-5	EBRO PULEVA SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	14,818.000	283,832		262,847	313,457	(25,045)			(25,045)	(25,565)	262,847	41,582	(20,597)	20,985	9,143	
278768-10-6	ECHOSTAR CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,420.000	50,062		29,269	35,457	(6,189)			(6,189)		29,269		20,793	20,793		
A19521-10-2	ECO BUSINESS IMMOBILIEN AG	D	03/07/2011	Various	8,856.000	82,683		55,211	80,971	(17,191)			(17,191)	(8,568)	55,211	9,338	18,133	27,471		
278865-10-0	ECOLAB INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,140.000	155,368		152,612	158,319	(5,707)			(5,707)		152,612		2,757	2,757	2,198	
F3192L-10-9	EDENRED	D	11/15/2011	Various	14,388.000	373,441		284,819	340,603	(87,384)			(87,384)	31,600	284,819	(11,818)	100,440	88,622	8,800	
F31932-10-0	EDF ENERGIES NOUVELLES	D	08/24/2011	MERGER	3,380.000	194,950		142,207	142,999	(438)			(438)	(354)	142,207	11,622	41,121	52,743	1,710	
281020-10-7	EDISON INTL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,600.000	327,463		293,017	331,960	(38,943)			(38,943)		293,017		34,446	34,446	11,008	
E3847K-10-1	EDP RENOVAVEIS	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	28,548.000	182,698		168,685	165,452	(15,933)			(15,933)	19,167	168,685	(7,299)	21,312	14,013		
28140H-10-4	EDUCATION REALTY TRUST INC		03/25/2011	DISTRIBUTION	0.000	1,911		1,296							1,296		615	615		
28176E-10-8	EDWARDS LIFESCIENCES CORP		09/29/2011	Various	5,580.000	445,766		320,180	451,087	(130,907)			(130,907)		320,180		125,586	125,586		
X1898P-10-1	EFG EUROBANK ERGAS EUR3.30	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	22,977.000	90,696		99,021	115,141	(3,936)			(3,936)	(12,184)	99,021	19,179	(27,504)	(8,326)		
H2078C-10-8	EFG INTERNATIONAL AG	D	06/07/2011	DISTRIBUTION	0.000	475		475							475					
28224R-10-1	EFUNDS CORPORATON		06/14/2011	DISTRIBUTION	0.000	113											113	113		
F2924U-10-6	EIFFAGE	D	11/15/2011	Various	4,143.000	148,573		179,645	182,726	38,395		62,644	(24,249)	21,168	179,645	(9,717)	(21,354)	(31,072)	6,259	
28336L-10-9	EL PASO CORP		09/29/2011	Various	14,440.000	262,008		168,529	198,694	(30,165)			(30,165)		168,529		93,478	93,478	263	
283677-85-4	EL PASO ELECTRIC		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,660.000	156,259		106,375	155,820	(49,445)			(49,445)		106,375		49,884	49,884		
284131-20-8	ELAN CORP. PLC (ADR)	R	08/01/2011	MORGAN STANLEY CO. INC. NEW YORK	45,196.000	504,884		294,186	258,973	35,213			35,213		294,186		210,698	210,698		
Q3414A-10-3	ELDERS LTD	D	03/01/2011	Various	70,639.000	37,111		23,190	42,266	(10,601)			(10,601)	(8,475)	23,190	5,686	8,236	13,922		
F2940H-11-3	ELECTRICITE DE FRA COM STK	D	11/15/2011	Various	26,156.000	767,953		1,083,130	1,072,867	280,382		380,509	(100,126)	110,390	1,083,130	(56,932)	(258,245)	(315,178)	18,780	
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,020.000	35,785		41,395	48,411	(7,015)			(7,015)		41,395		(5,610)	(5,610)		
G29848-10-1	ELECTROCOMPONENTS PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	22,617.000	74,923		68,567	93,726	(17,820)			(17,820)	(7,340)	68,567	6,480	(124)	6,356	4,191	
285512-10-9	ELECTRONIC ARTS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,240.000	129,055		98,145	102,211	(4,067)			(4,067)		98,145		30,910	30,910		
286082-10-2	ELECTRONICS FOR IMAGING, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,800.000	39,196		35,100	40,068	(4,968)			(4,968)		35,100		4,096	4,096		
532457-10-8	ELI LILLY & CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	22,240.000	831,311		781,809	779,290	2,520			2,520		781,809		49,501	49,501	32,693	
X1949T-10-2	ELISA A	D	11/15/2011	Various	8,416.000	174,239		168,358	182,978	(35,817)			(35,817)	21,196	168,358	(10,963)	16,844	5,881	11,363	
28660G-10-6	ELIZABETH ARDEN INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,320.000	69,067		30,487	53,383	(22,896)			(22,896)		30,487		38,580	38,580		
X1959E-10-2	ELLAKTOR SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	15,332.000	58,788		50,253	68,636	(11,120)			(11,120)	(7,263)	50,253	9,733	(1,197)	8,536	521	
D98542-10-9	ELRINGKLINGER AG	D	11/15/2011	Various	4,360.000	112,958		123,099	150,290	(19,238)			(19,238)	(7,953)	123,099	10,592	(20,733)	(10,141)	1,611	
268648-10-2	EMC CORP		09/29/2011	Various	70,800.000	1,689,954		1,333,603	1,621,320	(287,717)			(287,717)		1,333,603		356,351	356,351		
29100P-10-2	EMERGENCY MEDICAL SERVICES A		05/25/2011	MERGER	3,880.000	248,320		246,806	250,687	(3,880)			(3,880)		246,806		1,514	1,514		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
291005-10-6	EMERITUS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	15,534		22,491	21,287	1,204			1,204		22,491		(6,957)	(6,957)		
291011-10-4	EMERSON ELEC CO		09/29/2011	Various	13,940.000	671,692		672,672	796,950	(124,278)			(124,278)		672,672		(980)	(980)	11,737	
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	10,926		10,670	12,432	(1,762)			(1,762)		10,670		257	257	358	
292218-10-4	EMPLOYERS HOLDINGS INC		09/29/2011	Various	3,380.000	43,716		52,429	59,082	(6,654)			(6,654)		52,429		(8,712)	(8,712)	605	
E41759-10-6	ENAGAS	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	15,101.000	339,940		321,079	300,979	(14,766)			(14,766)	34,866	321,079	(13,844)	32,705	18,861	9,987	
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT LL		12/02/2011	Various	2,001.805	65,087		68,139	63,850	(2,540)			(2,540)		68,139		(3,052)	(3,052)		
292562-10-5	ENCORE WIRE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,520.000	52,916		53,604	63,202	(9,598)			(9,598)		53,604		(688)	(688)	151	
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	15,270		11,881	19,283	(7,402)			(7,402)		11,881		3,389	3,389		
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,040.000	98,644		74,062	93,983	(19,921)			(19,921)		74,062		24,582	24,582		
T3679C-10-6	ENEL GREEN POWER SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	149,819.000	368,126		318,051	316,523	2,313			2,313	(785)	318,051	22,269	27,805	50,075	4,897	
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	636,544.000	3,605,725		4,023,793	3,181,320	501,375			501,375	341,098	4,023,793	(149,121)	(268,947)	(418,068)	138,874	
29265N-10-8	ENERGEN CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,640.000	280,854		214,171	223,926	(9,756)			(9,756)		214,171		66,683	66,683	626	
X67925-11-9	ENERGIAS DE PORTUGAL SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	205,772.000	703,570		629,489	684,964	(121,976)			(121,976)	66,502	629,489	(14,456)	88,536	74,080	38,737	
29266R-10-8	ENERGIZER HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,080.000	143,158		129,573	151,632	(22,059)			(22,059)		129,573		13,585	13,585		
292659-10-9	ENERGY CONVERSION DEVICE, INC.		09/29/2011	Various	7,740.000	4,984		9,133	35,604	16,243		42,714	(26,471)		9,133		(4,149)	(4,149)		
Q35254-11-1	ENERGY RESOURCES OF AUST	D	12/30/2011	DISTRIBUTION	0.000	1,551		1,551							1,551					
G10082-14-0	ENERGY XII BERMUDA LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	9,015		6,461	11,068	(4,607)			(4,607)		6,461		2,554	2,554		
292764-10-7	ENERNOC		09/29/2011	Various	2,200.000	23,657		34,628	52,602	9,342		27,316	(17,974)		34,628		(10,971)	(10,971)		
T3643A-14-5	ENI SPA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	237,326.000	5,771,171		5,315,040	5,182,082	(104,225)			(104,225)	237,182	5,315,040	(171,799)	627,931	456,132		
29355X-10-7	ENPRO INDUSTRIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,540.000	100,500		58,732	105,562	(46,831)			(46,831)		58,732		41,768	41,768		
G3159S-10-4	ENQUEST PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	35,974.000	84,003		54,956	78,895	(22,601)			(22,601)	(1,338)	54,956	4,416	24,631	29,047		
G3159S-10-4	ENQUEST PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	52,068.000	81,379		74,429	113,244	(31,533)			(31,533)	(7,281)	74,429	6,065	885	6,950		
29358P-10-1	ENSIGN GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,200.000	66,366		33,582	54,714	(21,132)			(21,132)		33,582		32,784	32,784	121	
29362U-10-4	ENTEGRIS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,480.000	23,183		20,151	25,996	(5,845)			(5,845)		20,151		3,032	3,032		
293639-10-0	ENTERCOM COMMUNICATIONS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,120.000	17,674		24,523	36,130	(11,606)			(11,606)		24,523		(6,850)	(6,850)		
29364G-10-3	ENTERGY CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,580.000	306,164		324,956	324,401	555			555		324,956		(18,792)	(18,792)	11,404	
G3070Z-15-3	ENTERPRISE INNS PLC	D	11/30/2011	Various	46,008.000	25,753		23,855	84,714	(12,264)		41,960	(54,225)	(6,634)	23,855	2,254	(357)	1,897		
29380T-10-5	ENTERTAINMENT PROPERTIES TR		12/28/2011	DISTRIBUTION	0.000	10,866		10,866							10,866					
26875P-10-1	EOG RESOUR CES INC COM		09/29/2011	Various	3,280.000	253,887		297,562	299,825	(2,263)			(2,263)		297,562		(43,675)	(43,675)	1,449	
29426L-10-8	EPICOR SOFTWARE CORP		05/17/2011	Various	14,420.000	179,678		131,172	145,642	(14,470)			(14,470)		131,172		48,506	48,506		
26882D-10-9	EPIQ SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,560.000	57,473		54,974	62,609	(7,635)			(7,635)		54,974		2,499	2,499	479	
29445L-20-4	EQUINOX MINERALS LTD	C	07/19/2011	Various	59,300.000	505,445		234,929	364,400	(111,753)			(111,753)	(17,718)	234,929	21,985	248,532	270,516		
294752-10-0	EQUITY ONE INC		12/14/2011	Various	780.000	17,202		16,047	14,180	(1,938)			(1,938)		16,047		1,156	1,156	121	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,120.000	219,661		185,210	214,034	(28,824)			(28,824)		185,210		34,451	34,451	6,056	
F3145H-13-0	ERAMET	D	11/15/2011	Various	570.000	104,269		140,007	195,375	(27,855)		50,146	(78,001)	22,633	140,007	(6,385)	(29,353)	(35,738)	2,930	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
29481V-10-8	ERESEARCH TECHNOLOGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	3,367		4,912	5,292	(380)			(380)		4,912		(1,546)	(1,546)		
29530P-10-2	ERIE IDEMNITY CO CL A		09/29/2011	Various	1,840.000	128,741		85,321	120,465	(35,144)			(35,144)		85,321		43,420	43,420	2,122	
A19494-10-2	ERSTE GROUP BANK	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	17,439.000	446,171		785,438	818,899	(128,325)			(128,325)	94,864	785,438	(57,976)	(281,291)	(339,267)	13,102	
296315-10-4	ESCO TECHNOLOGIES INC		09/29/2011	Various	480.000	13,626		15,064	18,163	(3,099)			(3,099)		15,064		(1,438)	(1,438)	102	
G3196V-10-2	ESSAR ENERGY PLCS	D	11/30/2011	Various	39,499.000	143,544		154,603	357,178	4,304		207,591	(203,288)	713	154,603	1,049	(12,109)	(11,060)		
297178-10-5	ESSEX PROPERTY		12/29/2011	DISTRIBUTION	0.000	3,076		1,364							1,364		1,712	1,712		
F31668-10-0	ESSILOR INTERNAT EURO.35	D	11/15/2011	Various	17,809.000	1,303,262		1,053,254	1,146,484	(226,043)			(226,043)	132,813	1,053,254	(68,607)	318,615	250,008	18,203	
518439-10-4	ESTEE LAUDER COS.		09/29/2011	Various	8,620.000	793,122		497,950	695,634	(197,684)			(197,684)		497,950		295,172	295,172		
297425-10-0	ESTERLINE CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	2,147		2,279	2,744	(464)			(464)		2,279		(133)	(133)		
29786T-10-5	ETRION CORP	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	6,094.000	5,199		3,501	4,195	(623)			(623)	(71)	3,501	281	1,416	1,697		
F2013Q-10-7	EULER HERMES SA	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,252.000	85,549		75,614	119,373	(31,127)			(31,127)	(12,632)	75,614	11,889	(1,954)	9,935	6,077	
G3215M-10-9	EURASIAN NATURAL RESOURCES	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	22,504.000	228,670		339,495	367,699	(48,773)			(48,773)	20,569	339,495	(14,925)	(95,900)	(110,825)	7,477	
F3296A-10-8	EURAZEO	D	11/15/2011	Various	2,929.000	145,393		160,556	217,191	(33,936)			(33,936)	(22,699)	160,556	23,726	(38,889)	(15,163)	4,023	
N31065-14-2	EUROCOMMERCIAL PROPERTIES	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,592.000	98,967		78,205	119,308	(28,478)			(28,478)	(12,625)	78,205	12,821	7,941	20,762	2,864	
B38564-10-8	EURONAV NV	D	11/15/2011	Various	3,794.000	19,048		25,616	64,338	11,343		43,257	(31,913)	(6,808)	25,616	3,783	(10,351)	(6,568)		
298736-10-9	EURONET WORLDWIDE INC		09/29/2011	Various	2,340.000	38,241		35,757	40,810	(5,053)			(5,053)		35,757		2,485	2,485		
298774-10-0	EUROPEAN GOLDFIELDS LTD	C	02/28/2011	ITG, INC CANADA	900.000	11,675		5,128	12,609	(6,740)			(6,740)	(740)	5,128	430	6,117	6,547		
F3692M-12-8	EUTELSAT COMMUNICATIONS	D	11/15/2011	Various	8,165.000	329,391		264,566	298,851	(68,906)			(68,906)	34,620	264,566	(17,241)	82,067	64,825		
29977A-10-5	EVERCORE PARTNETS INC C-A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	13,863		19,748	20,400	(652)			(652)		19,748		(5,885)	(5,885)	324	
G3223R-10-8	EVEREST RE GROUP LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	119,423		120,270	128,926	(8,657)			(8,657)		120,270		(847)	(847)	2,189	
B3883A-11-9	EVS BROADCAST EQUIPMENT SA	D	11/15/2011	Various	1,527.000	80,710		63,925	97,742	(23,474)			(23,474)	(10,343)	63,925	10,646	6,139	16,784	2,431	
269279-40-2	EXCO RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,100.000	91,850		136,662	157,302	(20,640)			(20,640)		136,662		(44,813)	(44,813)	972	
30161N-10-1	EXELON CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,480.000	365,701		346,983	353,107	(6,124)			(6,124)		346,983		18,719	18,719	13,356	
302051-20-6	EXIDE TECHNOLOGIES		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,840.000	33,549		13,541	26,724	(13,183)			(13,183)		13,541		20,008	20,008		
T3833E-11-3	EXOR ORD	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	9,124.000	272,608		190,393	300,910	(145,376)			(145,376)	34,859	190,393	(8,323)	90,538	82,215	3,399	
30212P-30-3	EXPEDIA IN C DEL COM		12/21/2011	Various	3,160.000	460,081		448,941	158,569	(7,805)	(75,382)		(83,187)		448,941		11,140	11,140	664	
302130-10-9	EXPEDITORS INTL WA INC COM		09/29/2011	Various	1,600.000	69,503		62,578	87,360	(24,782)			(24,782)		62,578		6,925	6,925	290	
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	90,988.000	1,193,749		903,807	1,132,030	(307,925)			(307,925)	79,702	903,807	(21,204)	311,146	289,942	25,994	
302182-10-0	EXPRESS SCRIPTS INC		09/29/2011	Various	10,980.000	562,100		504,244	593,469	(89,225)			(89,225)		504,244		57,855	57,855		
30225T-10-2	EXTRA SPACE STORAGE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,360.000	178,110		96,964	162,864	(65,900)			(65,900)		96,964		81,146	81,146		
30231G-10-2	EXXON MOBIL CORP		09/29/2011	Various	158,400.000	12,428,197		10,091,282	11,582,208	(1,490,926)			(1,490,926)		10,091,282		2,336,915	2,336,915	157,943	
302301-10-6	EZCORP INC CL A		09/29/2011	Various	1,500.000	42,617		21,190	40,695	(19,505)			(19,505)		21,190		21,427	21,427		
302491-30-3	F M C CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	66,121		56,036	73,499	(17,462)			(17,462)		56,036		10,084	10,084	529	
315616-10-2	F5 NETWORKS INC		09/29/2011	Various	9,660.000	1,079,079		691,373	1,257,346	(565,972)			(565,972)		691,373		387,706	387,706		
W7888D-10-8	FABEGE	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	13,172.000	141,108		67,750	153,838	(59,974)			(59,974)	(26,114)	67,750	18,954	54,405	73,358		
303250-10-4	FAIR ISAAC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	9,480		9,372	9,815	(443)			(443)		9,372		108	108	25	
307000-10-9	FAMILY DOLLAR STORE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	36,897		30,933	35,791	(4,858)			(4,858)		30,933		5,964	5,964	500	

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
J13440-10-2	FANUC LTD JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	3,500.000	535,664		297,709	537,566	(190,982)			(190,982)	(48,875)	297,709	26,777	211,178	237,955		
311642-10-2	FARO TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,540.000	54,694		27,242	50,574	(23,331)			(23,331)		27,242		27,452	27,452		
311900-10-4	FASTENAL CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	800.000	27,353		19,298	23,964	(4,666)			(4,666)		19,298		8,056	8,056	712	
F3445A-10-8	FAURECIA	D	11/15/2011	Various	5,001.000	171,380		76,477	144,551	(52,777)			(52,777)	(15,296)	76,477	13,084	81,819	94,903	677	
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		12/29/2011	Various	3,300.000	275,885		251,190	257,169	(6,807)			(6,807)		251,190		24,695	24,695	8,683	
313855-10-8	FEDERAL SIGNAL CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	5,634		8,093	8,506	(414)			(414)		8,093		(2,459)	(2,459)		
31428X-10-6	FEDEX CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,060.000	352,766		411,991	470,631	(58,639)			(58,639)		411,991		(59,225)	(59,225)	1,923	
30241L-10-9	FEI COMPANY		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,620.000	54,109		34,755	42,784	(8,029)			(8,029)		34,755		19,354	19,354		
G33656-10-2	FENNER PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	24,977.000	152,154		69,090	139,332	(59,331)			(59,331)	(10,911)	69,090	6,529	76,535	83,064	3,009	
315405-10-0	FERRO CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,580.000	16,269		27,097	37,771	(10,674)			(10,674)		27,097		(10,828)	(10,828)		
E49512-11-9	FERROVIAL SA	D	08/01/2011	Various	41,739.000	518,619		447,527	414,696	955			955	31,876	447,527	(8,709)	79,800	71,092	15,180	
T4210N-12-2	FIAT		08/01/2011	Various	65,934.000	1,250,738		1,066,959	1,359,510	(450,040)			(450,040)	157,489	1,066,959	(20,230)	204,009	183,779	7,342	
T42136-10-0	FIAT INDUSTRIAL SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	65,934.000	868,689		603,793							603,793	(26,373)	291,268	264,896		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,860.000	95,590		111,901	105,725	6,175			6,175		111,901		(16,310)	(16,310)	579	
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,360.000	112,541		102,852	100,685	2,168			2,168		102,852		9,689	9,689	2,650	
G3469C-10-4	FIDESSA GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	7,359.000	180,565		141,601	177,837	(22,760)			(22,760)	(13,476)	141,601	12,955	26,008	38,963	9,454	
31678A-10-3	FIFTH STREET FINANCE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,860.000	17,525		21,701	22,580	(879)			(879)		21,701		(4,176)	(4,176)	1,785	
316773-10-0	FIFTH THIRD BANCORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,820.000	205,319		242,839	290,958	(48,119)			(48,119)		242,839		(37,519)	(37,519)	4,162	
T4502J-15-1	FINMECCANICA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	36,430.000	281,362		486,492	414,038	24,491			24,491	47,963	486,492	(21,050)	(184,080)	(205,130)	17,947	
318071-40-4	FINNING INTERNATIONAL INC	C	02/28/2011	ITG, INC CANADA	7,600.000	216,355		120,182	207,064	(74,729)			(74,729)	(12,154)	120,182	10,068	86,105	96,173		
31847R-10-2	FIRST AMERICAN FINANCIAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,020.000	26,517		31,332	30,179	1,154			1,154		31,332		(4,815)	(4,815)	485	
31942D-10-7	FIRST CASH FINL SVCS INC		09/29/2011	Various	1,780.000	60,894		30,705	55,162	(24,457)			(24,457)		30,705		30,189	30,189		
319829-10-7	FIRST COMMONWEALTH FINL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,660.000	9,994		14,777	18,833	(4,055)			(4,055)		14,777		(4,783)	(4,783)	239	
320209-10-9	FIRST FINL BANCORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,000.000	33,615		26,183	36,960	(10,777)			(10,777)		26,183		7,431	7,431	200	
32020R-10-9	FIRST FINL BANKSHARES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	5,284		6,758	6,824	(66)			(66)		6,758		(1,474)	(1,474)	164	
320517-10-5	FIRST HORIZON NATL CORP		01/11/2011	DIRECT	0.530	6		7	6	1			1		7		(1)	(1)		
320867-10-4	FIRST MIDWEST BANCORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	2,160		2,993	3,226	(233)			(233)		2,993		(832)	(832)	8	
33582V-10-8	FIRST NIAGARA FINL GRP INC		06/07/2011	DIRECT	0.600	8		8							8					
33610F-10-9	FIRST POTOMAC REALTY TRUST		09/29/2011	Various	2,160.000	29,887		26,174	36,331	(11,415)			(11,415)		26,174		3,713	3,713	656	
335934-10-5	FIRST QUANTUM MINERALS LTD	C	02/28/2011	ITG, INC CANADA	1,800.000	225,189		84,496	39,103	(19,908)	67,597		47,689	(2,295)	84,496	7,079	133,614	140,692		
336433-10-7	FIRST SOLAR		09/29/2011	Various	1,800.000	132,093		230,663	234,252	(3,589)			(3,589)		230,663		(98,570)	(98,570)		
337932-10-7	FIRSTENERGY CORP		03/30/2011	Various	6,020.840	229,461		215,946	222,860	(6,946)			(6,946)		215,946		13,515	13,515		
G34604-10-1	FIRSTGROUP	D	11/30/2011	Various	34,020.000	171,369		186,133	211,259	8,045		48,045	(40,000)	14,874	186,133	(10,674)	(4,090)	(14,764)	12,329	
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	09/29/2011	Various	12,040.000	75,973		82,744	94,514	(11,770)			(11,770)		82,744		(6,770)	(6,770)		
302445-10-1	FLIR SYSTEMS INC		09/29/2011	Various	1,400.000	41,541		38,292	41,650	(3,358)			(3,358)		38,292		3,249	3,249	149	
343498-10-1	FLOWERS INDUSTRIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	40,909		37,082	37,674	(592)			(592)		37,082		3,828	3,828	918	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
34354P-10-5	FLOWSERVE CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	300.000	23,537		28,935	35,766	(6,831)			(6,831)		28,935		(5,398)	(5,398)	375	
A2048U-10-2	FLUGHAFEN WIEN AG	D	11/15/2011	Various	1,765.000	76,879		85,552	120,830	(22,492)			(22,492)	(12,786)	85,552	14,249	(22,922)	(8,673)	3,800	
343412-10-2	FLUOR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,880.000	192,072		196,592	257,089	(60,497)			(60,497)		196,592		(4,520)	(4,520)	1,940	
30249U-10-1	FMC TECHNLOGIES INC		09/29/2011	Various	4,920.000	201,060		161,892	226,721	(64,828)			(64,828)		161,892		39,167	39,167		
302520-10-1	FNB CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,480.000	105,389		72,147	102,914	(30,766)			(30,766)		72,147		33,242	33,242	1,258	
X29442-13-8	FOLLI - FOLLIE SA	D	01/04/2011	MERGER	3,789.000	84,837		62,471	93,114	(20,789)			(20,789)	(9,853)	62,471	7,047	15,319	22,366		
E52236-14-3	FOMENTO CONST Y CONTR	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,784.000	101,653		81,602	99,413	(29,327)			(29,327)	11,517	81,602	(3,531)	23,582	20,051	6,349	
F42399-10-9	FONCIERE DES REGIONS	D	11/15/2011	Various	2,420.000	182,810		244,431	234,132	(7,880)			(7,880)	18,179	244,431	(8,895)	(52,726)	(61,621)	5,982	
T82253-16-1	FONDIARIA-SAI EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	9,276.000	23,024		93,703	77,658	18,070			18,070	(2,025)	93,703	9,104	(79,784)	(70,679)		
345203-20-2	FORCE PROTECTION INC		12/19/2011	MERGER	8,940.000	49,349		40,192	49,259	(9,068)			(9,068)		40,192		9,157	9,157		
345370-86-0	FORD MTR C O DEL COM PAR U		02/25/2011	CREDIT SUISSE INTERNATIONAL	18,760.000	281,275		229,283	314,980	(85,698)			(85,698)		229,283		51,992	51,992		
345550-10-7	FOREST CITY ENTERPRISES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	6,188		8,444	9,346	(902)			(902)		8,444		(2,256)	(2,256)		
345838-10-6	FOREST LABS INC		03/31/2011	Various	12,520.000	397,575		349,706	400,390	(50,683)			(50,683)		349,706		47,869	47,869		
346091-70-5	FOREST OIL CORP.		10/04/2011	DISTRIBUTION	0.000	109,716		109,716							109,716					
346233-10-9	FORESTAR GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	2,224		3,698	3,860	(162)			(162)		3,698		(1,474)	(1,474)		
346563-10-9	FORRESTER RESEARCH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	658		550	706	(156)			(156)		550		108	108		
Q39360-10-4	FORTESCUE NPV	D	03/01/2011	Various	9,152.000	61,743		29,350	61,219	(19,593)			(19,593)	(12,276)	29,350	7,196	25,197	32,393		
G3639M-10-7	FORTH PORTS PLC	D	05/31/2011	MERGER	3,409.000	91,408		55,769	71,486	(10,119)			(10,119)	(5,598)	55,769	8,073	27,566	35,639	1,104	
34959E-10-9	FORTINET INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	2,985		2,816	2,912	(95)			(95)		2,816		168	168		
X2978Z-11-8	FORTUM OYJ EUR3.40	D	11/15/2011	Various	39,407.000	954,749		1,011,857	1,186,428	(312,010)			(312,010)	137,440	1,011,857	(65,236)	8,128	(57,108)	48,492	
349853-10-1	FORWARD AIR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,060.000	53,195		58,793	58,463	330			330		58,793		(5,598)	(5,598)	433	
349882-10-0	FOSSIL INC		09/29/2011	Various	6,420.000	543,705		248,036	452,482	(204,446)			(204,446)		248,036		295,669	295,669		
350060-10-9	FOSTER LB CO CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	33,266		45,965	62,229	(16,264)			(16,264)		45,965		(12,699)	(12,699)	114	
H27178-10-4	FOSTER WHEELER AG	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	13,516		19,569	24,854	(5,286)			(5,286)		19,569		(6,053)	(6,053)		
G36550-10-4	FOXCONN INTERNATIONAL	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	148,000.000	104,347		105,771	103,391	2,399			2,399	(19)	105,771	(204)	(1,220)	(1,423)		
302563-10-1	FPIC INSURANCE GROUP INC		10/19/2011	Various	2,621.000	109,926		101,564	96,872	4,692			4,692		101,564		8,362	8,362		
F4113C-10-3	FRANCE TELECOM	D	11/15/2011	Various	165,612.000	2,954,058		2,914,435	3,451,311	(963,452)			(963,452)	426,576	2,914,435	(200,694)	240,317	39,623	223,879	
353514-10-2	FRANKLIN ELECTRIC, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,900.000	69,885		61,742	73,948	(12,206)			(12,206)		61,742		8,143	8,143	760	
354613-10-1	FRANKLIN RES INC		09/29/2011	Various	5,740.000	598,257		620,467	638,345	(17,878)			(17,878)		620,467		(22,210)	(22,210)	4,975	
35471R-10-6	FRANKLIN STREET PROPERTIES		10/26/2011	Various	2,920.000	39,707		42,407	41,610	(3,048)			(3,048)		42,407		(2,700)	(2,700)	583	
D3856U-10-8	FRAPORT AG NPV	D	11/15/2011	Various	3,135.000	204,339		161,559	197,045	(58,312)			(58,312)	22,826	161,559	(10,527)	53,306	42,780	4,181	
356108-10-0	FRED'S INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,760.000	51,818		64,990	65,498	(507)			(507)		64,990		(13,172)	(13,172)	714	
D3689Q-13-4	FREENET AG	D	11/15/2011	Various	8,383.000	103,273		80,610	88,408	1,557			1,557	(9,355)	80,610	13,425	9,238	22,663	9,743	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		09/29/2011	Various	23,420.000	1,021,177		832,662	1,406,254	(573,592)			(573,592)		832,662		188,515	188,515	21,610	
357023-10-0	FREIGHTCAR AMERICA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,280.000	62,853		119,774	123,863	(4,089)			(4,089)		119,774		(56,921)	(56,921)		
D2734Z-10-7	FRESENIUS MEDICAL COM STK		11/15/2011	Various	19,270.000	1,337,875		1,059,477	1,122,343	(152,651)			(152,651)	89,786	1,059,477	(31,532)	309,929	278,397	14,223	
D2734B-12-3	FRESENIUS SE & CO KGAA	D	11/15/2011	Various	3,390.000	338,227		241,724	286,528	(62,055)			(62,055)	17,251	241,724	(1,209)	97,712	96,503	3,236	
D2734B-10-7	FRESENIUS VORZUG	D	01/31/2011	CONVERSION	7,647.000	526,985		553,243	652,672	(154,313)			(154,313)	54,884	553,243	(26,141)	(117)	(26,258)	625	
G36738-10-5	FRESH DEL MONTE PRODUCE INC		09/29/2011	Various	2,420.000	65,364		51,074	60,379	(9,305)			(9,305)		51,074		14,290	14,290	56	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G371E2-10-8	FRESNILLO PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	20,336.000	538,460		294,624	528,850	(260,643)			(260,643)	26,417	294,624	(11,449)	255,285	243,836	11,255	
X3031A-10-8	FRIGOGLASS SA	D	08/02/2011	Various	4,632.000	60,599		52,544	61,836	(2,779)			(2,779)	(6,513)	52,544	10,114	(2,059)	8,055		
359032-10-9	FRONTEER GOLD INC	C	04/19/2011	Various	15,900.000	241,868		131,739	185,817	(46,661)			(46,661)	(7,416)	131,739	8,709	101,419	110,128		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		09/29/2011	Various	32,600.000	220,899		253,242	317,198	(63,956)			(63,956)		253,242		(32,344)	(32,344)	13,365	
35914P-10-5	FRONTIER OIL		07/01/2011	MERGER	11,980.000	414,171		172,392	215,760	(43,368)			(43,368)		172,392		241,779	241,779	4,792	
302941-10-9	FTI CONSULTING INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	38,633		42,153	38,771	3,381			3,381		42,153		(3,519)	(3,519)		
D27462-12-2	FUCHS PETROLUB AG	D	11/15/2011	Various	3,012.000	131,764		109,408	148,025	(29,641)			(29,641)	(8,975)	109,408	10,411	11,945	22,356	2,842	
N33850-19-7	FUGRO CERT	D	11/15/2011	Various	8,581.000	482,719		519,051	705,212	(267,855)			(267,855)	81,694	519,051	(33,211)	(3,122)	(36,332)	15,934	
359694-10-6	FULLER (H.B.) CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,620.000	66,876		77,226	74,282	2,943			2,943		77,226		(10,350)	(10,350)	796	
360271-10-0	FULTON FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	5,719		6,921	7,445	(524)			(524)		6,921		(1,202)	(1,202)	122	
36106P-10-1	FURIEX PHARMACEUTICALS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	480.000	7,708		5,964	6,936	(972)			(972)		5,964		1,745	1,745		
360921-10-0	FURNITURE BRANDS		09/29/2011	Various	5,300.000	11,105		24,115	27,242	1,272		4,399	(3,127)		24,115		(13,010)	(13,010)		
36113E-10-7	FUSHI COPPERWELD INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,420.000	16,614		29,101	30,370	(1,268)			(1,268)		29,101		(12,488)	(12,488)		
361268-10-5	G & K SERVICES		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,360.000	107,922		71,242	103,858	(32,616)			(32,616)		71,242		36,680	36,680		
G39283-10-9	G4S	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	160,785.000	638,216		660,637	638,226	(4,011)			(4,011)	26,421	660,637	(20,558)	(1,863)	(22,421)	21,186	
L4121J-10-1	GAGFAH	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	8,435.000	48,319		51,919	75,126	(15,257)			(15,257)	(7,950)	51,919	8,162	(11,763)	(3,601)	2,342	
B4413P-10-5	GALAPAGOS GENOMICS NV	D	11/15/2011	Various	5,272.000	45,550		65,614	83,695	(9,224)			(9,224)	(8,857)	65,614	10,928	(30,992)	(20,064)		
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	178,000.000	231,297		82,462	201,523	(118,228)			(118,228)	(833)	82,462	167	148,667	148,834		
36380R-10-4	GALLEON ENERGY INC	C	02/28/2011	ITG, INC CANADA	11,400.000	46,787		54,673	47,123	10,316			10,316	(2,766)	54,673	4,580	(12,466)	(7,886)		
X3078L-10-8	GALP ENERGIA SGPS SA-B	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	23,522.000	535,544		442,479	450,744	(38,889)			(38,889)	30,624	442,479	1,323	91,742	93,065	3,713	
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	04/29/2011	DISTRIBUTION	0.000	10,647		10,647							10,647					
E54667-11-3	GAMESA CORP TECNO EURO.17	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	14,183.000	103,317		99,285	108,259	(21,514)			(21,514)	12,541	99,285	(4,296)	8,328	4,032	111	
36467W-10-9	GAMESTOP C ORP NEW CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,620.000	110,138		106,581	105,706	875			875		106,581		3,558	3,558		
364760-10-8	GAP INC		09/29/2011	Various	10,620.000	184,557		242,176	235,127	7,050			7,050		242,176		(57,619)	(57,619)	3,195	
H2906T-10-9	GARMIN LTD		09/29/2011	Various	1,500.000	48,106		41,448	46,485	(5,037)			(5,037)		41,448		6,658	6,658	1,152	
366651-10-7	GARTNER GROUP INC NEW		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,160.000	43,889		22,766	38,512	(15,746)			(15,746)		22,766		21,123	21,123		
E5499B-12-3	GAS NATURAL SDG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	31,632.000	539,527		612,123	485,684	86,593			86,593	39,845	612,123	(29,829)	(42,767)	(72,595)	12,218	
361448-10-3	GATX CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	35,073		34,940	38,808	(3,868)			(3,868)		34,940		133	133	957	
367905-10-6	GAYLORD ENTERTAINMENT CO NEW		02/25/2011	CREDIT SUISSE INTERNATIONAL	860.000	30,631		16,399	30,908	(14,510)			(14,510)		16,399		14,233	14,233		
M4792X-10-7	GAZIT GLOBE LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	12,661.000	150,927		108,298	161,987	(39,605)			(39,605)	(14,084)	108,298	7,886	34,743	42,629	1,064	
F42651-11-1	GDF SUEZ CMN STK	D	11/15/2011	Various	114,745.000	3,221,902		3,335,323	4,117,038	(1,089,962)			(1,089,962)	308,247	3,335,323	(86,918)	(26,503)	(113,421)	154,041	
D28304-10-9	GEA GROUP AG	D	11/15/2011	Various	15,678.000	442,163		362,226	452,639	(130,959)			(130,959)	40,547	362,226	(14,033)	93,970	79,937	9,181	
H2942E-12-4	GEBERIT	D	04/29/2011	DISTRIBUTION	0.000	23,909		23,909							23,909					
F4268U-17-1	GECINA	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,730.000	162,607		201,938	190,285	(10,391)			(10,391)	22,044	201,938	(14,786)	(24,545)	(39,331)	9,237	
X3125P-10-2	GEK TERNA SA	D	08/01/2011	Various	12,471.000	34,306		36,351	54,662	11,092		23,618	(12,527)	(5,784)	36,351	7,040	(9,085)	(2,045)	67	
N3465M-10-8	GEMALTO NV	D	11/15/2011	Various	7,680.000	345,062		289,602	326,821	(10,586)			(10,586)	(26,633)	289,602	38,783	16,678	55,460	2,574	
368682-10-0	GENCORP, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,820.000	27,715		39,348	35,259	4,089			4,089		39,348		(11,633)	(11,633)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
369550-10-8	GENERAL DYNAMICS CORP		09/29/2011	Various	9,580.000	625,126		615,164	679,797	(64,633)			(64,633)		615,164		9,962	9,962	9,438	
369604-10-3	GENERAL EL EC CO COM		09/29/2011	Various	295,600.000	5,290,883		4,838,242	5,406,524	(568,282)			(568,282)		4,838,242		452,641	452,641	132,982	
370023-10-3	GENERAL GROWTH PROPERTIES		09/29/2011	Various	7,067.000	106,431		121,798	109,397	(2,707)			(2,707)		121,798		(15,366)	(15,366)	1,909	
Y2693R-10-1	GENERAL MARITIME CORP		09/29/2011	Various	22,240.000	6,434		45,592	72,280	15,222		41,910	(26,688)		45,592		(39,158)	(39,158)		
370334-10-4	GENERAL MLS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	17,640.000	685,304		615,299	627,808	(12,509)			(12,509)		615,299		70,005	70,005	15,259	
370442-83-2	GENERAL MOTORS CORP CLASS H		07/27/2011	DISTRIBUTION	0.000	221											221	221		
371532-10-2	GENESCO, INC.		09/29/2011	Various	360.000	14,682		9,192	13,496	(4,304)			(4,304)		9,192		5,490	5,490		
37244E-10-7	GENON ENERGY INC		09/29/2011	Various	61,106.400	231,790		221,125	232,815	(11,690)			(11,690)		221,125		10,665	10,665		
37243V-10-0	GENOPTIX INC		03/08/2011	MERGER	1,900.000	47,500		32,680	36,138	(3,458)			(3,458)		32,680		14,820	14,820		
G3922B-10-7	GENPACT LTD		09/29/2011	Various	11,780.000	171,257		184,925	179,056	5,869			5,869		184,925		(13,668)	(13,668)		
36866T-10-3	GEN-PROBE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	1,237		910	1,167	(257)			(257)		910		327	327		
G3825Q-10-2	GENTING SINGAPORE PLC	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	71,000.000	107,535		52,550	121,159	(57,124)			(57,124)	(11,486)	52,550	6,070	48,916	54,986		
37247A-10-2	GENTIVA HEALTH SERVICES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,660.000	21,330		91,633	97,356	(5,723)			(5,723)		91,633		(70,303)	(70,303)		
372460-10-5	GENUINE PARTS CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	29,184		23,571	28,750	(5,180)			(5,180)		23,571		5,613	5,613	986	
G3827X-10-5	GENUS PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	10,610.000	174,602		112,861	141,930	(18,217)			(18,217)	(10,851)	112,861	10,417	51,323	61,740	4,174	
37247D-10-6	GENWORTH FINL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,800.000	75,606		165,352	168,192	(2,840)			(2,840)		165,352		(89,746)	(89,746)		
372917-10-4	GENZYME CORP.		05/31/2011	Various	31,140.000	2,376,533		2,076,777	2,217,168	(140,391)			(140,391)		2,076,777		299,756	299,756		
36159R-10-3	GEO GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	14,189		15,958	18,248	(2,291)			(2,291)		15,958		(1,768)	(1,768)		
37250W-10-8	GEOEYE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	9,942		10,822	15,260	(4,438)			(4,438)		10,822		(880)	(880)		
H26091-14-2	GEORG FISCHER AG	D	06/30/2011	DISTRIBUTION	0.000	4,998		4,998							4,998					
373200-30-2	GEORGIA GULF CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	8,377		13,940	13,955	(15)			(15)		13,940		(5,563)	(5,563)		
D2852S-10-9	GERRESHEIMER AG	D	11/15/2011	Various	2,396.000	104,991		71,799	102,746	(20,075)			(20,075)	(10,873)	71,799	12,812	20,381	33,193	1,728	
374297-10-9	GETTY REALTY CORP		12/13/2011	DISTRIBUTION	0.000	138		138							138					
361652-20-9	GFI GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,440.000	38,835		46,353	44,274	2,080			2,080		46,353		(7,518)	(7,518)	1,416	
374689-10-7	GIBRALTAR INDS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	9,231		13,665	14,927	(1,262)			(1,262)		13,665		(4,434)	(4,434)		
D2825P-11-7	GILDEMEISTER AG	D	11/15/2011	Various	5,772.000	87,781		57,915	128,039	(56,575)			(56,574)	(13,549)	57,915	9,359	20,506	29,866		
D2825P-19-0	GILDEMEISTER AG RIGHTS	D	04/01/2011	ITG Inc.	5,772.000	3,641		1,719							1,719	316	1,606	1,923		
375558-10-3	GILEAD SCIENCES INC		09/29/2011	Various	21,720.000	848,820		873,288	787,133	86,155			86,155		873,288		(24,468)	(24,468)		
B4567G-11-7	GIMV NV	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,873.000	141,524		125,152	156,909	(15,153)			(15,153)	(16,604)	125,152	19,676	(3,303)	16,372	7,577	
G39004-23-2	GKN PLC	D	11/30/2011	Various	192,542.000	607,053		331,670	667,023	(283,120)			(283,120)	(52,233)	331,670	36,950	238,432	275,383	9,258	
376536-10-8	GLADSTONE COMMERCIAL CORP		03/25/2011	DISTRIBUTION	0.000	(45)											(45)	(45)		
G39021-10-3	GLANBIA	D	08/02/2011	Various	16,927.000	110,522		63,873	83,263	(10,579)			(10,579)	(8,811)	63,873	12,169	34,480	46,649	1,076	
377316-10-4	GLATFELTER		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,440.000	59,621		52,047	54,479	(2,432)			(2,432)		52,047		7,574	7,574	1,199	
37733W-10-5	GLAXO WELLCOME PLC SPON ADR	R	11/30/2011	Various	156,080.000	6,806,659		6,492,954	6,121,458	371,497			371,497		6,492,954		313,704	313,704	309,333	
G3910J-11-2	GLAXOSMITHKLINE PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	205,669.000	4,500,691		4,362,185	3,976,139	(598,422)			(598,422)	984,468	4,362,185	(817,396)	955,903	138,506	218,073	
379302-10-2	GLIMCHER REALTY TRUST		12/28/2011	Various	1,620.000	19,496		10,361	13,608	(8,250)			(8,250)		10,361		9,136	9,136	(569)	
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,100.000	18,565		22,649	22,649						22,649		(4,084)	(4,084)		
G3921A-17-5	GLOBAL CROSSING LTD		10/03/2011	MERGER	4,000.000	90,240		58,015	51,680	6,335			6,335		58,015		32,225	32,225		
379336-10-0	GLOBAL INDUSTRIES LTD		12/02/2011	Various	22,120.000	178,600		134,778	153,292	(18,513)			(18,513)		134,778		43,822	43,822		
37954N-20-6	GLOBE SPECIALTY METALS		09/29/2011	Various	140.000	2,366		1,643	2,393	(750)			(750)		1,643		724	724		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
V39076-13-4	GOLDEN AGRI RESOURCES	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	179,000.000	92,049		59,801	111,583	(43,601)			(43,601)	(8,182)	59,801	5,362	26,887	32,249		
G4032A-10-4	GOLDEN OCEAN GROUP LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	30,810.000	39,815		41,144	42,875	3,812			3,812	(5,543)	41,144	7,755	(9,084)	(1,329)	1,519	
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/29/2011	Various	9,520.000	1,040,465		1,311,751	1,600,883	(36,580)		252,553	(289,133)		1,311,751		(271,286)	(271,286)	8,400	
382388-10-6	GOODRICH CORPORATION		09/29/2011	Various	2,320.000	244,270		169,806	204,322	(34,517)			(34,517)		169,806		74,464	74,464	1,392	
382410-40-5	GOODRICH PETROLEUM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	7,421		8,538	10,231	(1,694)			(1,694)		8,538		(1,117)	(1,117)		
382550-10-1	GOODYEAR T IRE AND RUBBER COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	760.000	10,478		7,696	9,006	(1,310)			(1,310)		7,696		2,782	2,782		
38259P-50-8	GOOGLE INC.		09/29/2011	Various	5,780.000	3,272,590		2,834,942	3,433,147	(598,205)			(598,205)		2,834,942		437,649	437,649		
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		09/29/2011	Various	440.000	9,663		11,592	11,788	(305)			(305)		11,592		(1,929)	(1,929)	544	
384109-10-4	GRACO, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	28,648		28,545	32,349	(3,804)			(3,804)		28,545		102	102	517	
384313-10-2	GRAFTECH INTERNATIONAL LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,040.000	27,450		33,930	40,474	(6,544)			(6,544)		33,930		(6,480)	(6,480)		
Q42655-10-2	GRAINCORP LTD	D	03/01/2011	Various	15,620.000	117,724		71,356	105,442	(12,942)			(12,942)	(21,144)	71,356	17,495	28,872	46,367		
G40432-11-7	GRAINGER	D	11/30/2011	Various	40,938.000	66,434		62,898	67,464	717			717	(5,283)	62,898	5,950	(2,414)	3,536	786	
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,560.000	48,354		26,777	37,188	(10,412)			(10,412)		26,777		21,577	21,577		
391164-10-0	GREAT PLAINS ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,060.000	40,450		37,071	39,943	(2,873)			(2,873)		37,071		3,380	3,380	1,282	
G40712-17-9	GREAT PORTLAND ESTATES	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	35,867.000	196,583		147,018	201,759	(38,941)			(38,941)	(15,799)	147,018	13,894	35,672	49,565	4,331	
39153L-10-6	GREATBATCH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	5,340		5,721	6,279	(558)			(558)		5,721		(381)	(381)		
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		09/29/2011	Various	14,080.000	1,337,495		378,117	462,669	(84,552)			(84,552)		378,117		959,379	959,379		
G40866-12-4	GREENCORE GROUP	D	08/03/2011	Various	50,119.000	65,787		76,394	85,057	338			338	(9,001)	76,394	14,638	(25,246)	(10,607)	5,214	
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		02/25/2011	CREDIT SUISSE INTERNATIONAL	960.000	26,936		18,976	25,738	(6,762)			(6,762)		18,976		7,960	7,960		
G41076-11-1	GREGGS PUBLIC LIMITED COMPANY	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	17,001.000	131,828		110,957	123,253	(2,644)			(2,644)	(9,652)	110,957	10,486	10,385	20,871	5,043	
E5706X-12-4	GRIFOLS	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	17,792.000	390,447		213,343	242,511	(36,760)			(36,760)	7,591	213,343	9,478	167,626	177,104		
399453-10-9	GROUPE AEROPLAN INC	C	02/28/2011	ITG, INC CANADA	1,900.000	25,016		15,996	26,122	(8,593)			(8,593)	(1,533)	15,996	1,340	7,680	9,020		
B4746J-11-5	GROUPE BRUXELLES LAMBERT	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	6,541.000	491,364		518,091	550,058	(11,895)			(11,895)	(20,073)	518,091	37,148	(63,874)	(26,727)	17,856	
F12033-13-4	GROUPE DANONE	D	11/15/2011	Various	62,657.000	4,197,645		4,026,348	3,936,942	(325,243)			(325,243)	414,649	4,026,348	(224,103)	395,400	171,297	97,668	
F9892P-10-0	GROUPE STERIA SCA	D	11/15/2011	Various	2,125.000	41,718		54,850	55,089	5,590			5,590	(5,830)	54,850	9,134	(22,266)	(13,132)	620	
36238G-10-2	GSI COMERCE INC		06/17/2011	MERGER	8,500.000	251,430		177,839	197,200	(19,361)			(19,361)		177,839		73,591	73,591		
36191U-10-6	GT ADVANCED TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,500.000	16,322		7,906	13,680	(5,774)			(5,774)		7,906		8,416	8,416		
402307-10-2	GULF ISLAND FABRICATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	21,290		19,111	28,744	(9,632)			(9,632)		19,111		2,179	2,179	184	
G4209G-10-8	GULF KEYSTONE PETROLEUM LTD	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	74,462.000	196,970		201,080	195,617	5,073			5,073	390	201,080	1,364	(5,475)	(4,110)		
093671-10-5	H&R BLOCK INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,340.000	59,321		68,783	51,689	17,093			17,093		68,783		(9,461)	(9,461)	2,364	
K4406L-12-9	H.LUNDBECK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	10,956.000	248,159		213,258	208,198	(19,463)			(19,463)	24,523	213,258	(16,133)	51,035	34,902		
405217-10-0	HAIN CELESTIAL GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	24,750		16,519	22,189	(5,671)			(5,671)		16,519		8,231	8,231		
W3924P-12-2	HALDEX AB	D	07/06/2011	DISTRIBUTION	0.000	49,363		49,363							49,363					
W3924P-15-5	HALDEX AB REDEMPTION SHARES	D	07/15/2011	UBS AG	7,926.000	36,495		18,260							18,260	4,498	13,737	18,235		
G4280E-10-5	HALFORDS LTD	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	15,234.000	78,860		108,164	108,543	8,121			8,121	(8,500)	108,164	10,222	(39,525)	(29,304)	5,445	
406216-10-1	HALLIBURTON CO		09/29/2011	Various	16,740.000	608,246		472,974	683,494	(210,521)			(210,521)		472,974		135,273	135,273	3,235	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
D3211S-10-3	HAMBURGER HAFEN UND LOGI	D	11/15/2011	Various	2,144.000	68,234		84,395	99,761	(27,430)			(27,430)	12,064	84,395	(5,117)	(11,043)	(16,160)	1,242	
G42730-10-7	HAMMERSON	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	61,891.000	372,862		454,368	402,571	28,313			28,313	23,484	454,368	(21,748)	(59,758)	(81,506)	13,260	
410120-10-9	HANCOCK HLDG CO		09/29/2011	Various	400.760	10,903		12,840							12,840		(1,937)	(1,937)	192	
410345-10-2	HANESBRANDS, INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	24,654		25,107	24,892	215			215		25,107		(453)	(453)		
Y30327-10-3	HANG SENG BANK	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,900.000	30,451		27,652	31,240	(3,664)			(3,664)	77	27,652	(126)	2,925	2,799		
41043F-20-8	HANGER ORTHOPEDIC GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,320.000	35,031		18,827	27,971	(9,144)			(9,144)		18,827		16,204	16,204		
D3015J-13-5	HANNOVER RUECKVERS ORD NPV(REGD)	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	5,773.000	279,707		288,935	308,079	(54,831)			(54,831)	35,688	288,935	(21,077)	11,849	(9,228)	16,267	
411310-10-5	HANSEN NATURAL CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,880.000	787,365		395,834	464,246	(68,412)			(68,412)		395,834		391,531	391,531		
41145W-10-9	HARBIN ELECTRIC INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,420.000	46,563		51,047	41,987	9,060			9,060		51,047		(4,484)	(4,484)		
N4723D-10-4	HARDIE (JAMES) IND	D	08/01/2011	MORGAN STANLEY CO. INC. NEW YORK	43,981.000	283,295		316,235	304,989	35,579			35,579	(24,332)	316,235	52,715	(85,656)	(32,941)		
G43940-10-8	HARGREAVES LANSDOWN PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	29,091.000	212,145		148,180	265,783	(96,790)			(96,790)	(20,813)	148,180	14,003	49,961	63,965	8,666	
412822-10-8	HARLEY DAVIDSON INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	44,176		41,738	42,991	(1,253)			(1,253)		41,738		2,438	2,438	434	
412824-10-4	HARLEYSVILLE GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	29,256		16,299	18,370	(2,071)			(2,071)		16,299		12,957	12,957	550	
413086-10-9	HARMAN INTERNATIONAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	188.000	8,997		3,329	8,704	(5,375)			(5,375)		3,329		5,668	5,668	5	
415864-10-7	HARSCO CORP.		09/29/2011	Various	4,060.000	92,531		112,120	114,979	(2,860)			(2,860)		112,120		(19,589)	(19,589)	2,153	
418056-10-7	HASBRO INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,880.000	97,365		123,149	135,878	(12,729)			(12,729)		123,149		(25,784)	(25,784)	2,448	
Q4488C-10-8	HASTINGS DIVERSIFIED UTILITIES FUND	D	03/01/2011	Various	57,468.000	90,962		60,476	99,335	(18,940)			(18,940)	(19,919)	60,476	14,827	15,659	30,486	1,712	
41902R-10-3	HATTERAS FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	21,718		22,510	26,032	(3,522)			(3,522)		22,510		(792)	(792)	3,440	
F47696-11-1	HAVAS SA	D	11/15/2011	Various	27,585.000	112,086		118,813	143,393	(9,407)			(9,407)	(15,174)	118,813	19,788	(26,515)	(6,727)	3,335	
419596-10-1	HAVERTY FURNITURE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,900.000	76,574		102,593	102,542	51			51		102,593		(26,019)	(26,019)		
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	700.000	16,944		15,639	15,953	(314)			(314)		15,639		1,304	1,304	651	
G4361D-10-9	HAYS PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	50,937.000	57,170		70,762	102,367	(23,588)			(23,588)	(8,016)	70,762	6,687	(20,279)	(13,592)	4,712	
40414L-10-9	HCP INC		09/29/2011	Various	1,160.000	67,892		51,597	42,676	(3,286)			(3,286)		51,597		16,295	16,295	1,469	
42210P-10-2	HEADWATERS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,860.000	14,127		40,367	40,579	(212)			(212)		40,367		(26,240)	(26,240)		
42217K-10-6	HEALTH CARE REIT INC		09/29/2011	Various	3,600.000	206,377		176,257	171,504	(9,858)			(9,858)		176,257		30,120	30,120	3,428	
421933-10-2	HEALTH MANAGEMENT A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	8,995		12,086	12,402	(316)			(316)		12,086		(3,091)	(3,091)		
42222G-10-8	HEALTH NET INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	11,969		11,870	13,645	(1,775)			(1,775)		11,870		99	99		
421946-10-4	HEALTHCARE REALTY TRUST INC		03/25/2011	DISTRIBUTION	0.000	2,496		1,679							1,679		817	817		
421906-10-8	HEALTHCARE SERVICES GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,200.000	19,135		17,092	19,524	(2,432)			(2,432)		17,092		2,043	2,043	567	
421924-10-1	HEALTHSOUTH CORP		07/27/2011	DISTRIBUTION	0.000	4,331											4,331	4,331		
421924-30-9	HEALTHSOUTH CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	17,039		23,161	23,609	(449)			(449)		23,161		(6,121)	(6,121)		
42224N-10-1	HEALTHSPRING INC		09/29/2011	Various	3,280.000	121,347		45,155	87,018	(41,864)			(41,864)		45,155		76,192	76,192		
422245-10-0	HEALTHWAYS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,560.000	63,122		48,311	50,890	(2,579)			(2,579)		48,311		14,811	14,811		
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		09/29/2011	Various	2,460.000	48,172		34,844	37,933	(3,089)			(3,089)		34,844		13,328	13,328	161	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
422680-10-8	HECKMANN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,760.000	14,926		12,069	13,883	(1,813)			(1,813)		12,069		2,856	2,856		
422806-10-9	HEICO CORP		05/11/2011	Various	512.500	35,601		21,017	20,922	(7,467)	7,561		95		21,017		14,584	14,584	31	
D31709-10-4	HEIDELBERGCEMENT	D	11/15/2011	Various	13,520.000	598,982		670,753	844,898	(262,807)			(262,807)	88,661	670,753	(33,933)	(37,838)	(71,771)	3,785	
D3166C-10-3	HEIDELBERGER DRUCKMASCHINEN	D	11/15/2011	Various	29,415.000	59,735		100,365	144,966	5,188		45,563	(40,375)	(4,226)	100,365	7,915	(48,546)	(40,630)		
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,980.000	53,377		52,119	48,317	3,801			3,801		52,119		1,259	1,259		
X3247C-10-4	HELLENIC EXCHANGES SA HOLDINGS	D	08/01/2011	Various	15,401.000	108,849		79,422	100,844	(10,751)			(10,751)	(10,671)	79,422	15,344	14,083	29,427	2,611	
X3258B-10-2	HELLENIC TELECOMMUNICATION ORGANIZATION	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	21,312.000	172,696		175,339	174,579	9,606			9,606	(8,846)	175,339	20,643	(23,287)	(2,644)	2,840	
H35927-12-0	HELVETIA HOLDING AG-REG	D	06/07/2011	DISTRIBUTION	0.000	4,360		4,360							4,360					
G4474Y-19-8	HENDERSON GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	40,200.000	71,397		73,595	84,925	(4,680)			(4,680)	(6,650)	73,595	6,955	(9,153)	(2,198)	4,295	
G4402L-15-1	HENGAN INTL GROUP CO LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	59,000.000	434,207		344,127	508,948	(166,315)			(166,315)	1,494	344,127	(1,732)	91,813	90,081		
D32051-14-2	HENKEL STAMM	D	11/15/2011	Various	22,787.000	1,111,301		949,503	1,192,136	(380,733)			(380,733)	138,101	949,503	(61,774)	223,572	161,798	18,779	
D32051-12-6	HENKEL VORZUG	D	11/15/2011	Various	24,183.000	1,446,061		1,187,729	1,511,741	(493,705)			(493,705)	169,693	1,187,729	(73,755)	332,088	258,332	20,518	
T5250M-10-6	HERA SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	96,270.000	187,674		184,952	199,273	(13,827)			(13,827)	(494)	184,952	12,950	(10,229)	2,721	10,687	
G4412G-10-1	HERBALIFE LTD		09/29/2011	Various	1,310.000	94,663		45,270	44,782	(14,214)	14,701		488		45,270		49,393	49,393	715	
427096-50-8	HERCULES TECHNOLOGY GROWTH		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,600.000	41,077		43,922	47,656	(3,734)			(3,734)		43,922		(2,845)	(2,845)	3,036	
G4509M-10-2	HERITAGE OIL PLC	D	11/30/2011	Various	16,875.000	49,688		59,421	118,051	(8,275)		41,110	(49,385)	(9,244)	59,421	5,615	(15,349)	(9,733)		
F48051-10-0	HERMES INTERNATIONAL	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	4,707.000	993,633		689,670	985,958	(410,508)			(410,508)	114,220	689,670	(51,037)	355,000	303,963	5,439	
427825-10-4	HERSHA HOSPITALITY TRUST		12/29/2011	Various	7,660.000	55,427		29,723	50,556	(26,463)			(26,463)		29,723		25,704	25,704	(1,149)	
427866-10-8	HERSHEY COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,580.000	152,330		119,508	121,647	(2,139)			(2,139)		119,508		32,822	32,822	2,670	
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	29,940.000	279,146		404,808	433,831	(29,022)			(29,022)		404,808		(125,662)	(125,662)		
42809H-10-7	HESS CORP		09/29/2011	Various	10,940.000	744,672		615,298	837,348	(222,050)			(222,050)		615,298		129,374	129,374	2,912	
428236-10-3	HEWLETT-PACKARD CO		09/29/2011	Various	60,140.000	1,873,264		2,537,696	2,531,894	5,802			5,802		2,537,696		(664,433)	(664,433)	11,731	
428291-10-8	HEXCEL CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,200.000	26,148		19,577	21,708	(2,131)			(2,131)		19,577		6,570	6,570		
42833L-10-8	HHGREGG INC		09/29/2011	Various	2,340.000	23,380		31,333	49,023	16,111		33,801	(17,690)		31,333		(7,952)	(7,952)		
428567-10-1	HIBBETT SPORTS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	180.000	5,582		3,541	6,642	(3,101)			(3,101)		3,541		2,042	2,042		
431284-10-8	HIGHWOODS PROPERTIES		03/23/2011	DISTRIBUTION	0.000	9,948		6,475							6,475		3,474	3,474		
J1949F-10-8	HIKARI TSUSHIN	D	02/28/2011	UBS WARBURG ASIA LIMITED	700.000	16,908		11,941	15,295	(1,707)			(1,707)	(1,647)	11,941	1,319	3,649	4,967		
431571-10-8	HILLENBRAND INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	11,096		11,984	12,486	(502)			(502)		11,984		(888)	(888)	342	
432748-10-1	HILLTOP HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,220.000	23,372		32,578	31,942	635			635		32,578		(9,205)	(9,205)		
F4816V-10-1	HI-MEDIA SA	D	11/15/2011	Various	12,311.000	44,896		64,477	57,580	12,991			12,991	(6,093)	64,477	10,738	(30,319)	(19,581)		
J20454-12-0	HITACHI	D	02/28/2011	UBS WARBURG ASIA LIMITED	172,000.000	1,021,654		428,530	917,305	(269,040)			(269,040)	(219,736)	428,530	129,830	463,294	593,124		
43365Y-10-4	HITTITE MICROWAVE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	480.000	29,632		17,969	29,299	(11,330)			(11,330)		17,969		11,663	11,663		
423074-10-3	HJ HEINZ CO		09/29/2011	Various	19,360.000	983,807		882,669	957,546	(74,877)			(74,877)		882,669		101,138	101,138	23,771	
X5056X-10-3	HKSCAN OYJ	D	11/16/2011	Various	20,688.000	151,693		193,530	197,666	7,141			7,141	(11,277)	193,530	19,910	(61,747)	(41,837)	5,571	
40425J-10-1	HMS HLDGS CORP		09/29/2011	Various	2,200.000	116,500		63,080	47,498	(18,096)	33,678		15,582		63,080		53,420	53,420		
G45278-10-1	HMV GROUP PLC	D	12/01/2011	Various	176,354.000	10,451		27,427	87,985	53,769		107,437	(53,668)	(6,890)	27,427	2,553	(19,528)	(16,975)	2,563	
404251-10-0	HNI CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	8,167		12,674	13,104	(430)			(430)		12,674		(4,508)	(4,508)	290	
G4611M-10-7	HOCHSCHILD MINING PLC	D	11/30/2011	Various	32,101.000	233,430		134,095	320,309	(161,132)			(161,132)	(25,083)	134,095	13,565	85,770	99,335	1,544	
D33134-10-3	HOCHTIEF	D	11/15/2011	Various	3,984.000	259,155		341,058	336,468	(27,200)			(27,200)	31,791	341,058	(15,766)	(66,137)	(81,903)	8,979	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
H36940-13-0	HOLCIM	D	06/07/2011	DISTRIBUTION	0.000	37,772		37,772							37,772					
436106-10-8	HOLLYFRONTIER CORP		09/29/2011	Various	14,300.000	439,342		249,450	339,206	(89,757)			(89,757)		249,450		189,892	189,892	10,069	
436440-10-1	HOLOGIC, INC.		09/29/2011	Various	12,100.000	192,125		195,362	227,722	(32,360)			(32,360)		195,362		(3,237)	(3,237)		
436893-20-0	HOME BANCSHARES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	5,966		6,319	6,168	150			150		6,319		(353)	(353)	53	
437076-10-2	HOME DEPOT INC		09/29/2011	Various	71,060.000	2,509,523		1,990,556	2,491,364	(500,807)			(500,807)		1,990,556		518,967	518,967	27,795	
437306-10-3	HOME PROPERTIES INC		03/25/2011	DISTRIBUTION	0.000	5,502		3,494							3,494		2,007	2,007		
G4581D-10-3	HOME RETAIL GROUP CMN STK	D	11/30/2011	Various	95,265.000	132,537		166,978	279,972	77,206		187,931	(110,726)	(2,269)	166,978	3,810	(38,251)	(34,440)	22,554	
G4639X-10-1	HOMESERVE PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	36,565.000	145,656		218,131	252,717	(14,796)			(14,796)	(19,790)	218,131	20,614	(93,089)	(72,475)	6,085	
J22302-11-1	HONDA MOTOR CO., LTD.	D	02/28/2011	UBS WARBURG ASIA LIMITED	30,400.000	1,300,392		622,121	1,203,793	(266,752)			(266,752)	(314,921)	622,121	212,701	465,570	678,271	5,194	
438516-10-6	HONEYWELL INTERNATIONAL INC		09/29/2011	Various	38,980.000	2,092,649		1,611,428	2,072,177	(460,748)			(460,748)		1,611,428		481,221	481,221	20,329	
Y33370-10-0	HONG KONG AND CHINA GAS	D	06/29/2011	Various	34,000.000	165,057		89,554	80,136	(79,478)			(79,478)	(182)	89,554	(2)	75,506	75,503		
440452-10-0	HORMEL FOODS CORP		09/29/2011	Various	11,760.000	318,401		260,095	301,409	(41,314)			(41,314)		260,095		58,306	58,306	2,173	
440543-10-6	HORNBECK OFFSHORE SERVICES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	7,462		6,227	5,846	380			380		6,227		1,236	1,236		
440694-30-5	HORSEHEAD HOLDING CORP		09/29/2011	Various	2,820.000	31,001		30,913	36,773	(5,859)			(5,859)		30,913		88	88		
441060-10-0	HOSPIRA INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,220.000	158,833		224,439	235,012	(10,573)			(10,573)		224,439		(65,606)	(65,606)		
44106M-10-2	HOSPITALITY PROPERTY TRUST		09/29/2011	Various	260.000	6,298		6,301	5,990	(313)			(313)		6,301		(3)	(3)	340	
44107P-10-4	HOST HOTELS & RESORTS INC		09/29/2011	Various	27,460.000	406,118		376,136	490,710	(114,574)			(114,574)		376,136		29,982	29,982	1,491	
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		12/28/2011	Various	6,320.000	13,497		15,231	25,849	(2,591)		8,026	(10,618)		15,231		(1,734)	(1,734)		
W3917K-16-3	HQ AB	D	05/20/2011	DIRECT	0.860	1														
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	11/30/2011	Various	1,647,419.000	12,706,751		12,765,333	16,723,329	2,629,321		7,692,544	(5,063,223)	1,105,226	12,765,333	(680,309)	621,726	(58,582)	615,703	
404303-10-9	HSN INC DE L COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	120.000	3,804		1,989	3,677	(1,687)			(1,687)		1,989		1,814	1,814		
Y3744A-10-5	HUANENG POWER INTL INC-H	D	05/26/2011	Various	442,000.000	252,450		258,544	233,716	93,616		69,474	24,142	686	258,544	(1,101)	(4,993)	(6,094)	12,148	
443510-20-1	HUBBELL, INC. CLASS B		09/29/2011	Various	960.000	50,876		43,622	57,725	(14,102)			(14,102)		43,622		7,254	7,254	1,326	
443683-10-7	HUDSON CITY BANCORP		09/29/2011	Various	3,980.000	22,829		32,596	50,705	(4,434)		13,675	(18,109)		32,596		(9,767)	(9,767)	1,234	
D12432-10-6	HUGO BOSS AG	D	06/07/2011	UBS AG	1,534.000	139,023		60,091	115,532	(43,216)			(43,216)	(12,226)	60,091	13,727	65,205	78,932	3,464	
X33752-10-0	HUHTAMAKI OYJ	D	11/15/2011	Various	7,600.000	88,285		76,152	105,114	(17,839)			(17,839)	(11,123)	76,152	13,478	(1,345)	12,133	4,216	
444903-10-8	HUMAN GENOME SCIENCES INC		09/29/2011	Various	23,540.000	527,558		466,020	562,371	(96,351)			(96,351)		466,020		61,538	61,538		
444859-10-2	HUMANA INC COM		09/29/2011	Various	6,760.000	468,984		333,269	370,042	(36,773)			(36,773)		333,269		135,715	135,715	1,800	
G46648-10-4	HUNTING PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	9,790.000	104,848		63,129	111,576	(39,710)			(39,710)	(8,737)	63,129	5,966	35,753	41,719	1,924	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,179.980	100,832		133,951							133,951		(33,119)	(33,119)		
447011-10-7	HUNTSMAN		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,760.000	48,592		28,332	43,084	(14,752)			(14,752)		28,332		20,260	20,260		
447462-10-2	HURON CONSULTING GR INC		09/29/2011	Various	780.000	23,980		17,249	20,631	(3,382)			(3,382)		17,249		6,731	6,731		
Y38024-10-8	HUTCHISON WHAMPOA	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	15,000.000	173,775		96,314	154,385	(58,449)			(58,449)	378	96,314	(438)	77,900	77,461		
E6165F-16-6	IBERDROLA	D	08/11/2011	Various	387,320.000	3,114,564		2,235,658	2,985,397	(1,040,681)			(1,040,681)	290,942	2,235,658	(47,706)	926,612	878,906	13,916	
E6244B-10-3	IBERDROLA RENOVA PAR EUR 0.5	D	08/11/2011	Various	105,977.000	440,968		354,288	376,138	(50,544)			(50,544)	28,694	354,288	(4,036)	90,716	86,680	3,244	
E6167M-10-2	IBERIA LINEA AEREAS	D	01/24/2011	MERGER	46,944.000	216,360		143,158	200,428	(72,035)			(72,035)	14,765	143,158	(6,819)	80,021	73,201		
450828-10-8	IBERIABANK CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	80.000	4,475		3,631	4,730	(1,100)			(1,100)		3,631		844	844	27	
F4931M-11-9	ICADE	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,069.000	175,054		202,448	211,094	(21,613)			(21,613)	12,966	202,448	(5,909)	(21,485)	(27,393)	8,448	
G46981-11-7	ICAP PLC ORD GBP0.10	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	72,028.000	397,532		497,847	600,795	(240,456)			(240,456)	137,508	497,847	(87,757)	(12,559)	(100,315)	23,585	
451055-10-7	ICONIX BRAND GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	28,914		30,932	33,599	(2,667)			(2,667)		30,932		(2,018)	(2,018)		
451107-10-6	IDACORP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,960.000	185,439		143,556	183,421	(39,865)			(39,865)		143,556		41,883	41,883	1,488	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
J2388K-10-3	IDEMITSU KOSAN CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	1,500.000	175,293		100,812	159,256	(40,986)			(40,986)	(17,458)	100,812	11,375	63,106	74,481		
448947-50-7	IDT CORP CL B		10/31/2011	DISTRIBUTION	0.000	27,341		27,341							27,341					
G47530-10-6	IG GROUP HOLDINGS CMN STK	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	40,767.000	306,657		230,584	324,153	(68,185)			(68,185)	(25,384)	230,584	21,791	54,282	76,073	12,866	
J2398N-10-5	IHI CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	8,000.000	20,694		13,509	17,835	(2,368)			(2,368)	(1,958)	13,509	1,527	5,658	7,185		
451734-10-7	IHS INC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,400.000	285,378		208,509	273,326	(64,817)			(64,817)		208,509		76,869	76,869		
902104-10-8	II VI INC		09/29/2011	Various	1,560.000	33,354		30,687	36,161	(8,648)	3,175		(5,474)		30,687		2,667	2,667		
F4958P-10-2	ILIAD	D	11/15/2011	Various	1,418.000	165,397		110,630	154,244	(61,483)			(61,483)	17,869	110,630	(7,208)	61,975	54,767	692	
452308-10-9	ILLINOIS TOOL WKS INC		09/29/2011	Various	17,360.000	774,550		858,406	927,024	(68,618)			(68,618)		858,406		(83,856)	(83,856)	21,690	
452327-10-9	ILLUMINA INC		09/29/2011	Various	3,640.000	206,766		167,535	230,558	(63,023)			(63,023)		167,535		39,232	39,232		
Q4875J-10-4	ILUKA RESOURCES LTD	D	03/01/2011	Various	14,510.000	158,319		59,642	135,645	(48,802)			(48,802)	(27,200)	59,642	14,623	84,054	98,677		
G47104-10-7	IMAGINATION TECH GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	22,524.000	171,568		133,514	126,632	6,629			6,629	253	133,514	906	37,149	38,055		
45245A-10-7	IMATION CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,640.000	41,578		54,491	58,148	(3,658)			(3,658)		54,491		(12,913)	(12,913)		
F49644-10-1	IMERYS	D	11/15/2011	Various	3,797.000	214,120		226,445	253,115	(29,271)			(29,271)	2,600	226,445	6,904	(19,228)	(12,324)	5,501	
G47152-10-6	IMI PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	29,439.000	359,626		272,522	433,737	(127,249)			(127,249)	(33,965)	272,522	25,754	61,350	87,104	13,183	
T5331M-10-9	IMMOBILIARE GRANDE DISTRIBUTION	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	46,008.000	89,717		61,443	89,578	(18,656)			(18,656)	(9,479)	61,443	11,900	16,373	28,274	4,146	
A27849-14-9	IMMOFINANZ AG	D	11/15/2011	Various	85,805.000	280,110		231,828	365,657	(95,135)			(95,135)	(38,694)	231,828	36,068	12,214	48,282		
452526-10-6	IMMUCOR INC		08/19/2011	MERGER	9,460.000	255,420		176,457	187,592	(11,135)			(11,135)		176,457		78,963	78,963		
45253H-10-1	IMMUNOGEN INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,420.000	15,989		12,748							12,748		3,241	3,241		
45256B-10-1	IMPAX LABORATORIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	14,232		14,866	15,284	(417)			(417)		14,866		(635)	(635)		
N44457-12-0	IMTECH NV	D	11/15/2011	Various	6,689.000	177,822		206,940	253,766	(32,946)			(32,946)	(13,880)	206,940	19,386	(48,504)	(29,118)	5,467	
G47320-17-4	INCHCAPE PLC ORD GBP 0.25	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	36,737.000	183,537		139,095	204,247	(49,158)			(49,158)	(15,994)	139,095	13,145	31,297	44,442	6,101	
Q4887E-12-7	INCITEC PIVOT LTD	D	03/01/2011	Various	47,934.000	214,346			194,146	(169,920)			(169,920)	(24,226)			214,346	214,346		
45337C-10-2	INCYTE CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,860.000	26,105		11,865	30,802	(18,937)			(18,937)		11,865		14,241	14,241		
Y3990B-11-2	IND & COMM BK OF CHINA - H	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,669,000.000	1,270,749		1,237,974	1,243,255	(8,890)			(8,890)	3,609	1,237,974	(6,193)	38,968	32,775		
E6282J-10-9	INDITEX PAR EUR 0.15	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	22,239.000	2,010,487		1,442,190	1,665,109	(398,624)			(398,624)	175,705	1,442,190	(45,042)	613,339	568,297	23,112	
Y3974E-10-8	INDOFOOD AGRI RESOURCES LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	6,000.000	10,857		9,004	13,091	(2,846)			(2,846)	(1,241)	9,004	1,040	813	1,853		
E6271Z-15-5	INDRA SISTEMAS SA EURO.20 SER 'A'	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	5,062.000	99,366		81,585	86,483	(14,916)			(14,916)	10,018	81,585	(3,530)	21,311	17,781	4,252	
9HH0JV-EG-8	INFIGEN ENERGY	D	03/01/2011	Various	74,739.000	26,739		50,876	40,897	18,179			18,179	(8,201)	50,876	12,474	(36,610)	(24,136)	733	
D35415-10-4	INFINEON TECHNOLOG CMN STK	D	11/15/2011	Various	95,465.000	822,753		505,339	894,015	(492,241)			(492,241)	103,565	505,339	(31,535)	348,949	317,414	13,065	
G4770C-10-6	INFORMA PLC COMMON STOCK	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	79,459.000	446,155		420,584	504,826	(44,711)			(44,711)	(39,532)	420,584	39,746	(14,175)	25,571	18,473	
Q4933Q-12-4	INFRATIL LTD	D	02/28/2011	INSTINET HONG KONG	16,227.000	23,627		17,208	24,530	(3,607)			(3,607)	(3,715)	17,208	2,334	4,085	6,419		
N4578E-41-3	ING GROEP NV -CVA OTHER	D	11/15/2011	Various	346,917.000	2,909,087		2,188,269	3,374,923	81,659		1,168,367	(1,086,708)	(99,945)	2,188,269	114,534	606,284	720,818		
Q49469-10-1	ING INDUSTRIAL FUND	D	03/30/2011	Various	271,463.000	150,348		79,328	145,767	(37,210)			(37,210)	(29,230)	79,328	20,547	50,473	71,020	2,154	
G47791-10-1	INGERSOLL-RAND PLC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,760.000	119,327		143,499	177,058	(33,560)			(33,560)		143,499		(24,172)	(24,172)	1,166	
457461-20-0	INLAND REAL ESTATE CORP		12/29/2011	Various	6,620.000	52,991		56,811	58,256	(3,573)			(3,573)		56,811		(3,820)	(3,820)	1,651	
G4807U-10-3	INMARSAT PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	54,096.000	366,475		590,094	568,033	42,247			42,247	(20,186)	590,094	29,006	(252,625)	(223,619)	21,015	
457983-10-4	INMET MINING CORP COM NPV	C	02/28/2011	ITG, INC CANADA	200.000	13,745		8,366	15,541	(6,263)			(6,263)	(912)	8,366	701	4,678	5,379		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
45774N-10-8	INNOPHOS HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	240.000	10,058		5,008	8,659	(3,652)			(3,652)		5,008		5,051	5,051	41	
45768S-10-5	INNOSPEC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	3,417		1,933	2,856	(923)			(923)		1,933		1,484	1,484		
J2467E-10-1	INPEX CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	11.000	76,555		62,079	64,423	(196)			(196)	(2,148)	62,079	1,553	12,922	14,475		
45765U-10-3	INSIGHT ENTERPRISES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,100.000	19,742		15,184	14,476	708			708		15,184		4,558	4,558		
457733-10-3	INSPIRE PHARMACEUTICALS INC		05/17/2011	MERGER	10,000.000	50,000		53,880	84,000	(30,120)			(30,120)		53,880		(3,880)	(3,880)		
45784P-10-1	INSULET CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,340.000	42,328		25,962	36,270	(10,308)			(10,308)		25,962		16,366	16,366		
457985-20-8	INTEGRA LIFE SCIENCES		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,800.000	88,597		57,967	85,140	(27,173)			(27,173)		57,967		30,630	30,630		
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,720.000	84,226		83,437	83,437	(1)			(1)		83,437		789	789	3,509	
458140-10-0	INTEL CORP		09/29/2011	Various	136,460.000	3,029,965		2,639,883	2,869,754	(229,871)			(229,871)		2,639,883		390,081	390,081	68,040	
9EQ0SJ-35-8	INTERCELL AG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	4,324.000	53,185		67,027	67,027	7,093			7,093	(7,093)	67,027	10,445	(24,287)	(13,842)		
G4804L-12-2	INTERCONTINENTAL HOTELS	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	45,645.000	779,111		660,071	884,576	(286,785)			(286,785)	62,280	660,071	(37,879)	156,918	119,039	23,456	
45865V-10-0	INTERCONTINENTALEXC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,940.000	244,254		189,584	231,151	(41,567)			(41,567)		189,584		54,670	54,670		
458665-10-6	INTERFACE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,740.000	28,255		15,161	27,231	(12,070)			(12,070)		15,161		13,094	13,094		
458743-10-1	INTERLINE BRANDS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	60.000	1,357		992	1,366	(374)			(374)		992		365	365		
458786-10-0	INTERMEC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,500.000	16,030		30,130	31,650	(1,520)			(1,520)		30,130		(14,100)	(14,100)		
G4807D-10-1	INTERMEDIATE CAPITAL GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	43,080.000	159,125		194,114	223,594	(22,529)			(22,529)	(6,951)	194,114	6,984	(41,974)	(34,990)	10,173	
45885A-30-0	INTERNAP NETWORK SERVICES		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,200.000	8,425		3,952	7,296	(3,344)			(3,344)		3,952		4,473	4,473		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/29/2011	Various	44,720.000	7,591,765		5,718,033	6,563,107	(845,074)			(845,074)		5,718,033		1,873,732	1,873,732	61,108	
45928H-10-6	INTERNATIONAL COAL GRP INC		06/15/2011	MERGER	16,240.000	237,104		72,705	125,698	(52,993)			(52,993)		72,705		164,399	164,399		
E67674-10-6	INTERNATIONAL CONSOLIDATED AIRLINES	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	61,390.000	224,456		195,949	260,817	(64,731)			(64,731)	(137)	195,949	7,729	20,777	28,507		
460146-10-3	INTERNATIONAL PAPER CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,840.000	189,045		192,581	213,562	(20,981)			(20,981)		192,581		(3,536)	(3,536)	5,586	
G4890M-10-9	INTERNATIONAL POWER ORD GBP0.50	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	162,364.000	848,368		1,025,488	1,107,741	(344,169)			(344,169)	261,916	1,025,488	(189,951)	12,831	(177,120)	267,657	
460254-10-5	INTERNATIONAL RECTIFIER CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	920.000	29,334		20,375	27,315	(6,940)			(6,940)		20,375		8,959	8,959		
460335-20-1	INTERNATIONAL SPEEDWAY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,580.000	36,578		40,068	41,349	(1,281)			(1,281)		40,068		(3,490)	(3,490)	284	
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/29/2011	Various	7,700.000	64,532		66,708	81,774	(15,066)			(15,066)		66,708		(2,176)	(2,176)	1,123	
G4911B-10-8	INTERTEK GROUP PLC	D	12/05/2011	CITIGROUP GLOBAL MARKETS INC	20,315.000	613,150		404,293	562,194	(113,877)			(113,877)	(44,024)	404,293	38,207	170,650	208,857	9,611	
B5241S-11-2	INTERVEST OFFICES AND WAREHOUSES	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,831.000	49,113		45,858	57,475	(5,547)			(5,547)	(6,071)	45,858	7,197	(3,942)	3,255	4,146	
T55067-10-1	INTESA SANPAOLO EUR0.52	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	704,493.000	1,581,341		2,274,478	1,911,085	147,945			147,945	215,448	2,274,478	(92,634)	(600,504)	(693,138)	67,722	
T17074-11-2	INTESA SANPAOLO RNC	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	106,754.000	197,957		274,911	254,356	(10,203)			(10,203)	30,758	274,911	(13,136)	(63,818)	(76,954)	12,016	
461148-10-8	INTEVAC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,960.000	20,145		40,210	41,470	(1,259)			(1,259)		40,210		(20,065)	(20,065)		
X3968Y-10-3	INTRALOT SA-INTEGRATED LOTTERY SYSTEMS &	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	19,083.000	34,752		60,838	63,497	4,060			4,060	(6,719)	60,838	11,783	(37,869)	(26,086)	98	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
46121Y-10-2	INTREPID POTASH INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,280.000	87,400		58,281	85,021	(26,740)			(26,740)		58,281		29,119	29,119		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	1,145		924	1,112	(188)			(188)		924		221	221	22	
461202-10-3	INTUIT INC.		09/29/2011	Various	10,440.000	527,489		403,331	514,692	(111,361)			(111,361)		403,331		124,158	124,158		
46120E-60-2	INTUITIVE SURGICAL INC		09/29/2011	Various	1,220.000	432,796		317,675	314,455	3,220			3,220		317,675		115,121	115,121		
461203-10-1	INVACARE CORP		09/29/2011	Various	900.000	23,103		20,111	27,144	(7,033)			(7,033)		20,111		2,991	2,991	25	
G49133-16-1	INVENSYS	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	55,742.000	174,578		286,814	307,823	(42,682)			(42,682)	21,673	286,814	(16,568)	(95,668)	(112,236)	3,724	
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		12/20/2011	DISTRIBUTION	0.000	1,211		1,021							1,021		191	191		
G49188-11-6	INVESTEC PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	59,002.000	326,242		444,300	484,784	(45,135)			(45,135)	4,651	444,300	(60)	(117,998)	(118,057)	8,678	
W4776L-10-2	INVESTMENT AB ORESUND	D	05/10/2011	DISTRIBUTION	0.000	338		338							338					
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		09/29/2011	Various	3,580.000	54,126		57,182	58,605	(1,423)			(1,423)		57,182		(3,056)	(3,056)		
46146P-10-2	INVESTORS BANCORP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	39,509		33,956	40,672	(6,716)			(6,716)		33,956		5,553	5,553		
461730-10-3	INVESTORS REAL ESTATE TRUST		12/29/2011	Various	7,360.000	65,188		67,190	66,019	(5,604)			(5,604)		67,190		(2,002)	(2,002)	299	
B5317W-14-6	ION BEAM APPLICATIONS	D	11/16/2011	Various	5,632.000	40,399		47,780	62,316	(8,014)			(8,014)	(6,522)	47,780	7,847	(15,228)	(7,381)	907	
462044-10-8	ION GEOPHYSICAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,960.000	73,854		22,683	50,541	(27,858)			(27,858)		22,683		51,171	51,171		
44984A-10-5	IPC THE HOSPITALIST CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	36,505		29,417	38,230	(8,813)			(8,813)		29,417		7,088	7,088		
44980X-10-9	IPG PHOTONICS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	980.000	55,504		17,921	30,988	(13,066)			(13,066)		17,921		37,583	37,583		
F5362H-10-7	IPSEN	D	11/15/2011	Various	3,602.000	106,768		110,118	109,914	(12,529)			(12,529)	12,733	110,118	(7,174)	3,824	(3,350)	3,567	
F5310M-10-9	IPSOS	D	11/15/2011	Various	2,386.000	81,609		81,695	113,253	(19,574)			(19,574)	(11,984)	81,695	13,605	(13,691)	(86)	1,755	
G4945K-10-8	IRISH LIFE & PERMANENT GROUP	D	02/28/2011	Various	26,755.000	35,765		56,007	38,613	21,480			21,480	(4,086)	56,007	8,728	(28,970)	(20,242)		
462726-10-0	IROBOT		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,200.000	62,646		25,271	54,736	(29,465)			(29,465)		25,271		37,375	37,375		
462846-10-6	IRON MTN INC PA		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	32,851		22,514	25,510	(2,996)			(2,996)		22,514		10,337	10,337	893	
464286-40-0	ISHARES MSCI BRAZIL	F	02/25/2011	CREDIT SUISSE INTERNATIONAL	358,400.000	26,472,063		20,417,831	27,740,160	(7,322,329)			(7,322,329)		20,417,831		6,054,232	6,054,232	71,100	
464286-50-9	ISHARES MSCI CANADA ETF	I	08/01/2011	Various	95,626.000	3,207,740		2,670,409	2,963,073	(293,959)			(293,959)		2,670,409		537,331	537,331		
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	08/01/2011	Various	520,671.000	31,989,121		28,041,656	29,788,663	(2,265,029)			(2,265,029)		28,041,656		3,947,465	3,947,465		
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	R	02/25/2011	CREDIT SUISSE INTERNATIONAL	2,805,665.000	127,439,274		114,227,414	133,605,767	(19,378,353)			(19,378,353)		114,227,414		13,211,860	13,211,860	70,484	
464286-83-0	ISHARES MSCI MALAYSIA	F	02/25/2011	CREDIT SUISSE INTERNATIONAL	217,190.000	3,048,095		1,977,642	3,123,192	(1,145,550)			(1,145,550)		1,977,642		1,070,452	1,070,452		
464286-77-2	ISHARES MSCI SOUTH KOREA	F	02/25/2011	CREDIT SUISSE INTERNATIONAL	193,321.000	11,294,273		8,134,678	11,829,312	(3,694,634)			(3,694,634)		8,134,678		3,159,595	3,159,595		
464286-73-1	ISHARES MSCI TAIWAN INDEX ETF	F	02/25/2011	CREDIT SUISSE INTERNATIONAL	362,100.000	5,302,961		3,900,179	5,656,002	(1,755,823)			(1,755,823)		3,900,179		1,402,782	1,402,782		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/29/2011	Various	135,967.000	11,076,217		9,245,583	10,636,698	(1,391,116)			(1,391,116)		9,245,583		1,830,634	1,830,634		
464330-10-9	ISIS PHARMACEUTICALS INC		03/08/2011	LAZARD FRERES & COMPANY	90,000.000	806,357		756,000	910,800	(154,800)			(154,800)		756,000		50,357	50,357		
45031U-10-1	ISTAR FINANCIAL		09/29/2011	Various	3,080.000	25,699		8,906	24,086	(15,180)			(15,180)		8,906		16,793	16,793		
J24994-10-5	ISUZU MOTORS JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	6,000.000	26,214		13,619	27,269	(10,657)			(10,657)	(2,993)	13,619	1,539	11,056	12,595		
T5976T-10-4	ITALCEMENTI EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	20,496.000	163,080		175,601	173,235	2,796			2,796	(430)	175,601	12,295	(24,817)	(12,521)	2,955	
465685-10-5	ITC HOLDINGS		02/25/2011	CREDIT SUISSE INTERNATIONAL	180.000	12,162		9,454	11,156	(1,703)			(1,703)		9,454		2,708	2,708	60	
G63336-10-4	ITE GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	23,877.000	74,817		83,750	93,885	(10,322)			(10,322)	187	83,750	568	(9,502)	(8,933)	2,268	
450911-20-1	ITT CORP		11/07/2011	Various	5,060.000	1,034,437		1,071,781	368,939	(3,191)	(106,691)		(109,882)		1,071,781		(37,344)	(37,344)	4,180	
45068B-10-9	ITT EDUCATIONAL SVCS INC		09/29/2011	Various	5,040.000	338,433		338,800	320,998	17,803			17,803		338,800		(367)	(367)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G4984A-11-0	ITV PLC ORD GBP0.10	D	11/30/2011	Various	337,697.000	341,430		255,856	368,812	(84,076)			(84,076)	(28,881)	255,856	24,179	61,395	85,574	2,119	
46579N-10-3	IVANHOE MINES LTD	C	02/28/2011	Various	3,600.000	120,044		64,469	83,275	(31,347)			(31,347)	(4,888)	64,469	3,720	51,855	55,575		
46579N-13-7	IVANHOE MINES LTD RIGHTS	C	01/11/2011	ITG, INC CANADA	24,600.000	37,544		20,069							20,069	1,041	16,434	17,475		
D36953-10-3	IVG IMMOBILIEN AG	D	11/15/2011	Various	11,281.000	52,310		51,649	97,987	(20,989)		14,980	(35,969)	(10,369)	51,649	8,759	(8,098)	661		
466032-10-9	J & J SNACK FOODS CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	44,673		43,388	44,381	(992)			(992)		43,388		1,285	1,285	432	
46612H-40-2	J CREW GROUP INC		03/07/2011	MERGER	7,540.000	327,990		350,399	325,276	25,123			25,123		350,399		(22,409)	(22,409)		
708160-10-6	J.C. PENNEY CO. INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,540.000	262,592		279,612	308,237	(28,626)			(28,626)		279,612		(17,020)	(17,020)	5,724	
48123V-10-2	J2 GLOBAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	11,123		8,683	11,580	(2,897)			(2,897)		8,683		2,440	2,440	80	
466313-10-3	JABIL CIRC UIT INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	28,219		23,403	30,537	(7,134)			(7,134)		23,403		4,816	4,816	319	
466367-10-9	JACK IN THE BOX INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	17,905		20,183	18,594	1,589			1,589		20,183		(2,278)	(2,278)		
469814-10-7	JACOBS ENGINEERING GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,100.000	209,350		234,719	279,685	(44,966)			(44,966)		234,719		(25,369)	(25,369)		
47009M-10-3	JAGUAR MINING INC	C	02/28/2011	Various	6,900.000	36,682		65,663	49,201	19,350			19,350	(2,888)	65,663	5,501	(34,483)	(28,982)		
47012E-10-6	JAKKS PACIFIC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,300.000	63,715		50,562	60,126	(9,564)			(9,564)		50,562		13,154	13,154	330	
47102X-10-5	JANUS CAP GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,440.000	9,098		17,950	18,677	(727)			(727)		17,950		(8,852)	(8,852)	144	
J27523-10-9	JAPAN REAL ESTATE INV	D	02/28/2011	UBS WARBURG ASIA LIMITED	4.000	40,852		28,625	41,483	(8,123)			(8,123)	(4,734)	28,625	3,392	8,834	12,227		
J27544-10-5	JAPAN RETAIL FUND INVT	D	02/28/2011	UBS WARBURG ASIA LIMITED	44.000	75,041		51,407	84,380	(23,884)			(23,884)	(9,088)	51,407	5,678	17,955	23,633	1,988	
471109-10-8	JARDEN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	460.000	13,372		13,257	14,200	(943)			(943)		13,257		115	115	157	
472147-10-7	JAZZ PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	27,594		21,016							21,016		6,579	6,579		
G5085M-23-4	JAZZTEL PLC	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	17,157.000	96,524		52,482	81,391	(20,296)			(20,296)	(8,613)	52,482	6,913	37,129	44,042		
F5333N-10-0	JC DECAUX INTERNATIONAL	D	11/15/2011	Various	8,945.000	221,264		218,884	275,224	(88,223)			(88,223)	31,883	218,884	(14,259)	16,639	2,380		
X40338-10-9	JERONIMO MARTINS EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	22,131.000	439,671		221,369	337,142	(154,829)			(154,829)	39,056	221,369	(9,577)	227,879	218,302		
W4939T-10-9	JM AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1,699.000	41,513		22,453	39,787	(10,580)			(10,580)	(6,754)	22,453	6,281	12,779	19,060		
47758P-30-7	JO-ANN STORES		03/18/2011	Various	2,920.000	177,918		90,589	175,842	(85,253)			(85,253)		90,589		87,329	87,329		
G59892-11-0	JOHN MENZIES PLC	D	12/02/2011	Various	10,435.000	82,656		54,054	76,872	(17,650)			(17,650)	(5,167)	54,054	4,194	24,408	28,602	3,461	
G9745T-11-8	JOHN WOOD GROUP PLC	D	11/30/2011	Various	16,358.269	202,284		175,925	183,300	(7,742)			(7,742)	367	175,925	929	25,430	26,359	2,198	
G9745T-11-8	JOHN WOOD GROUP REDEMPTION B SHARES	D	07/14/2011	REDEMPTION	21,032.000	47,519		38,893							38,893	1,285	7,341	8,626		
478160-10-4	JOHNSON & JOHNSON		09/29/2011	Various	61,760.000	3,845,270		3,734,519	3,819,856	(85,337)			(85,337)		3,734,519		110,751	110,751	79,566	
478366-10-7	JOHNSON CONTROLS INC		09/29/2011	Various	31,600.000	1,060,845		873,035	1,207,120	(334,085)			(334,085)		873,035		187,810	187,810	13,024	
G51604-10-9	JOHNSON MATTHEY	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	16,814.000	496,634		481,400	534,252	(73,494)			(73,494)	20,642	481,400	(12,174)	27,408	15,234	11,003	
480838-10-1	JOS A BANK CLOTHIERS INC		11/14/2011	DISTRIBUTION	0.000	118											118	118		
481165-10-8	JOY GLOBAL INC		09/29/2011	Various	1,360.000	110,318		75,587	117,980	(42,393)			(42,393)		75,587		34,732	34,732	336	
46625H-10-0	JP MORGAN CHASE & CO		09/29/2011	Various	103,660.000	3,998,800		3,279,363	4,397,257	(440,555)			(440,555)		3,956,702		42,098	42,098	32,283	
H4414N-10-3	JULIUS BAER GROUP CMN STK	D	04/20/2011	DISTRIBUTION	0.000	12,245		12,245							12,245					
X4114P-11-1	JUMBO SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	12,579.000	86,974		71,758	83,039	(2,494)			(2,494)	(8,787)	71,758	13,898	1,319	15,217	2,857	
48203R-10-4	JUNIPER NETWORKS INC		09/29/2011	Various	39,540.000	1,446,420		927,449	1,459,817	(532,367)			(532,367)		927,449		518,971	518,971		
G5207P-10-7	JUPITER FUND MANAGEMENT	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	31,404.000	108,377		149,953	147,081	2,579			2,579	293	149,953	1,017	(42,593)	(41,576)	3,614	
D48164-12-9	K & S AG	D	11/15/2011	Various	13,202.000	802,249		766,226	998,711	(348,180)			(348,180)	115,695	766,226	(47,237)	83,259	36,023	14,218	
48273U-10-2	K12		02/25/2011	CREDIT SUISSE INTERNATIONAL	320.000	10,783		6,148	9,171	(3,023)			(3,023)		6,148		4,635	4,635		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
D6424C-10-4	KABEL DEUTSCHLAND HOLDING AG	D	11/15/2011	Various	5,122.000	277,684		261,521	238,705	23,408			23,408	(592)	261,521	11,950	4,213	16,163		
J29258-10-0	KAKAKU.COM INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	1.000	5,826		3,768	30	(8)	3,749		3,742	(3)	3,768	416	1,642	2,058		
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		09/29/2011	Various	960.000	14,539		10,467	14,688	(4,221)			(4,221)		10,467		4,072	4,072		
N4784C-10-2	KARDAN NV	D	11/15/2011	Various	11,824.000	35,796		38,115	70,186	(11,676)		12,968	(24,644)	(7,427)	38,115	6,042	(8,361)	(2,319)		
486587-10-8	KAYDON CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	32,306		43,731	44,792	(1,061)			(1,061)		43,731		(11,425)	(11,425)	638	
G5221U-10-8	KAZAKHMYS ORD GBP0.20	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	13,081.000	185,298		284,129	329,166	(68,213)			(68,213)	23,175	284,129	(16,377)	(82,454)	(98,831)	3,085	
B0205Y-11-4	KBC ANCORA	D	11/15/2011	Various	4,958.000	43,335		57,968	87,124	6,263		26,200	(19,936)	(9,220)	57,968	9,781	(24,414)	(14,634)		
B53789-10-1	KBC GROUP NV	D	11/15/2011	Various	15,019.000	325,759		504,217	511,786	190,692		260,149	(69,457)	61,888	504,217	(34,078)	(144,379)	(178,457)	12,127	
48242W-10-6	KBR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,940.000	124,426		113,518	150,522	(37,004)			(37,004)		113,518		10,908	10,908	988	
J31843-10-5	KDDI CORP JPY5000	D	02/28/2011	UBS WARBURG ASIA LIMITED	11.000	70,551		51,164	63,542	(5,535)			(5,535)	(6,844)	51,164	5,651	13,737	19,388		
487836-10-8	KELLOGG CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,460.000	294,589		278,167	278,897	(730)			(730)		278,167		16,423	16,423	6,770	
488152-20-8	KELLY SERVICES INC. CLASS A		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,400.000	29,581		18,155	26,320	(8,166)			(8,166)		18,155		11,427	11,427		
X44073-10-8	KEMIRA OYJ	D	11/15/2011	Various	9,963.000	133,250		107,006	155,770	(32,280)			(32,280)	(16,484)	107,006	18,775	7,468	26,244	5,781	
488401-10-0	KEMPER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	28,447		29,388	28,466	922			922		29,388		(942)	(942)	835	
J32922-10-6	KENEDIX REALTY INVESTMENT	D	02/28/2011	UBS WARBURG ASIA LIMITED	29.000	134,526		78,780	136,267	(42,810)			(42,810)	(14,677)	78,780	8,701	47,045	55,746	3,551	
489170-10-0	KENNAMETAL, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	360.000	13,569		8,997	14,206	(5,209)			(5,209)		8,997		4,572	4,572	43	
Y4722Z-12-0	KEPPEL CORP	D	04/29/2011	DISTRIBUTION	0.000	60,193		60,193							60,193					
G52416-10-7	KERRY A	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	15,116.000	620,698		478,534	504,385	(84,280)			(84,280)	58,429	478,534	(20,706)	162,870	142,164	4,265	
X44874-10-9	KESKO B	D	11/15/2011	Various	5,634.000	199,876		196,343	262,980	(97,101)			(97,101)	30,464	196,343	(12,844)	16,377	3,533	9,023	
492914-10-6	KEY ENERGY SERVICES INC		09/29/2011	Various	3,080.000	29,678		27,515	39,978	(12,463)			(12,463)		27,515		2,163	2,163		
493267-10-8	KEYCORP NEW COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	17,140.000	103,661		135,543	151,689	(16,146)			(16,146)		135,543		(31,882)	(31,882)	1,200	
49427F-10-8	KILROY REALTY CORPORATION		12/28/2011	DISTRIBUTION	0.000	12,695		12,695							12,695					
494368-10-3	KIMBERLY-CLARK CORP		09/29/2011	Various	30,620.000	2,049,479		1,924,802	1,930,285	(5,483)			(5,483)		1,924,802		124,678	124,678	43,400	
49446R-10-9	KIMCO REALTY CORP		12/30/2011	Various	7,900.000	150,560		124,920	142,516	(26,406)			(26,406)		124,920		25,641	25,641	2,021	
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		11/25/2011	Various	0.885	1,803		1,794							1,794		9	9		
494580-10-3	KINDRED HEALTHCARE INC		06/16/2011	Various	3,340.860	84,055		57,728	61,356	(3,650)			(3,650)		57,728		26,327	26,327		
B5338M-10-1	KINEPOLIS	D	11/15/2011	Various	1,703.000	130,153		84,287	116,040	(19,473)			(19,473)	(12,279)	84,287	13,403	32,463	45,866	2,299	
49460W-20-8	KINETIC CONCEPTS		11/04/2011	Various	7,886.000	532,770		328,073	330,266	(2,193)			(2,193)		328,073		204,697	204,697		
495582-10-8	KING PHARM ACEUTICALS INC COM		03/01/2011	Various	31,619.000	450,287		317,147	444,247	(127,100)			(127,100)		317,147		133,140	133,140		
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	243,655.000	972,944		986,856	1,000,603	(72,983)			(72,983)	59,235	986,856	(46,894)	32,982	(13,912)	29,985	
G52654-10-3	KINGSPAN GROUP	D	08/02/2011	Various	7,134.000	68,453		56,519	71,404	(7,329)			(7,329)	(7,556)	56,519	10,756	1,178	11,934	607	
497266-10-6	KIRBY CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	35,349		27,131	29,073	(1,942)			(1,942)		27,131		8,218	8,218		
49803T-10-2	KITE REALTY GROUP TRUST		04/04/2011	DISTRIBUTION	0.000	3,577		3,577							3,577					
482480-10-0	KLA TENCOR CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,100.000	53,466		34,717	42,504	(7,787)			(7,787)		34,717		18,749	18,749	275	
F5396X-10-2	KLEPIERRE REIT	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	8,518.000	253,582		364,277	307,275	21,406			21,406	35,596	364,277	(28,381)	(82,315)	(110,695)	14,166	
D40376-10-1	KLOECKNER & CO SE	D	11/15/2011	Various	5,313.000	76,061		87,372	149,309	(46,137)			(46,137)	(15,800)	87,372	15,013	(26,325)	(11,311)	1,649	
W2642U-12-4	KLOVERN AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	21,390.000	109,338		61,836	108,132	(27,941)			(27,941)	(18,355)	61,836	17,299	30,203	47,502		
498904-20-0	KNOLL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	720.000	14,612		7,722	12,046	(4,323)			(4,323)		7,722		6,890	6,890		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
500255-10-4	KOHLS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,380.000	407,896		449,630	339,082	(4,728)			(4,728)		449,630		(41,734)	(41,734)	5,750	
J35759-12-5	KOMATSU LTD NPV	D	02/28/2011	UBS WARBURG ASIA LIMITED	300.000	8,932		6,061	9,079	(2,192)			(2,192)	(825)	6,061	545	2,326	2,871		
N4297B-14-6	KON KPN NV EUR0.24	D	11/15/2011	Various	153,029.000	2,041,942		1,960,207	2,233,074	(535,306)			(535,306)	262,439	1,960,207	(130,100)	211,835	81,736	150,126	
X4551T-10-5	KONE B	D	11/15/2011	Various	13,171.000	731,004		549,993	732,182	(267,008)			(267,008)	84,818	549,993	(33,776)	214,788	181,012	13,894	
X4550J-10-8	KONECRANES OYJ	D	11/15/2011	Various	4,116.000	100,080		105,418	169,903	(46,505)			(46,505)	(17,979)	105,418	18,119	(23,457)	(5,339)	5,053	
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	11/15/2011	Various	106,710.000	1,336,719		1,423,999	1,408,293	(21,401)			(21,401)	37,107	1,423,999	19,243	(106,522)	(87,279)	39,017	
N0157T-17-7	KONINKLIJKE BAM GROEP NV	D	11/15/2011	Various	15,439.000	63,182		70,594	94,842	(14,211)			(14,211)	(10,036)	70,594	11,757	(19,170)	(7,413)	558	
N5017D-12-2	KONINKLIJKE DSM NV EUR1.5	D	11/15/2011	Various	14,910.000	737,158		616,060	848,878	(384,886)			(384,886)	152,068	616,060	(69,793)	190,892	121,099	25,225	
N5075T-15-9	KONINKLIJKE VOPAK NV	D	11/15/2011	Various	4,821.000	236,867		180,196	227,737	(23,442)			(23,442)	(24,099)	180,196	31,450	25,221	56,672	4,254	
N50783-12-0	KONINKLIJKE WESSANEN NV	D	11/15/2011	Various	42,267.000	181,455		152,806	167,186	3,312			3,312	(17,692)	152,806	25,449	3,200	28,649	2,547	
500600-10-1	KOPIN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	22,460.000	77,946		95,616	93,434	2,182			2,182		95,616		(17,670)	(17,670)		
50060P-10-6	KOPPERS CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,340.000	61,191		76,213	83,725	(7,512)			(7,512)		76,213		(15,021)	(15,021)	2,050	
500643-20-0	KORN/FERRY INTERNATIONAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,540.000	57,621		35,046	58,699	(23,654)			(23,654)		35,046		22,575	22,575		
50075N-10-4	KRAFT FOOD S INC CL A		09/29/2011	Various	50,060.000	1,692,626		1,480,044	1,577,391	(97,347)			(97,347)		1,480,044		212,582	212,582	47,177	
501044-10-1	KROGER CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,280.000	426,865		414,432	431,101	(16,669)			(16,669)		414,432		12,433	12,433	6,073	
J36615-10-2	KS HOLDINGS CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	1,600.000	53,620		35,653	43,532	(3,191)			(3,191)	(4,689)	35,653	3,938	14,029	17,967		
482686-10-2	K-SWISS INC		09/29/2011	Various	10,380.000	47,438		116,139	129,439	(13,300)			(13,300)		116,139		(68,701)	(68,701)		
H46697-14-2	KUDELSKI SA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,606.000	49,931		65,771	55,743	20,504			20,504	(10,477)	65,771	15,697	(31,537)	(15,840)		
H4673L-14-5	KUEHNE & NAGEL INTL	D	06/08/2011	DISTRIBUTION	0.000	8,845		8,845							8,845					
W53033-10-1	KUNGSLEDEN	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	12,100.000	116,804		65,586	110,644	(26,276)			(26,276)	(18,782)	65,586	18,348	32,870	51,218		
D39062-10-0	KWS SAAT AG	D	11/16/2011	Various	619.000	123,998		86,987	120,850	(21,075)			(21,075)	(12,788)	86,987	14,458	22,553	37,011		
50212A-10-6	L 1 IDENTITY SOLUTIONS INC		07/25/2011	Various	11,280.000	134,583		75,705	134,345	(58,640)			(58,640)		75,705		58,879	58,879		
502424-10-4	L-3 COMMUNICATIONS		09/29/2011	Various	3,760.000	283,603		264,550	265,042	(493)			(493)		264,550		19,054	19,054	2,628	
50540R-40-9	LABORATORY CORP AMER HLDGS		09/29/2011	Various	4,940.000	404,169		379,108	434,325	(55,217)			(55,217)		379,108		25,061	25,061		
505440-11-5	LABRADOR IRON ORE ROYALTY CORP	C	02/28/2011	ITG, INC CANADA	2,500.000	184,710		111,487	169,089	(47,677)			(47,677)	(9,925)	111,487	9,340	63,884	73,224	4,349	
505597-10-4	LACLEDE GROUP INC		09/29/2011	Various	2,920.000	112,239		94,816	106,697	(11,881)			(11,881)		94,816		17,423	17,423	4,706	
G5337D-10-7	LADBROKES	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	26,868.000	54,435		58,517	51,398	3,222			3,222	3,897	58,517	(3,645)	(436)	(4,081)	3,290	
505754-20-0	LADISH CO INC		05/12/2011	Various	2,080.000	103,817		32,692	101,109	(68,417)			(68,417)		32,692		71,125	71,125		
F54432-11-1	LAFARGE (FRANCE)	D	11/15/2011	Various	19,526.000	760,178		1,126,619	1,224,273	(227,148)			(227,148)	129,494	1,126,619	(60,874)	(305,567)	(366,441)	23,813	
F5485U-10-0	LAGARDERE SCA CMN STK	D	11/15/2011	Various	11,877.000	333,988		513,328	489,313	8,597			8,597	15,417	513,328	5,789	(185,128)	(179,339)	18,438	
F01764-10-3	L'AIR LIQUIDE S.A.	D	11/15/2011	Various	24,832.000	3,068,675		2,793,060	3,140,460	(624,315)			(624,315)	276,915	2,793,060	(126,719)	402,335	275,616	66,390	
G53508-17-5	LAIRD PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	39,988.000	95,717		65,239	108,106	(34,401)			(34,401)	(8,466)	65,239	6,165	24,312	30,478	4,443	
511637-10-0	LAKELAND BANCORP INC		09/29/2011	Various	5,580.000	45,005		40,029	61,213	(21,183)			(21,183)		40,029		4,976	4,976	1,004	
512807-10-8	LAM RESEARCH CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,880.000	110,117		112,616	149,126	(36,511)			(36,511)		112,616		(2,498)	(2,498)		
G5361W-10-4	LANCASHIRE HOLDINGS LTD	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	8,794.000	99,141		76,163	75,820	192			192	152	76,163	516	22,461	22,978	8,428	
513847-10-3	LANCASTER COLONY CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	62,726		56,433	59,488	(3,055)			(3,055)		56,433		6,293	6,293	1,030	
G5375M-11-8	LAND SECURITIES GROUP	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	73,442.000	778,061		884,496	771,748	58,618			58,618	54,130	884,496	(51,140)	(55,295)	(106,435)	28,089	
515098-10-1	LANDSTAR SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	21,638		21,491	22,108	(616)			(616)		21,491		147	147	84	
D5032B-10-2	LANXESS AG	D	11/15/2011	Various	7,597.000	456,566		375,320	595,919	(176,053)			(176,053)	(44,546)	375,320	40,683	40,564	81,246	5,603	
517834-10-7	LAS VEGAS SANDS CORP		09/29/2011	Various	6,720.000	288,977		192,116	308,784	(116,668)			(116,668)		192,116		96,861	96,861		
517942-10-8	LASALLE HOTELS		12/28/2011	DISTRIBUTION	0.000	295		295							295					

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
52078P-10-2	LAWSON SOFTWARE INC		07/05/2011	MERGER	16,500.000	185,625		127,491	152,625	(25,134)			(25,134)		127,491		58,134	58,134		
521050-10-4	LAYNE CHRISTENSEN CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	3,746		4,237	5,507	(1,270)			(1,270)		4,237		(492)	(492)		
505336-10-7	LA-Z-BOY CHAIR CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,500.000	45,653		37,508	40,590	(3,082)			(3,082)		37,508		8,145	8,145		
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	521,206.000	862,327		752,791	786,198	(88,760)			(88,760)	55,353	752,791	(43,691)	153,227	109,536	42,499	
524901-10-5	LEGG MASON INC COM		09/29/2011	Various	70,440.000	2,371,579		2,759,615	2,554,859	204,756			204,756		2,759,615		(388,037)	(388,037)	8,128	
524660-10-7	LEGGETT & PLATT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,820.000	57,637		63,391	64,183	(793)			(793)		63,391		(5,753)	(5,753)	2,312	
F56196-18-5	LEGRAND	D	11/15/2011	Various	13,241.000	484,204		429,139	539,227	(150,377)			(150,377)	40,290	429,139	(2,780)	57,845	55,065	14,492	
Q55190-10-4	LEIGHTON HOLDINGS	D	06/17/2011	DISTRIBUTION	0.000	300		300							300					
52602E-10-2	LENDER PROCESSING SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,880.000	130,195		312,260	262,138	50,122			50,122		312,260		(182,064)	(182,064)	2,664	
D5009P-11-8	LEONI AG	D	11/15/2011	Various	2,284.000	95,065		103,931	99,988	4,191			4,191	(248)	103,931	4,748	(13,614)	(8,866)	1,661	
527288-10-4	LEUCADIA NATIONAL C		09/29/2011	Various	12,560.000	391,662		287,432	366,501	(79,069)			(79,069)		287,432		104,231	104,231		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		10/25/2011	Various	177,421.443	246,574		195,783	504,632	34,532	(343,396)		(308,864)		195,783		50,791	50,791		
529043-10-1	LEXINGTON REALTY TRUST		03/29/2011	Various	7,500.000	68,767		36,860	59,625	(22,952)			(22,952)		36,860		31,907	31,907	863	
530555-10-1	LIBERTY GLOBAL INC	R	09/29/2011	Various	12,540.000	504,952		358,674	443,665	(84,991)			(84,991)		358,674		146,278	146,278		
530555-30-9	LIBERTY GLOBAL INC	R	09/29/2011	Various	9,260.000	364,550		267,871	313,821	(45,951)			(45,951)		267,871		96,679	96,679		
53071M-10-4	LIBERTY INTERACTIVE CORP		09/29/2011	Various	20,280.000	330,611		235,630	319,816	(84,186)			(84,186)		235,630		94,982	94,982		
530322-10-6	LIBERTY MEDIA CORP LIBERTY CAPITAL		12/14/2011	Various	2,660.900	181,764		111,109	166,410	(55,369)			(55,369)		111,109		70,655	70,655		
530322-30-4	LIBERTY MEDIA CORP LIBERTY STARZ		11/28/2011	Various	5,900.000	395,281		328,538	392,232	(63,694)			(63,694)		328,538		66,743	66,743		
531172-10-4	LIBERTY PROPERTY TRUST		12/28/2011	Various	900.000	30,923		31,568	28,728	(1,471)			(1,471)		31,568		(646)	(646)	1,588	
53215T-10-6	LIFE PARTNERS HLDGS INC		09/29/2011	Various	1,355.000	8,203		4,661	20,737	3,754		19,830	(16,076)		4,661		3,542	3,542	867	
53217V-10-9	LIFE TECHNOLOGIES CORP		09/29/2011	Various	5,840.000	239,240		298,121	324,120	(25,999)			(25,999)		298,121		(58,881)	(58,881)		
53217R-20-7	LIFE TIME FITNESS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	6,763		6,736							6,736		27	27		
53219L-10-9	LIFEPOINT HOSPITALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,060.000	38,574		37,797	38,955	(1,158)			(1,158)		37,797		777	777		
G54856-12-8	LIFESTYLE INTL HLDGS	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	8,000.000	19,802		14,043	19,699	(5,709)			(5,709)	53	14,043	(67)	5,826	5,759		
532716-10-7	LIMITED BRANDS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,460.000	257,621		161,214	198,516	(37,301)			(37,301)		161,214		96,407	96,407	10,336	
533535-10-0	LINCOLN EDUCATIONAL SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,400.000	19,780		34,584	37,224	(2,640)			(2,640)		34,584		(14,804)	(14,804)	1,800	
533900-10-6	LINCOLN ELEC HLDGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	37,331		35,997	40,467	(4,470)			(4,470)		35,997		1,334	1,334	1,153	
534187-10-9	LINCOLN NA TL CORP IN COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,300.000	102,347		178,668	175,203	3,465			3,465		178,668		(76,321)	(76,321)	945	
D50348-10-7	LINDE AG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	14,929.000	2,270,012		1,885,183	2,276,267	(610,320)			(610,320)	219,235	1,885,183	(98,462)	483,292	384,830	3,272	
535555-10-6	LINDSAY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	420.000	29,537		15,456	24,961	(9,505)			(9,505)		15,456		14,081	14,081	36	
535678-10-6	LINEAR TEC HNOLOGY CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,680.000	105,477		108,560	127,291	(18,731)			(18,731)		108,560		(3,083)	(3,083)	2,650	
Y5281M-11-1	LINK REIT	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	98,000.000	301,891		219,243	304,485	(86,138)			(86,138)	896	219,243	(1,105)	83,753	82,648	6,655	
J13776-10-9	LINTEC CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	1,600.000	44,483		28,240	42,409	(9,602)			(9,602)	(4,568)	28,240	3,119	13,124	16,243		
535919-20-3	LIONS GATE ENTERTAINMENT		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,180.000	48,825		49,463	46,742	2,721			2,721		49,463		(638)	(638)		
537008-10-4	LITTLEFUSE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,740.000	142,123		73,175	128,944	(55,770)			(55,770)		73,175		68,948	68,948	411	
G5542W-10-6	LLOYDS BANKING GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	3,667,078.000	1,393,674		2,981,657	3,756,261	(681,561)			(681,561)	(93,043)	2,981,657	107,757	(1,695,740)	(1,587,983)		
539830-10-9	LOCKHEED MARTIN CORP		09/29/2011	Various	14,360.000	1,123,983		1,258,201	1,003,908	254,293			254,293		1,258,201		(134,218)	(134,218)	15,210	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
540424-10-8	LOEWS CORP		09/29/2011	Various	21,020.000	881,746		781,709	817,888	(36,180)			(36,180)		781,709		100,037	100,037	1,639	
54142L-10-9	LOGMELN INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	20,914		13,839	28,378	(14,538)			(14,538)		13,839		7,075	7,075		
G5689U-10-3	LONDON STOCK EXCHANGE	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	25,718.000	344,411		289,302	336,010	(65,542)			(65,542)	18,834	289,302	(12,227)	67,335	55,109	10,397	
54222A-10-6	LONE PINE RESOURCES INC		10/13/2011	DIRECT	1.030	6		13							13		(7)	(7)		
G56350-11-2	LONMIN	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	16,610.000	271,792		487,836	509,125	(40,940)			(40,940)	19,652	487,836	(13,414)	(202,631)	(216,044)	2,501	
H50524-13-3	LONZA GROUP	D	04/20/2011	DISTRIBUTION	0.000	14,148		14,148							14,148					
543524-30-0	LOOPNET INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	9,705		6,036	6,222	(186)			(186)		6,036		3,669	3,669		
543881-10-6	LORAL SPACE AND COMMUNICATIONS		09/29/2011	Various	780.000	49,691		24,644	59,670	(35,026)			(35,026)		24,644		25,047	25,047		
F58149-13-3	L'OREAL CMN STK	D	11/15/2011	Various	27,542.000	3,050,623		3,051,846	3,057,728	(324,207)			(324,207)	318,325	3,051,846	(165,566)	164,344	(1,222)	62,497	
T6326Y-10-8	LOTTOMATICA	D	08/01/2011	Various	6,178.000	121,493		112,968	76,572	34,373			34,373	2,023	112,968	3,038	5,487	8,525		
548661-10-7	LOWES COS INC USD0.50		09/29/2011	Various	44,780.000	957,165		952,123	1,123,082	(170,960)			(170,960)		952,123		5,043	5,043	13,071	
502160-10-4	LSB INDUSTRIES INC		09/29/2011	Various	160.000	4,758		2,744	3,882	(1,138)			(1,138)		2,744		2,014	2,014		
502161-10-2	LSI CORP		09/29/2011	Various	5,400.000	32,349		25,986	32,346	(6,360)			(6,360)		25,986		6,363	6,363		
502175-10-2	LTC PROPERTIES INC		12/20/2011	Various	900.000	22,975		24,274	25,272	(1,065)			(1,065)		24,274		(1,299)	(1,299)	1,134	
549271-10-4	LUBRIZOL CORP.		09/16/2011	MERGER	8,960.000	1,209,600		847,837	957,645	(109,807)			(109,807)		847,837		361,763	361,763	9,677	
549764-10-8	LUFKIN INDUSTRIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,680.000	129,177		51,441	104,815	(53,374)			(53,374)		51,441		77,736	77,736	210	
550021-10-9	LULULEMON ATHLETICA INC	I	09/29/2011	Various	11,500.000	596,924		277,705	395,468	(117,762)			(117,762)		277,705		319,218	319,218		
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	3,781		5,744	5,978	(235)			(235)		5,744		(1,963)	(1,963)		
55027E-10-2	LUMINEX CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	12,584		9,686	10,237	(551)			(551)		9,686		2,898	2,898		
W54114-10-8	LUNDBERGS AB-B SHS	D	05/16/2011	DISTRIBUTION	0.000	53,498		53,498							53,498					
550372-10-6	LUNDIN MINING CORP COM NPV	C	02/28/2011	ITG, INC CANADA	19,800.000	156,173		65,300	144,572	(70,786)			(70,786)	(8,486)	65,300	5,470	85,402	90,873		
T6444Z-11-0	LUXOTTICA GROUP EUR0.06	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	12,970.000	410,275		336,569	395,168	(104,376)			(104,376)	45,777	336,569	(14,571)	88,278	73,706	6,857	
F58485-11-5	LVMH MOET HENNESSY EUR0.30	D	11/15/2011	Various	22,294.000	3,590,484		2,564,256	3,667,355	(1,517,388)			(1,517,388)	414,289	2,564,256	(155,606)	1,181,834	1,026,228	37,366	
Q5683J-10-3	LYNAS CORP LTD	D	03/01/2011	Various	78,770.000	159,826		30,949	165,965	(101,736)			(101,736)	(33,280)	30,949	7,588	121,289	128,877		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,720.000	46,353		68,862							68,862		(22,509)	(22,509)	439	
552690-10-9	M D U RESOURCES GROUP, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,120.000	80,444		86,010	83,512	2,498			2,498		86,010		(5,567)	(5,567)	2,486	
552541-10-4	M F WORLDWIDE CORP		12/21/2011	Various	4,000.000	99,432		93,385	92,400	985			985		93,385		6,047	6,047		
553777-10-3	M T S SYSTEMS		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,460.000	64,913		43,593	54,692	(11,098)			(11,098)		43,593		21,319	21,319	292	
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,180.000	51,027		111,478	125,808	(14,330)			(14,330)		111,478		(60,452)	(60,452)		
F6160D-10-8	M6 METROPOLE TELEVISION	D	11/15/2011	Various	6,672.000	117,671		141,690	161,377	2,519		40,900	(38,382)	18,695	141,690	(7,953)	(16,066)	(24,019)	8,042	
Q5689Z-10-1	MACARTHUR COAL LTD	D	11/24/2011	MERGER	24,497.000	387,290		264,893	320,710	(19,711)			(19,711)	(36,107)	264,893	17,946	104,452	122,398	10,264	
554382-10-1	MACERICH COMPANY		09/29/2011	Various	16,660.000	790,355		737,762	789,184	(63,570)			(63,570)		737,762		52,594	52,594	3,485	
554489-10-4	MACK-CALI REALTY CORP		04/01/2011	DISTRIBUTION	0.000	5,378		3,700							3,700		1,679	1,679		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	03/01/2011	Various	1,854.000	71,450		10,656	70,181	(42,028)			(42,028)	(17,497)	10,656	3,475	57,319	60,794		
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	1,354		904	1,270	(366)			(366)		904		450	450	24	
55616P-10-4	MACYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,160.000	193,477		155,292	181,148	(25,856)			(25,856)		155,292		38,184	38,184	2,148	
559079-20-7	MAGELLAN HEALTH SERVICES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,140.000	199,704		122,431	195,739	(73,308)			(73,308)		122,431		77,272	77,272		
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	02/28/2011	ITG, INC CANADA	500.000	25,090		16,486	26,104	(8,086)			(8,086)	(1,532)	16,486	1,381	7,224	8,605		
G5753U-11-2	MAIDEN HOLDINGS LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,940.000	37,410		34,652	38,828	(4,177)			(4,177)		34,652		2,758	2,758	1,433	
T6388T-10-4	MAIRE TECNIMONT SPA	D	08/01/2011	Various	18,703.000	28,126		34,255	82,289	(13,152)		26,174	(39,326)	(8,708)	34,255	6,635	(12,765)	(6,130)	1,320	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G5759A-11-0	MAJESTIC WINE PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	11,940.000	67,944		74,370	71,716	2,716			2,716	(63)	74,370	719	(7,144)	(6,425)	1,885	
560909-10-3	MAJOR DRILLING GROUP INTERNATIONAL	C	02/28/2011	ITG, INC CANADA	2,200.000	100,343		44,059	91,934	(42,479)			(42,479)	(5,396)	44,059	3,691	52,593	56,284		
M67888-10-3	MAKHTESHIM-AGAN INDUSTRIES LTD	D	10/25/2011	MERGER	34,138.000	190,302		116,726	174,995	(43,054)			(43,054)	(15,215)	116,726	7,560	66,016	73,576		
G5790V-15-6	MAN GROUP PLC CMN STK	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	154,424.000	341,181		564,305	712,651	(198,522)			(198,522)	50,175	564,305	(32,361)	(190,762)	(223,124)	33,339	
D51716-10-4	MAN SE ORD NPV	D	11/15/2011	Various	9,879.000	900,146		913,428	1,183,901	(393,128)			(393,128)	122,655	913,428	(46,667)	33,385	(13,282)	21,232	
562750-10-9	MANHATTAN ASSOCIATES		09/29/2011	Various	2,880.000	92,608		61,532	87,955	(26,423)			(26,423)		61,532		31,076	31,076		
563571-10-8	MANITOWOC INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	360.000	7,079		3,810	4,720	(909)			(909)		3,810		3,269	3,269		
56418H-10-0	MANPOWERGROUP		09/29/2011	Various	2,744.000	95,860		142,701	172,213	(29,513)			(29,513)		142,701		(46,841)	(46,841)	1,080	
564563-10-4	MANTECH INTL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	12,799		15,790	16,532	(742)			(742)		15,790		(2,991)	(2,991)	168	
E7347B-10-7	MAPFRE	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	63,931.000	225,356		194,528	177,527	(3,564)			(3,564)	20,565	194,528	(8,417)	39,245	30,828	6,476	
565849-10-6	MARATHON OIL CORP		09/29/2011	Various	20,960.000	1,987,873		1,814,195	776,149	(86,276)			(86,276)		1,814,195		173,678	173,678	9,808	
56585A-10-2	MARATHON PETROLEUM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,240.000	89,542		83,803							83,803		5,739	5,739	648	
X5188E-10-6	MARFIN INVESTMENT GROUP	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	71,457.000	46,351		81,029	66,842	21,260			21,260	(7,073)	81,029	15,694	(50,372)	(34,678)		
M6803V-10-3	MARFIN POPULAR BANK PUBLIC CO	D	11/15/2011	Various	54,934.000	25,773		43,355	84,420	3,058		36,410	(33,352)	(7,714)	43,355	4,390	(21,972)	(17,581)		
M6803V-12-9	MARFIN POPULAR BANK PUBLIC RIGHTS	D	01/26/2011	MORGAN STANLEY CO. INC. NEW YORK	54,933.960	3,004		3,263							3,263	414	(673)	(259)		
570535-10-4	MARKEL CORP		09/29/2011	Various	340.000	134,021		116,757	128,564	(11,807)			(11,807)		116,757		17,264	17,264		
57060U-75-3	MARKET VECTORS INDONESIA IND	R	03/02/2011	Various	289,668.000	7,867,541		4,545,950	8,430,304	(3,884,355)			(3,884,355)		4,545,950		3,321,591	3,321,591		
57060D-10-8	MARKETAXESS HOLDINGS INC		09/29/2011	Various	3,360.000	78,456		43,194	69,922	(26,727)			(26,727)		43,194		35,262	35,262	544	
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	164,456.000	841,352		1,029,095	946,122	21,734			21,734	61,238	1,029,095	(53,739)	(134,003)	(187,742)	43,498	
571903-20-2	MARRIOTT I NTL INC NEW CL A		11/23/2011	Various	8,140.000	309,463		359,972	338,136	(54,514)			(54,514)		359,972		(50,509)	(50,509)	3,053	
57164Y-10-7	MARRIOTT VACATIONS WORLD		12/08/2011	DIRECT	0.100	2		2							2					
571748-10-2	MARSH + MCLENNAN COS INC		09/29/2011	Various	24,880.000	739,394		586,223	680,219	(93,997)			(93,997)		586,223		153,171	153,171	6,592	
571837-10-3	MARSHALL + ILSLEY CORP NEW		07/05/2011	Various	63,340.000	501,120		496,664	438,313	58,351			58,351		496,664		4,456	4,456	1,202	
G5852L-10-4	MARSTONS PLC ORD GBP0.07375	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	55,548.000	84,460		74,215	99,162	(17,182)			(17,182)	(7,765)	74,215	7,013	3,232	10,245	5,191	
572901-10-6	MARTEK BIOSCIENCES CORP		02/28/2011	Various	4,760.000	149,936		101,596	148,988	(47,392)			(47,392)		101,596		48,339	48,339		
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		12/28/2011	Various	18,500.000	334,356		275,387	343,175	(67,788)			(67,788)		275,387		58,970	58,970		
576206-10-6	MASSEY ENERGY CO		06/07/2011	Various	12,220.000	790,957		461,967	655,603	(193,636)			(193,636)		461,967		328,990	328,990	727	
576323-10-9	MASTEC INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	120.000	2,108		1,452	1,751	(299)			(299)		1,452		657	657		
57636Q-10-4	MASTERCARD INC CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,660.000	543,087		417,212	372,023	45,190			45,190		417,212		125,875	125,875	747	
576690-10-1	MATERION CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	3,178		3,712	5,410	(1,697)			(1,697)		3,712		(534)	(534)		
577081-10-2	MATTEL INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,200.000	296,399		244,423	284,816	(40,393)			(40,393)		244,423		51,976	51,976	7,728	
577128-10-1	MATTHEWS INTL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	33,240		36,415	37,778	(1,364)			(1,364)		36,415		(3,175)	(3,175)	259	
57772K-10-1	MAXIM INTEGRATED PRODUCTS		09/29/2011	Various	8,360.000	205,575		160,292	197,463	(37,171)			(37,171)		160,292		45,282	45,282	4,439	
577933-10-4	MAXIMUS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	540.000	79,202		52,514	17,707	(4,578)	39,386		34,808		52,514		26,688	26,688	81	
577767-10-6	MAXWELL TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,220.000	41,742		30,133	41,936	(11,803)			(11,803)		30,133		11,610	11,610		
55264U-10-8	MB FINANCIAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,000.000	61,897		49,796	51,960	(2,164)			(2,164)		49,796		12,101	12,101	30	
579064-10-6	MCAFEE INC		03/01/2011	Various	19,860.000	952,920		717,319	919,717	(202,398)			(202,398)		717,319		235,601	235,601		
579062-10-0	MCAFEE.COM CORPORATION		08/31/2011	DISTRIBUTION	0.000	1,703											1,703	1,703		
G5922D-11-6	MCBRIDE ORD B SHARES	D	05/27/2011	DIRECT	1,793,840.000	2,956		3,602							3,602	365	(1,011)	(645)		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G5922D-10-8	MCBRIDE PLC	D	12/05/2011	Various	89,692.000	185,679		242,570	262,895	(9,920)			(9,920)	(10,405)	242,570	11,253	(68,145)	(56,891)		
G5922D-13-2	MCBRIDE PLC B SHARES	D	11/25/2011	REDEMPTION	4,305,216.000	6,646		6,599							6,599	209	(162)	47		
579489-10-5	MCCLATCHY CO CL A		09/29/2011	Various	7,640.000	9,718		21,468	35,679	3,122		17,333	(14,210)		21,468		(11,751)	(11,751)		
579780-20-6	MCCORMICK & CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,820.000	275,192		231,782	270,805	(39,023)			(39,023)		231,782		43,410	43,410	1,630	
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		09/29/2011	Various	23,961.000	527,088		299,873	495,753	(195,880)			(195,880)		299,873		227,215	227,215		
580135-10-1	MCDONALDS CORP		09/29/2011	Various	24,580.000	2,146,188		1,773,894	1,886,761	(112,866)			(112,866)		1,773,894		372,294	372,294	42,127	
580589-10-9	MCGRATH RENTCORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,120.000	49,974		54,386	55,586	(1,200)			(1,200)		54,386		(4,412)	(4,412)	1,452	
580645-10-9	MCGRAW HILL COS INC		09/29/2011	Various	16,200.000	630,939		472,062	589,842	(117,780)			(117,780)		472,062		158,877	158,877	5,790	
58155Q-10-3	MCKESSON CORP		12/14/2011	Various	28,800.000	2,227,593		1,912,810	2,026,944	(114,134)			(114,134)		1,912,810		314,784	314,784	20,496	
582839-10-6	MEAD JOHNSON NUTRITION CO A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,460.000	320,984		233,382	277,635	(44,253)			(44,253)		233,382		87,603	87,603	4,482	
583334-10-7	MEADWESTVA CO CORP COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,400.000	129,922		97,150	115,104	(17,954)			(17,954)		97,150		32,772	32,772	1,100	
58404W-10-9	MEDCATH CORP		10/25/2011	DISTRIBUTION	0.000	2,740		2,740							2,740					
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		09/29/2011	Various	10,880.000	558,254		596,182	666,618	(70,436)			(70,436)		596,182		(37,928)	(37,928)		
58446K-10-5	MEDIACOM COMMUNICATIONS CORPORATION		08/04/2011	Various	5,540.000	49,458		29,346	46,868	(17,522)			(17,522)		29,346		20,111	20,111		
T6688Q-10-7	MEDIASET	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	65,278.000	276,398		483,705	394,941	43,013			43,013	45,751	483,705	(20,674)	(186,632)	(207,307)	27,453	
E56793-10-7	MEDIASET ESPANACOMUNICACION SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	17,126.000	158,335		208,375	188,349	(1,793)			(1,793)	21,819	208,375	(8,864)	(41,177)	(50,040)	7,557	
58463J-30-4	MEDICAL PPTYS TRUST INC		09/29/2011	Various	1,740.000	22,783		20,149	18,844	(4,503)			(4,503)		20,149		2,633	2,633	569	
584688-10-5	MEDICINES COMPANY		09/29/2011	Various	1,940.000	29,006		14,870	27,412	(12,543)			(12,543)		14,870		14,137	14,137		
584690-30-9	MEDICIS PHARMACEUTICAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	10,216		6,241	7,501	(1,260)			(1,260)		6,241		3,975	3,975	84	
T10584-11-7	MEDIOBANCA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	43,598.000	395,204		328,414	388,014	(104,549)			(104,549)	44,949	328,414	(14,211)	81,001	66,791		
T66932-11-1	MEDIOLANUM	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	19,377.000	81,189		76,476	80,076	(12,876)			(12,876)	9,276	76,476	(3,309)	8,022	4,713	1,630	
N5557C-11-2	MEDIQ NV	D	11/15/2011	Various	4,751.000	77,464		85,043	88,883	5,566			5,566	(9,406)	85,043	14,163	(21,742)	(7,579)	2,670	
585055-10-6	MEDTRONIC INC.		09/29/2011	Various	28,900.000	1,035,482		1,047,486	1,071,901	(24,415)			(24,415)		1,047,486		(12,004)	(12,004)	15,806	
G59640-10-5	MEGGITT PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	81,077.000	481,832		356,961	467,703	(74,118)			(74,118)	(36,625)	356,961	33,734	91,138	124,871	12,488	
Y59683-18-8	MELCO INTERNATIONAL DEVELOPMENT	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	95,000.000	59,704		37,990	54,266	(16,051)			(16,051)	(224)	37,990	77	21,636	21,713	183	
G5973B-20-9	MELROSE PLC	D	11/30/2011	Various	39,963.000	246,530		154,958	246,618	(72,348)			(72,348)	(19,312)	154,958	11,522	80,049	91,571	8,675	
G5973B-18-3	MELROSE PREFERRED C SHARES	D	08/19/2011	REDEMPTION	50,862.000	62,854		33,032							33,032	4,843	24,978	29,821		
552715-10-4	MEMC ELECT R MATLS INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	24,180.000	129,675		294,912	272,267	22,646			22,646		294,912		(165,238)	(165,238)		
587118-10-0	MENS WEARHOUSE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	14,755		13,158	13,489	(331)			(331)		13,158		1,596	1,596	194	
587200-10-6	MENTOR GRAPHICS CORP.		09/29/2011	Various	4,580.000	70,624		39,617	54,960	(15,343)			(15,343)		39,617		31,007	31,007		
F61573-10-5	MERCIALYS REIT	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	3,396.000	120,438		127,071	127,521	(134)			(134)	(316)	127,071	4,743	(11,376)	(6,633)	4,492	
58933Y-10-5	MERCK & CO. INC.		09/29/2011	Various	111,700.000	3,623,982		3,873,728	4,025,668	(151,940)			(151,940)		3,873,728		(249,747)	(249,747)	118,811	
D5357W-10-3	MERCK KGAA ORD NPV	D	11/15/2011	Various	4,988.000	481,884		493,691	401,664	45,498			45,498	46,530	493,691	(39,540)	27,733	(11,807)	7,394	
589584-10-1	MERIDIAN BIOSCIENCE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	21,924		26,056	31,498	(5,441)			(5,441)		26,056		(4,132)	(4,132)	775	
589889-10-4	MERIT MEDICAL SYSTEMS INC		09/29/2011	Various	3,084.000	50,999		47,348	39,056	(117)	8,409		8,292		47,348		3,651	3,651		
591018-80-9	METABOLIX INC		09/29/2011	Various	3,440.000	15,444		36,154	41,865	2,231		7,941	(5,710)		36,154		(20,710)	(20,710)		
X5328R-16-5	METKA SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	6,089.000	70,718		60,598	76,649	(7,939)			(7,939)	(8,111)	60,598	11,737	(1,617)	10,120	3,269	
59156R-10-8	METLIFE INC COM		09/29/2011	Various	26,440.000	963,519		1,055,908	1,174,994	(119,086)			(119,086)		1,055,908		(92,389)	(92,389)		
D53968-12-5	METRO AG	D	11/15/2011	Various	12,334.000	583,184		814,246	888,382	(159,408)			(159,408)	85,272	814,246	(34,222)	(196,839)	(231,062)	19,335	
592142-10-3	METRO HEALTH NETWORKS INC		10/11/2011	DIRECT	0.840	4		4							4					
V62616-12-9	METRO HOLDINGS LTD	D	07/12/2011	DISTRIBUTION	0.000	14,609		14,609							14,609					

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
591708-10-2	METROPCS COMMUNICATIONS		09/29/2011	Various	16,760.000	212,977		147,300	211,679	(64,379)			(64,379)		147,300		65,677	65,677		
X9647X-10-1	METSO CORP	D	11/15/2011	Various	12,534.000	487,431		491,774	700,121	(270,772)			(270,772)	62,425	491,774	(17,018)	12,675	(4,343)	23,907	
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	37,191		31,133	39,315	(8,182)			(8,182)		31,133		6,058	6,058		
55277J-10-8	MF GLOBAL HOLDINGS LTD		11/03/2011	Various	19,080.000	5,256		78,800	159,509	735		81,443	(80,708)		78,800		(73,544)	(73,544)		
55272X-10-2	MFA FINANCIAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,500.000	17,551		17,843	20,400	(2,557)			(2,557)		17,843		(292)	(292)	1,800	
552953-10-1	MGM RESORTS INTERNATIONAL		09/29/2011	Various	4,660.000	51,722		56,212	69,201	(12,989)			(12,989)		56,212		(4,489)	(4,489)		
057149-10-6	MICHAEL BAKER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,740.000	53,026		97,336	85,214	12,122			12,122		97,336		(44,310)	(44,310)		
G68694-11-9	MICHAEL PAGE INTERNATIONAL PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	31,177.000	184,584		169,308	269,773	(79,340)			(79,340)	(21,125)	169,308	16,000	(723)	15,277	4,696	
F61824-14-4	MICHELIN (CGDE) CMN STK	D	11/15/2011	Various	16,860.000	1,242,138		977,019	1,209,870	(252,262)			(252,262)	19,411	977,019	18,596	246,523	265,119	26,308	
G6117L-10-3	MICRO FOCUS INTERNATIONAL PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	31,852.000	181,619		215,938	193,029	32,185			32,185	(9,276)	215,938	13,677	(47,996)	(34,319)	7,275	
594901-10-0	MICRO SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	25,289		19,515	24,562	(5,047)			(5,047)		19,515		5,775	5,775		
595017-10-4	MICROCHIP TECHNOLOGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,140.000	101,481		90,826	107,419	(16,593)			(16,593)		90,826		10,655	10,655	2,176	
595112-10-3	MICRON TEC HNOLOGY INC COM		09/29/2011	Various	25,880.000	201,919		211,350	207,558	3,792			3,792		211,350		(9,431)	(9,431)		
594918-10-4	MICROSOFT CORP		09/29/2011	Various	164,200.000	4,294,041		4,121,671	4,584,464	(462,793)			(462,793)		4,121,671		172,371	172,371	53,555	
594972-40-8	MICROSTRATEGY INC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	240.000	27,588		17,012	20,513	(3,501)			(3,501)		17,012		10,576	10,576		
59522J-10-3	MID AMERICA APT		03/25/2011	Various	560.000	39,810		28,280	35,554	(11,920)			(11,920)		28,280		11,530	11,530	(225)	
596680-10-8	MIDDLESEX WATER CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	10,813		9,733	11,744	(2,011)			(2,011)		9,733		1,080	1,080	350	
G6124F-10-7	MILLENIUM & COPTHORNE HOTEL	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	22,634.000	148,661		195,197	208,378	(13,597)			(13,597)	416	195,197	1,324	(47,861)	(46,536)	3,645	
600544-10-0	MILLER HERMAN, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,860.000	74,683		47,141	72,358	(25,217)			(25,217)		47,141		27,542	27,542	126	
L6388F-12-8	MILLICOM INTL CELLULAR	D	08/17/2011	ITG Inc.	3,035.000	336,729		221,156	291,512	(67,436)			(67,436)	(2,920)	221,156	16,757	98,816	115,573	4,511	
602720-10-4	MINE SAFETY APPLIANCES CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	32,638		34,334	36,733	(2,400)			(2,400)		34,334		(1,696)	(1,696)	909	
Q60976-10-9	MINERAL RESOURCES LTD	D	03/01/2011	Various	9,999.000	130,832		57,629	126,098	(43,183)			(43,183)	(25,286)	57,629	14,129	59,074	73,203		
603158-10-6	MINERAL TECH INC		09/29/2011	Various	120.000	6,588		5,859	7,849	(1,990)			(1,990)		5,859		730	730	14	
G6139T-10-0	MINERVA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	35,033.000	56,100		53,431	43,286	13,534			13,534	(3,390)	53,431	7,042	(4,373)	2,669		
G61572-19-7	MISYS PLC	D	11/30/2011	Various	36,264.375	156,415		134,350	221,635	(69,928)			(69,928)	(17,356)	134,350	11,181	10,884	22,064		
G61572-21-3	MISYS PLC B SHARES	D	03/04/2011	REDEMPTION	41,445.000	25,622		16,038							16,038	2,119	7,465	9,584		
G61614-12-2	MITCHELLS & BUTLERS PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	11,790.000	42,289		51,974	64,336	(7,324)			(7,324)	(5,038)	51,974	4,912	(14,597)	(9,685)		
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	02/28/2011	UBS WARBURG ASIA LIMITED	47,000.000	337,871		208,015	318,968	(75,810)			(75,810)	(35,143)	208,015	23,608	106,248	129,856		
J43830-11-6	MITSUBISHI CORPORATION	D	02/28/2011	UBS WARBURG ASIA LIMITED	47,300.000	1,293,895			1,280,520	(1,006,802)			(1,006,802)	(273,718)			1,293,895	1,293,895		
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	30,000.000	349,255		205,485	314,817	(80,709)			(80,709)	(28,623)	205,485	18,482	125,288	143,771		
J43916-11-3	MITSUBISHI ESTATE CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	7,000.000	141,127		105,296	129,844	(12,743)			(12,743)	(11,805)	105,296	9,471	26,361	35,832		
J4628C-11-5	MIZUHO SECURITIES CO	D	09/01/2011	MERGER	71,500.000	159,811		200,885	205,191	12,284			12,284	(16,591)	200,885	30,412	(71,486)	(41,073)		
J45988-10-2	MIZUHO TRUST & BANKING	D	09/01/2011	MERGER	133,000.000	108,464		142,924	137,603	20,424			20,424	(15,103)	142,924	26,776	(61,236)	(34,460)	1,535	
55306N-10-4	MKS INSTRUMENTS		09/29/2011	Various	1,880.000	46,377		38,642	46,041	(7,400)			(7,400)		38,642		7,736	7,736	636	
60740F-10-5	MOBILE MINI INC		09/29/2011	Various	1,760.000	33,286		29,050	34,654	(5,604)			(5,604)		29,050		4,236	4,236		
B60667-10-0	MOBISTAR	D	11/15/2011	Various	9,282.000	552,825		658,599	601,700	(12,803)			(12,803)	69,702	658,599	(42,921)	(62,853)	(105,773)	42,612	
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS		09/29/2011	Various	15,580.000	53,901		69,798	104,386	11,249		45,836	(34,588)		69,798		(15,897)	(15,897)	14,231	
608190-10-4	MOHAWK INDUSTRIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	65,228		66,977	82,870	(15,893)			(15,893)		66,977		(1,749)	(1,749)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
60855R-10-0	MOLINA HEALTHCARE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	493.333	25,887		15,071	9,160	(2,461)	8,373		5,911		15,071		10,816	10,816		
60877T-10-0	MOMENTA PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	940.000	10,688		9,073	14,072	(4,999)			(4,999)		9,073		1,614	1,614		
G6258S-10-7	MONDI PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	38,699.000	269,731		301,519	309,821	(8,920)			(8,920)	618	301,519	2,046	(33,834)	(31,788)	13,672	
J4656U-10-2	MONEX GROUP INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	196.000	53,501		57,890	57,890	6,235			6,235	(6,235)	57,890	6,394	(10,783)	(4,389)		
60935Y-20-8	MONEYGRAM INTERNATIONAL INC		12/05/2011	Various	0.500	67,697		9							9		67,688	67,688		
G6258H-10-1	MONEYSUPERMARKET.COM GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	63,143.000	105,292		62,198	76,788	(8,577)			(8,577)	(6,013)	62,198	5,878	37,216	43,094	8,003	
609720-10-7	MONMOUTH REIT-CLASS A		03/25/2011	DISTRIBUTION	0.000	139											139	139		
61166W-10-1	MONSANTO CO		09/29/2011	Various	12,240.000	834,569		707,903	852,394	(144,491)			(144,491)		707,903		126,666	126,666	6,250	
611742-10-7	MONSTER WORLDWIDE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	1,701		3,680	5,199	(1,519)			(1,519)		3,680		(1,979)	(1,979)		
615369-10-5	MOODYS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,020.000	184,446		136,846	159,771	(22,925)			(22,925)		136,846		47,601	47,601	692	
615394-20-2	MOOG, INC. CLASS A		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,860.000	219,476		139,566	193,428	(53,862)			(53,862)		139,566		79,910	79,910		
G62496-13-1	MORGAN CRUCIBLE CO. PLC	D	11/30/2011	Various	54,540.000	227,622		136,265	207,140	(54,654)			(54,654)	(16,221)	136,265	13,042	78,315	91,357	6,556	
G81560-10-7	MORGAN SINDALL PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	8,649.000	77,658		67,608	95,066	(20,014)			(20,014)	(7,444)	67,608	6,389	3,662	10,051	5,844	
617446-44-8	MORGAN STANLEY		09/29/2011	Various	21,500.000	346,050		558,587	585,015	(26,428)			(26,428)		558,587		(212,537)	(212,537)	3,043	
617700-10-9	MORNINGSTAR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	14,805		12,547	13,801	(1,254)			(1,254)		12,547		2,258	2,258	39	
G62748-11-9	MORRISON WM SUPERMARKETS	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	517,981.000	2,609,338		2,551,649	2,161,079	226,732			226,732	163,839	2,551,649	(158,959)	216,648	57,688	96,490	
61945C-10-3	MOSAIC COMPANY		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,460.000	460,253		274,274	416,926	(142,652)			(142,652)		274,274		185,979	185,979	273	
X5588N-11-0	MOTA ENGIL SGPS SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	29,285.000	53,486		72,350	68,210	11,357			11,357	(7,218)	72,350	14,013	(32,877)	(18,864)	3,567	
G6291S-10-6	MOTHERCARE PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	32,659.000	83,468		250,663	312,129	(37,024)			(37,024)	(24,442)	250,663	23,688	(190,883)	(167,195)	9,734	
620097-10-5	MOTOROLA MOBILITY HOLDINGS		09/29/2011	Various	22,145.500	610,119		575,356							575,356		34,763	34,763		
620076-30-7	MOTOROLA SOLUTIONS INC		09/29/2011	Various	26,954.429	2,477,140		2,268,218	1,711,337	(232,056)			(232,056)		2,268,218		208,923	208,923	1,373	
D5565H-10-4	MTU AERO ENGINES HOLDING AG	D	11/15/2011	Various	5,078.000	336,468		292,279	339,628	(23,152)			(23,152)	(24,197)	292,279	36,746	7,443	44,189	5,903	
D5553S-10-4	MUENCHENER RUECKVE COMMON STOCK	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	16,873.000	2,090,004		2,316,963	2,556,665	(325,668)			(325,668)	85,965	2,316,963	(13,603)	(213,356)	(226,958)	127,636	
62541B-10-1	MULTI FINELINE ELECTRONIX INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,500.000	49,787		64,885	66,225	(1,340)			(1,340)		64,885		(15,098)	(15,098)		
Q64654-10-8	MURCHISON METALS LTD	D	03/01/2011	Various	33,228.000	46,931		49,403	43,332	14,761			14,761	(8,689)	49,403	12,113	(14,584)	(2,472)		
626717-10-2	MURPHY OIL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,540.000	204,448		252,183	338,457	(86,274)			(86,274)		252,183		(47,735)	(47,735)	3,746	
553829-10-2	MVC CAPITAL INC		09/29/2011	Various	4,860.000	64,437		47,500	70,956	(23,456)			(23,456)		47,500		16,937	16,937	847	
628464-10-9	MYERS INDS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	1,409		1,512	1,364	148			148		1,512		(103)	(103)	39	
628530-10-7	MYLAN INC		09/29/2011	Various	86,732.000	1,897,683		1,641,786	1,832,647	(190,861)			(190,861)		1,641,786		255,897	255,897		
62855J-10-4	MYRIAD GENETICS INC		09/29/2011	Various	12,520.000	231,882		234,842	285,957	(51,115)			(51,115)		234,842		(2,960)	(2,960)		
628778-10-2	N B T BANCORP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	13,688		17,891	17,871	20			20		17,891		(4,202)	(4,202)	444	
629519-10-9	NABI BIOPHARMACEUTICALS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	15,980.000	27,642		72,566	92,524	(19,959)			(19,959)		72,566		(44,924)	(44,924)		
G6359F-10-3	NABORS INDUSTRIES LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,280.000	42,687		66,650	76,949	(10,299)			(10,299)		66,650		(23,963)	(23,963)		
J47070-10-0	NABTESCO CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	2,600.000	60,619		35,965	55,465	(13,526)			(13,526)	(5,974)	35,965	3,972	20,681	24,654		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		02/25/2011	CREDIT SUISSE INTERNATIONAL	60.000	7,157		3,891	6,502	(2,611)			(2,611)		3,891		3,266	3,266	31	
629850-10-1	NALCO HOLDING CO		12/08/2011	Various	17,020.000	653,570		429,209	543,619	(114,410)			(114,410)		429,209		224,362	224,362	2,309	
631103-10-8	NASDAQ OMX GROUP		09/29/2011	Various	8,220.000	218,018		172,551	194,896	(22,345)			(22,345)		172,551		45,467	45,467		
631158-10-2	NASH-FINCH CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,500.000	58,078		42,527	63,765	(21,238)			(21,238)		42,527		15,551	15,551		
X56533-11-4	NATIONAL BANK OF GREECE EUR4.80(REGD)	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	88,351.000	603,978		901,952	714,289	229,350			229,350	(41,687)	901,952	128,385	(426,359)	(297,974)		
635017-10-6	NATIONAL BEVERAGE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,660.000	25,406		19,936	21,812	(1,876)			(1,876)		19,936		5,470	5,470	3,818	
635309-10-7	NATIONAL CINEMEDIA		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	18,123		22,796	24,688	(1,892)			(1,892)		22,796		(4,673)	(4,673)	769	
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	62,497.000	204,234		211,117	244,570	(24,925)			(24,925)	(8,528)	211,117	9,366	(16,248)	(6,883)	8,975	
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,480.000	16,489		19,066	19,832	(766)			(766)		19,066		(2,577)	(2,577)		
63633D-10-4	NATIONAL HEALTH INVESTORS		12/28/2011	Various	140.000	6,080		4,513	6,303	(1,903)			(1,903)		4,513		1,567	1,567	339	
637071-10-1	NATIONAL OILWELL VARCO INC		09/29/2011	Various	17,580.000	1,211,466		719,063	1,182,255	(463,192)			(463,192)		719,063		492,403	492,403	2,290	
637417-10-6	NATIONAL RETAIL PROPERTIES		03/25/2011	DISTRIBUTION	0.000	3,977		3,977							3,977					
637640-10-3	NATIONAL SEMICONDUCTOR CORP		09/23/2011	MERGER	30,420.000	760,500		437,780	418,579	19,201			19,201		437,780		322,720	322,720	6,084	
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		07/01/2011	Various	12,440.000	529,508		442,870	452,567	(9,697)			(9,697)		442,870		86,638	86,638	12,071	
F6483L-10-0	NATIXIS	D	11/15/2011	Various	84,984.000	285,957		353,292	397,477	56,370		146,600	(90,230)	46,045	353,292	(22,573)	(44,762)	(67,335)	24,145	
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	03/01/2011	Various	10,696.000	280,406		180,115	259,274	(17,776)			(17,776)	(61,383)	180,115	54,805	45,485	100,290		
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	02/28/2011	ITG, INC CANADA	3,400.000	261,483		198,182	234,304	(20,598)			(20,598)	(15,523)	198,182	18,341	44,960	63,301	1,925	
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	11/30/2011	Various	329,966.000	3,239,899		3,340,694	2,844,888	339,161			339,161	156,645	3,340,694	(151,034)	50,240	(100,795)	184,577	
639050-10-3	NATUS MEDICAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,280.000	22,029		34,408	32,330	2,077			2,077		34,408		(12,378)	(12,378)		
63935N-10-7	NAVIGANT CONSULTING SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	3,414		3,398	3,312	86			86		3,398		16	16		
638904-10-2	NAVIGATORS GROUP INC		09/29/2011	Various	1,240.000	63,319		50,854	62,434	(11,580)			(11,580)		50,854		12,466	12,466		
W5691F-10-4	NCC AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,772.000	72,430		40,292	60,916	(10,284)			(10,284)	(10,341)	40,292	11,272	20,865	32,138		
628852-20-4	NCI BUILDING SYSTEMS INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,060.000	46,577		75,685	84,779	(9,095)			(9,095)		75,685		(29,107)	(29,107)		
62886E-10-8	NCR CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,220.000	61,565		39,316	49,491	(10,175)			(10,175)		39,316		22,248	22,248		
64031N-10-8	NELNET INC CL A		09/29/2011	Various	420.000	8,790		5,730	9,950	(4,219)			(4,219)		5,730		3,060	3,060	57	
64045Y-10-8	NEO MATERIAL TECHNOLOGIES INC	C	02/28/2011	ITG, INC CANADA	12,900.000	112,601		46,708	101,716	(49,037)			(49,037)	(5,970)	46,708	3,913	61,980	65,892		
640491-10-6	NEOGEN CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,900.000	70,194		39,001	77,957	(38,956)			(38,956)		39,001		31,193	31,193		
F65196-11-9	NEOPOST	D	11/15/2011	Various	2,768.000	208,356		250,752	241,168	(18,355)			(18,355)	27,939	250,752	(16,462)	(25,934)	(42,396)	12,515	
F65197-18-2	NEOPOST SA RIGHTS	D	01/11/2011	DIRECT	2,768.000															
V67005-12-0	NEPTUNE ORIENT LINES	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	16,000.000	25,755		18,465	27,179	(6,481)			(6,481)	(2,233)	18,465	1,845	5,445	7,290		
X5688A-10-9	NESTE OIL	D	11/15/2011	Various	8,362.000	94,041		122,123	133,532	2,811		29,688	(26,877)	15,469	122,123	(5,385)	(22,697)	(28,082)	3,687	
64110D-10-4	NETAPP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,020.000	244,775		271,091	385,819	(114,729)			(114,729)		271,091		(26,316)	(26,316)		
64110L-10-6	NETFLIX INC		09/29/2011	Various	5,200.000	1,081,237		525,077	913,640	(388,563)			(388,563)		525,077		556,160	556,160		
641110-10-4	NETGEAR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	3,166		2,191	4,042	(1,850)			(1,850)		2,191		975	975		
64126X-20-1	NEUSTAR INC CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,340.000	58,790		53,037	60,957	(7,920)			(7,920)		53,037		5,753	5,753		
650203-10-2	NEW ALLIANCE BANCSHARES INC		05/10/2011	Various	12,020.000	180,113		133,109	180,060	(46,950)			(46,950)		133,109		47,004	47,004	841	
646025-10-6	NEW JERSEY RESOURCES CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	460.000	19,766		16,609	19,831	(3,221)			(3,221)		16,609		3,157	3,157	662	
651587-10-7	NEW MARKET CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	12,257		8,468	9,870	(1,401)			(1,401)		8,468		3,789	3,789	166	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G65272-10-9	NEW WORLD RESOURCES PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	13,469.000	95,407		130,056	201,804	(55,945)			(55,945)	(15,803)	130,056	12,291	(46,940)	(34,649)	6,105	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,440.000	114,441		153,398	177,944	(24,546)			(24,546)		153,398		(38,957)	(38,957)	7,080	
651229-10-6	NEWELL RUBBERMAID INC		09/29/2011	Various	70,940.000	1,360,571		1,044,746	1,289,689	(244,943)			(244,943)		1,044,746		315,824	315,824	3,697	
651290-10-8	NEWFIELD EXPLORATION CORP		09/29/2011	Various	2,960.000	136,523		151,358	213,446	(62,087)			(62,087)		151,358		(14,836)	(14,836)		
651639-10-6	NEWMONT MINING CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,100.000	502,504		461,276	497,583	(36,307)			(36,307)		461,276		41,227	41,227	5,265	
65248E-10-4	NEWS CORP CL A		09/29/2011	Various	72,560.000	1,205,369		944,383	1,056,474	(112,091)			(112,091)		944,383		260,986	260,986	6,538	
65248E-20-3	NEWS CORPORATION LTD		09/29/2011	Various	23,040.000	384,659		360,029	378,317	(18,288)			(18,288)		360,029		24,630	24,630	2,822	
F65277-10-9	NEXANS SA	D	11/15/2011	Various	2,047.000	153,283		122,422	161,007	(21,547)			(21,547)	(17,038)	122,422	25,138	5,723	30,861	2,789	
G6500M-10-6	NEXT ORD GBP0.10	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	17,752.000	747,153		601,511	546,620	16,405			16,405	38,486	601,511	(34,585)	180,227	145,642	22,038	
65339F-10-1	NEXTERA ENERGY INC		09/29/2011	Various	5,760.000	313,547		293,916	299,462	(5,547)			(5,547)		293,916		19,632	19,632	8,019	
62914B-10-0	NIC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	8,596		5,284	7,380	(2,095)			(2,095)		5,284		3,311	3,311		
J49205-10-7	NICHIAS CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	17,000.000	104,034		62,668	88,151	(15,989)			(15,989)	(9,494)	62,668	6,921	34,444	41,366		
654086-10-7	NICOR INC		12/19/2011	Various	5,280.000	274,806		204,303	263,578	(59,274)			(59,274)		204,303		70,503	70,503	7,268	
62913F-20-1	NII HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,020.000	119,015		154,938	179,533	(24,595)			(24,595)		154,938		(35,923)	(35,923)		
654106-10-3	NIKE INC CL B		09/29/2011	Various	10,140.000	890,491		717,740	866,159	(148,419)			(148,419)		717,740		172,751	172,751	5,878	
J52066-10-7	NIPPON ACCOMODATIONS FUND INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	7.000	51,016		34,731	54,145	(13,582)			(13,582)	(5,832)	34,731	3,836	12,449	16,285	1,127	
J52088-10-1	NIPPON BUILDING FUND	D	02/28/2011	UBS WARBURG ASIA LIMITED	7.000	72,696		55,461	71,819	(8,161)			(8,161)	(8,197)	55,461	6,572	10,663	17,235	1,232	
W5736P-10-9	NISCAYAH GROUP AB	D	10/13/2011	MERGER	46,643.000	126,303		69,546	95,704	(9,913)			(9,913)	(16,246)	69,546	15,206	41,551	56,757	1,879	
65473P-10-5	NISOURCE I NC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,660.000	273,006		210,060	223,069	(13,009)			(13,009)		210,060		62,947	62,947	8,735	
W5750H-10-8	NOBIA AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	20,792.000	179,350		86,488	186,260	(68,154)			(68,154)	(31,618)	86,488	24,196	68,665	92,861		
H5833N-10-3	NOBLE CORPORATION		11/21/2011	Various	6,820.000	220,556		260,766	243,951	4,827			4,827		260,766		(40,210)	(40,210)	938	
655044-10-5	NOBLE ENER GY INC COM		09/29/2011	Various	3,880.000	296,388		259,001	333,990	(74,989)			(74,989)		259,001		37,386	37,386	1,834	
G6542T-11-9	NOBLE GROUP	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	77,000.000	125,280		14,651	130,199	(104,140)			(104,140)	(11,408)	14,651	1,692	108,937	110,629		
X61873-13-3	NOKIA OYJ EUR0.06	D	11/15/2011	Various	346,364.000	2,165,251		2,884,561	3,582,453	(990,067)			(990,067)	292,174	2,884,561	(88,722)	(630,588)	(719,309)	166,731	
X5862L-10-3	NOKIAN RENKAAT	D	11/15/2011	Various	8,318.000	306,672		230,111	305,118	(110,354)			(110,354)	35,346	230,111	(14,116)	90,677	76,561	6,799	
J5900B-10-5	NOMURA OFFICE REIT	D	02/28/2011	UBS WARBURG ASIA LIMITED	3.000	20,511		14,882	21,653	(4,439)			(4,439)	(2,332)	14,882	1,644	3,986	5,630	496	
J5893B-10-4	NOMURA REAL ESTATE HLD	D	02/28/2011	UBS WARBURG ASIA LIMITED	3,400.000	67,766		45,029	61,936	(10,236)			(10,236)	(6,671)	45,029	4,973	17,763	22,736		
W58204-10-3	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	3,620.000	40,953		39,372	(43,367)				(43,367)	3,995			40,953	40,953		
655663-10-2	NORDSON CORP.		09/29/2011	Various	580.000	66,415		36,840	26,645	(10,209)	20,404		10,195		36,840		29,575	29,575	322	
655664-10-0	NORDSTROM INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,900.000	131,796		90,938	122,902	(31,964)			(31,964)		90,938		40,858	40,858		
655844-10-8	NORFOLK SOUTHERN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,680.000	545,501		475,830	545,278	(69,448)			(69,448)		475,830		69,671	69,671	10,676	
656568-50-8	NORTEL NETWORKS CORP	I	07/27/2011	DISTRIBUTION	0.000	1,844											1,844	1,844		
664397-10-6	NORTHEAST UTILITIES		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,420.000	348,016		300,598	332,190	(31,591)			(31,591)		300,598		47,418	47,418	2,866	
G66304-10-9	NORTHERN FOODS PLC	D	04/28/2011	Various	366,023.000	442,865		246,578	358,091	(88,373)			(88,373)	(23,140)	246,578	32,889	163,398	196,287	8,998	
665531-10-9	NORTHERN OIL AND GAS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	23,344		18,660	32,108	(13,448)			(13,448)		18,660		4,685	4,685		
666416-10-2	NORTHGATE MINERALS CORP	C	10/28/2011	MERGER	42,000.000	156,244		127,509	134,326	(3,007)			(3,007)	(3,809)	127,509	4,086	24,649	28,735		
666807-10-2	NORTHROP GRUMMAN CORP		09/29/2011	Various	7,380.000	642,425		575,742	478,076	(60,235)			(60,235)		575,742		66,683	66,683	4,409	
G6661T-13-0	NORTHUMBRIAN WATER FINANCE PLC	D	10/14/2011	MERGER	96,560.000	709,787		393,033	498,307	(66,252)			(66,252)	(39,021)	393,033	39,331	277,422	316,754	21,904	

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CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
667340-10-3	NORTHWEST BANCSHARES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,700.000	44,112		38,474	43,512	(5,038)			(5,038)		38,474		5,638	5,638	1,184	
66987E-20-6	NOVAGOLD RESOURCES INC	C	02/28/2011	ITG, INC CANADA	3,700.000	50,396		26,429	52,878	(23,345)			(23,345)	(3,104)	26,429	2,214	21,753	23,967		
670006-10-5	NOVELL INC COM		04/27/2011	MERGER	38,180.000	232,898		220,299	226,026	(5,727)			(5,727)		220,299		12,599	12,599		
K73036-12-9	NOVO NORDISK AS DKK2 SER'B'	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,117.000	265,154		140,653	238,720	(135,514)			(135,514)	37,447	140,653	(15,021)	139,523	124,502		
62936P-10-3	NPS PHARMACEUTICALS INC		09/29/2011	Various	3,020.000	19,997		21,280	23,858	(2,578)			(2,578)		21,280		(1,282)	(1,282)		
629377-50-8	NRG ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	15,541		15,949	14,069	1,881			1,881		15,949		(408)	(408)		
67019E-10-7	NSTAR		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,260.000	56,406		48,234	53,159	(4,925)			(4,925)		48,234		8,172	8,172	1,607	
67020Q-30-5	NTELOS HOLDINGS CORP		11/01/2011	Various	2,000.000	60,235		57,800	76,200	(9,828)	(33,186)		(43,014)		57,800		2,435	2,435	2,240	
J59399-10-5	NTT DOCOMO, INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	298.000	556,022		434,440	520,463	(38,703)			(38,703)	(47,320)	434,440	39,075	82,506	121,581		
67018T-10-5	NU SKIN ASIA PAC INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,040.000	65,131		43,226	61,730	(18,505)			(18,505)		43,226		21,906	21,906	275	
67020Y-10-0	NUANCE COMMUNICATIONS INC		09/29/2011	Various	30,960.000	569,865		258,224	562,853	(304,629)			(304,629)		258,224		311,641	311,641		
670346-10-5	NUCOR CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,760.000	347,013		476,628	471,503	5,125			5,125		476,628		(129,615)	(129,615)	15,602	
N6509P-10-2	NUTRECO NV	D	11/15/2011	Various	5,227.000	332,639		276,591	396,672	(78,105)			(78,105)	(41,976)	276,591	48,973	7,074	56,048	9,652	
67073Y-10-6	NV ENERGY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,200.000	32,046		25,379	30,910	(5,531)			(5,531)		25,379		6,667	6,667	264	
67066G-10-4	NVIDIA CORP		09/29/2011	Various	13,300.000	237,635		193,076	204,820	(11,744)			(11,744)		193,076		44,559	44,559		
G66897-11-0	NWS HOLDINGS	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	27,000.000	42,136		811	40,989	(40,259)			(40,259)	81	811	(2)	41,326	41,324		
67072V-10-3	NXSTAGE MEDICAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,380.000	47,267		16,203	59,214	(43,011)			(43,011)		16,203		31,064	31,064		
B6372M-10-6	NYRSTAR	D	11/15/2011	Various	9,902.000	118,053		97,097	148,332	(35,539)			(35,539)	(15,697)	97,097	14,816	6,141	20,957		
B6372M-13-0	NYRSTAR RIGHTS	D	03/04/2011	MORGAN STANLEY CO. INC. NEW YORK	9,902.000	26,290		15,726							15,726	2,645	7,919	10,564		
629491-10-1	NYSE EURONEXT		09/29/2011	Various	3,280.000	111,683		96,835	98,334	(1,500)			(1,500)		96,835		14,848	14,848	666	
674215-10-8	OASIS PETROLEUM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	900.000	21,176		23,235	24,408	(1,173)			(1,173)		23,235		(2,059)	(2,059)		
E7795C-10-2	OBRASCON HUARTE LAIN SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	5,313.000	165,374		131,919	160,988	(18,982)			(18,982)	(10,087)	131,919	17,333	16,123	33,455	3,175	
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/29/2011	Various	37,620.000	3,437,833		2,649,340	3,690,522	(1,041,182)			(1,041,182)		2,649,340		788,493	788,493	34,720	
675232-10-2	OCEANEERING INTERNATIONAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	30,411		24,294	30,188	(5,895)			(5,895)		24,294		6,117	6,117	246	
A5528H-10-3	OESTERR. ELEKTRIZITAETSWIR. AG	D	11/15/2011	Various	9,132.000	293,027		334,604	340,224	44,748		89,781	(45,033)	39,413	334,604	(19,134)	(22,444)	(41,578)	7,092	
676220-10-6	OFFICE DEPOT INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	840.000	4,461		3,975	4,536	(561)			(561)		3,975		486	486		
M7521B-10-6	OIL REFINERIES LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	44,069.000	30,327		19,427	32,513	(10,260)			(10,260)	(2,827)	19,427	1,415	9,486	10,901		
G67395-10-6	OLD MUTUAL ORD GBP0.10	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	505,868.000	888,096		979,658	970,882	(52,149)			(52,149)	60,925	979,658	(49,867)	(41,695)	(91,562)	36,037	
680033-10-7	OLD NATL BANCORP IND		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,080.000	19,738		23,865	24,731	(866)			(866)		23,865		(4,126)	(4,126)	437	
680223-10-4	OLD REPUBLIC INTL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	17,214.000	154,052		235,534	234,627	907			907		235,534		(81,482)	(81,482)	9,037	
680665-20-5	OLIN CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,900.000	34,763		32,254	38,988	(6,734)			(6,734)		32,254		2,509	2,509	1,140	
670872-10-0	OM GROUP INC		09/29/2011	Various	740.000	26,120		21,510	28,497	(6,988)			(6,988)		21,510		4,611	4,611		
681936-10-0	OMEGA HEALTHCARE INVESTORS		04/27/2011	DISTRIBUTION	0.000	11,090		11,090							11,090					
B6385E-12-5	OMEGA PHARMA SA	D	11/15/2011	Various	2,242.000	107,315		98,337	107,557	2,162			2,162	(11,382)	98,337	16,376	(7,399)	8,978	2,413	
681904-10-8	OMNICARE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,140.000	228,738		179,803	206,675	(26,872)			(26,872)		179,803		48,935	48,935		
68213N-10-9	OMNICELL INC		09/29/2011	Various	2,520.000	34,821		27,090	36,414	(9,325)			(9,325)		27,090		7,731	7,731		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
681919-10-6	OMNICOM GROUP		09/29/2011	Various	13,420.000	545,762		542,273	614,636	(72,363)			(72,363)		542,273		3,488	3,488	10,379	
A51460-11-0	OMV AG NPV(VAR)	D	11/15/2011	Various	13,550.000	454,986		608,711	563,127	(19,651)			(19,651)	65,234	608,711	(39,713)	(114,012)	(153,725)	15,996	
682680-10-3	ONEOK INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,460.000	284,446		219,346	247,396	(28,050)			(28,050)		219,346		65,100	65,100	2,319	
683399-10-9	ONYX PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	12,415		10,791	14,748	(3,957)			(3,957)		10,791		1,624	1,624		
X5967A-10-1	OPAP SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	21,941.000	355,150		305,218	379,400	(41,067)			(41,067)	(33,115)	305,218	50,519	(587)	49,932	23,322	
68372A-10-4	OPEN TABLE		02/25/2011	CREDIT SUISSE INTERNATIONAL	300.000	26,926		8,108	21,144	(13,036)			(13,036)		8,108		18,818	18,818		
68383K-10-9	OPTI CANADA INC	C	02/28/2011	ITG, INC CANADA	28,800.000	8,281		19,407	19,407	1,139			1,139	(1,139)	19,407	1,626	(12,752)	(11,126)		
68401H-10-4	OPTIMER PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,000.000	42,994		34,396	33,930	466			466		34,396		8,598	8,598		
684010-10-1	OPTIONSXPRESS HLDGS INC		09/01/2011	MERGER	5,780.000	70,983		96,119	90,573	5,546			5,546		96,119		(25,135)	(25,135)		
68389X-10-5	ORACLE COR P COM		09/29/2011	Various	113,660.000	3,571,881		2,578,161	3,557,558	(979,397)			(979,397)		2,578,161		993,720	993,720	12,110	
H5982A-10-0	ORASCOM DEVELOPMENT HOLDING AG	D	09/30/2011	DISTRIBUTION	0.000	716		716							716					
68554V-10-8	ORASURE TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,900.000	26,046		12,959	22,425	(9,466)			(9,466)		12,959		13,088	13,088		
67103H-10-7	OREILLY AUTOMOTIVE INC		09/29/2011	Various	3,300.000	217,773		158,771	199,386	(40,615)			(40,615)		158,771		59,002	59,002		
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	7,515		12,084	13,250	(1,165)			(1,165)		12,084		(4,570)	(4,570)		
68618W-10-0	ORIENTAL FINANCIAL GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	11,804		14,469	15,238	(769)			(769)		14,469		(2,665)	(2,665)	220	
L7272A-10-0	ORIFLAME COSMETICS SA	D	08/17/2011	ITG Inc.	3,511.000	151,891		178,211	184,799	(2,256)			(2,256)	(4,332)	178,211	16,393	(42,713)	(26,320)	6,406	
Q71610-10-1	ORIGIN ENERGY LTD	D	03/30/2011	DISTRIBUTION	0.000	33,558		33,558							33,558					
Q71610-17-6	ORIGIN ENERGY LTD RIGHTS	D	04/12/2011	Various	15,325.600	49,432		33,558							33,558	3,660	12,214	15,874		
X60005-11-7	ORION -KD OYJ	D	11/15/2011	Various	12,116.000	35,609		39,115	51,648	4,816		11,884	(7,068)	(5,465)	39,115	6,615	(10,121)	(3,506)	738	
68628V-30-8	ORION MARINE GROUP INC		09/29/2011	Various	3,780.000	23,289		40,597	43,848	19,022		22,273	(3,251)		40,597		(17,308)	(17,308)		
68633D-10-3	ORITANI FINACIAL CORP		09/29/2011	Various	3,780.000	47,976		34,304	46,267	(11,963)			(11,963)		34,304		13,672	13,672	986	
J61933-12-3	ORIX CORP COMMON STOCK	D	02/28/2011	UBS WARBURG ASIA LIMITED	570.000	62,731		41,002	56,094	(9,050)			(9,050)	(6,042)	41,002	4,529	17,200	21,729		
686688-10-2	ORMAT TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,020.000	33,345		57,143	59,752	(2,609)			(2,609)		57,143		(23,798)	(23,798)	263	
N6748L-10-2	ORTHOFIX INTERNATIONAL NV		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	46,652		38,821	38,860	(39)			(39)		38,821		7,831	7,831		
J7794L-10-8	OSAKA TITANIUM TECH CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	2,400.000	177,196		79,715	113,364	(21,439)			(21,439)	(12,210)	79,715	8,804	88,677	97,481		
671044-10-5	OSI SYSTEMS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,980.000	74,539		34,179	71,993	(37,814)			(37,814)		34,179		40,361	40,361		
689648-10-3	OTTER TAIL POWER CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,920.000	36,007		41,107	43,277	(2,169)			(2,169)		41,107		(5,101)	(5,101)	1,714	
X61161-10-9	OUTOKUMPU	D	11/15/2011	Various	15,095.000	134,618		183,856	279,982	(22,525)		89,928	(112,453)	16,328	183,856	(3,861)	(45,377)	(49,238)	4,562	
X6026E-10-0	OUTOTEC OYJ	D	11/15/2011	Various	4,217.000	186,433		127,667	260,572	(105,331)			(105,331)	(27,574)	127,667	21,262	37,503	58,765	3,886	
690370-10-1	OVERSTOCKCOM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,360.000	22,358		37,372	38,893	(1,520)			(1,520)		37,372		(15,015)	(15,015)		
690732-10-2	OWENS & MINOR, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,440.000	41,327		42,550	42,379	171			171		42,550		(1,223)	(1,223)	864	
690768-40-3	OWENS-ILLINOIS, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,760.000	60,598		115,871	115,432	439			439		115,871		(55,273)	(55,273)		
691497-30-9	OXFORD INDUSTRIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	7,937		4,709	5,634	(925)			(925)		4,709		3,228	3,228	81	
671074-10-2	OYO GEOSPACE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	820.000	85,594		20,931	81,270	(60,340)			(60,340)		20,931		64,663	64,663		
Q7161P-12-2	OZ MINERALS LTD	D	06/28/2011	Various	1,915,850.600	354,254		148,129	674,091	(409,436)			(409,436)	(45,308)	148,129	7,373	198,752	206,125	7,742	
69331C-10-8	P G & E CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,620.000	367,598		394,259	412,381	(18,122)			(18,122)		394,259		(26,661)	(26,661)	15,688	
693718-10-8	PACCAR INC		09/29/2011	Various	7,320.000	263,033		307,525	420,314	(112,790)			(112,790)		307,525		(44,491)	(44,491)	3,014	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G6842C-10-5	PACE PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	45,077.000	35,346		97,901	128,400	(20,445)			(20,445)	(10,055)	97,901	9,252	(71,806)	(62,555)	1,586	
694873-10-0	PACIFIC SUNWEAR CALIF INC		09/29/2011	Various	9,480.000	12,176		24,743	51,382	(2,196)		24,443	(26,639)		24,743		(12,567)	(12,567)		
695263-10-3	PACWEST BANCORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	19,886		26,352	29,077	(2,725)			(2,725)		26,352		(6,466)	(6,466)	41	
G68673-10-5	PADDY POWER PLC	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,289.000	111,514		68,560	93,906	(15,409)			(15,409)	(9,937)	68,560	13,279	29,675	42,954	1,620	
695459-10-7	PAETEC HLDG CORP		12/01/2011	MERGER	15,820.000	85,070		71,592	59,167	12,425			12,425		71,592		13,479	13,479		
696429-30-7	PALL CORP		09/29/2011	Various	3,140.000	158,088		113,733	155,681	(41,948)			(41,948)		113,733		44,355	44,355	949	
Q7283A-11-0	PANAUST LTD	D	06/28/2011	DIRECT	0.200				1									(1)		
698813-10-2	PAPA JOHNS INTL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,240.000	69,117		58,633	62,048	(3,415)			(3,415)		58,633		10,484	10,484		
699173-20-9	PARAMETRIC TECHNOLO		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,320.000	30,999		19,426	29,740	(10,314)			(10,314)		19,426		11,574	11,574		
699320-20-6	PARAMOUNT RESOURCES LTD	C	02/28/2011	ITG, INC CANADA	3,700.000	136,854		64,706	117,888	(46,262)			(46,262)	(6,919)	64,706	5,421	66,727	72,148		
699462-10-7	PAREXEL INTERNATIONAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,760.000	40,434		24,617	37,365	(12,748)			(12,748)		24,617		15,817	15,817		
700416-20-9	PARK ELECTROCHEMICAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	24,209		32,856	33,000	(144)			(144)		32,856		(8,646)	(8,646)	330	
700658-10-7	PARK NATIONAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	21,015		27,646	29,068	(1,422)			(1,422)		27,646		(6,631)	(6,631)	1,128	
701081-10-1	PARKER DRILLING CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,400.000	45,629		45,432	47,528	(2,096)			(2,096)		45,432		197	197		
701094-10-4	PARKER HAN NIFIN CORP COM		09/29/2011	Various	3,700.000	298,171		234,539	319,310	(84,771)			(84,771)		234,539		63,632	63,632	2,131	
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	11/10/2011	DISTRIBUTION	0.000	1,557		1,557							1,557					
70159Q-10-4	PARKWAY PROPERTIES		09/29/2011	Various	1,580.000	17,796		27,852	27,682	130			130		27,852		(10,056)	(10,056)	350	
T7S73M-10-7	PARMALAT	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	258,033.000	664,307		746,608	706,863	(20,191)			(20,191)	59,936	746,608	(12,415)	(69,886)	(82,301)	11,353	
G6852T-10-5	PARTNERRE LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,200.000	171,833		237,770	257,120	(19,350)			(19,350)		237,770		(65,937)	(65,937)	5,600	
703395-10-3	PATTERSON COS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,940.000	143,726		150,196	151,312	(1,116)			(1,116)		150,196		(6,471)	(6,471)	1,680	
703481-10-1	PATTERSON UTI ENERGY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,340.000	254,632		130,336	201,277	(70,941)			(70,941)		130,336		124,296	124,296		
704326-10-7	PAYCHEX INC		09/29/2011	Various	13,600.000	392,759		389,946	420,376	(30,430)			(30,430)		389,946		2,813	2,813	10,131	
69329Y-10-4	PDL BIOPHARMA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,420.000	8,021		8,265	8,847	(581)			(581)		8,265		(245)	(245)	639	
704549-10-4	PEABODY ENERGY		09/29/2011	Various	9,100.000	414,569		416,954	582,218	(165,264)			(165,264)		416,954		(2,385)	(2,385)	1,794	
G69651-10-0	PEARSON	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	75,658.000	1,358,057		1,084,080	1,189,012	(188,647)			(188,647)	83,715	1,084,080	(62,238)	336,216	273,978	48,615	
705560-10-0	PEET'S COFFEE & TEA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	7,800		3,896	5,844	(1,948)			(1,948)		3,896		3,904	3,904		
G8295T-21-3	PENNON GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	56,929.000	634,458		434,388	568,047	(89,176)			(89,176)	(44,483)	434,388	41,051	159,019	200,069	22,072	
70959W-10-3	PENSKE AUTO GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,500.000	70,547		50,108	60,970	(10,862)			(10,862)		50,108		20,439	20,439		
713291-10-2	PEPCO HLDG S INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	22,005		19,970	21,170	(1,200)			(1,200)		19,970		2,035	2,035	940	
713448-10-8	PEPSICO INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	33,300.000	2,082,302		2,173,817	2,175,489	(1,672)			(1,672)		2,173,817		(91,515)	(91,515)	50,283	
713831-10-5	PERICOM SEMICONDUCTOR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,600.000	70,623		107,833	105,408	2,425			2,425		107,833		(37,211)	(37,211)		
714290-10-3	PERRIGO COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,660.000	162,905		100,786	105,128	(4,341)			(4,341)		100,786		62,118	62,118	349	
E8013L-13-0	PESCANOVA SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,430.000	147,278		82,342	112,755	(18,481)			(18,481)	(11,932)	82,342	15,948	48,987	64,935	2,013	
716382-10-6	PETMED EXPRESS INC		09/29/2011	Various	3,220.000	29,180		38,157	57,348	4,556		23,747	(19,191)		38,157		(8,977)	(8,977)	1,208	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Y6883Q-10-4	PETROCHINA CO 'H'CNY1	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	548,000.000	735,794		657,721	716,302	(60,596)			(60,596)	2,016	657,721	(3,231)	81,304	78,073		
G7052T-10-1	PETROFAC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	27,619.000	624,005		480,635	683,370	(173,499)			(173,499)	(29,236)	480,635	44,624	98,745	143,370		
716495-10-6	PETROHAWK ENERGY CORP		08/25/2011	MERGER	36,393.000	1,410,229		723,927	664,172	59,755			59,755		723,927		686,302	686,302		
G7053A-10-1	PETROPAVLOVSK PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	15,197.000	170,180		269,616	271,053	19,788			19,788	(21,226)	269,616	25,479	(124,915)	(99,436)	2,961	
716768-10-6	PETSMART INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,660.000	311,673		228,322	305,021	(76,700)			(76,700)		228,322		83,352	83,352	958	
F72313-11-1	PEUGEOT SA EUR1	D	11/15/2011	Various	13,228.000	314,687		497,912	502,195	(62,458)			(62,458)	58,176	497,912	(32,755)	(150,470)	(183,226)	18,159	
717081-10-3	PFIZER INC		09/29/2011	Various	226,880.000	4,157,185		3,872,842	3,972,669	(99,827)			(99,827)		3,872,842		284,343	284,343	95,384	
D60638-13-3	PFLEIDERER AG	D	02/28/2011	Various	10,761.000	22,506		48,677	34,943	17,431			17,431	(3,698)	48,677	7,585	(33,756)	(26,171)		
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		12/05/2011	Various	11,660.000	376,493		294,396	316,452	(22,056)			(22,056)		294,396		82,097	82,097	5,247	
71715N-10-6	PHARMASSET INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	30,745		5,898	8,682	(2,784)			(2,784)		5,898		24,847	24,847		
71714F-10-4	PHARMERICA CORP		09/29/2011	Various	3,900.000	51,705		43,925	44,655	(730)			(730)		43,925		7,779	7,779		
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	11/15/2011	Various	93,264.000	1,850,711		2,642,055	2,856,508	(514,470)			(514,470)	300,016	2,642,055	(141,642)	(649,702)	(791,344)	88,179	
71902E-10-9	PHOENIX COMPANIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	32,000.000	39,692		81,527	81,280	247			247		81,527		(41,835)	(41,835)		
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		03/25/2011	DISTRIBUTION	0.000	1,221		1,221							1,221					
720279-10-8	PIER 1, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,940.000	29,836		24,052	30,870	(6,818)			(6,818)		24,052		5,784	5,784		
Y69790-10-6	PING AN INSURANCE GROUP CO-H	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	69,500.000	707,127		567,501	777,011	(211,791)			(211,791)	2,281	567,501	(2,856)	142,482	139,626		
72346Q-10-4	PINNACLE FINANCIAL PARTNERS		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,320.000	66,301		49,202	58,666	(9,463)			(9,463)		49,202		17,099	17,099		
723484-10-1	PINNACLE WEST CAPITAL CORP		09/29/2011	Various	7,500.000	320,528		297,426	310,875	(13,449)			(13,449)		297,426		23,102	23,102	9,986	
723655-10-6	PIONEER DRILLING CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,820.000	31,942		17,274	24,844	(7,570)			(7,570)		17,274		14,668	14,668		
723787-10-7	PIONEER NA T RES CO COM		09/29/2011	Various	7,540.000	636,998		437,265	654,623	(217,358)			(217,358)		437,265		199,733	199,733	317	
724078-10-0	PIPER JAFFRAY COS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,360.000	54,300		45,346	47,614	(2,267)			(2,267)		45,346		8,954	8,954		
X06397-14-9	PIRAEUS BANK SA RIGHTS	D	01/21/2011	ITG Inc.	24,732.000	41,068		51,851							51,851	6,624	(17,406)	(10,783)		
T76434-19-9	PIRELLI & CO ORD	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	27,252.000	279,371		178,043	220,323	(67,804)			(67,804)	25,523	178,043	(7,738)	109,066	101,328	5,403	
724479-10-0	PITNEY BOWES INC		09/29/2011	Various	5,500.000	127,796		115,136	132,990	(17,854)			(17,854)		115,136		12,660	12,660	3,204	
726505-10-0	PLAINS EXPLORATION AND PRODUCT		02/25/2011	CREDIT SUISSE INTERNATIONAL	140.000	5,257		3,386	4,500	(1,114)			(1,114)		3,386		1,871	1,871		
729132-10-0	PLEXUS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	20,502		24,493	27,227	(2,734)			(2,734)		24,493		(3,991)	(3,991)		
729251-10-8	PLUM CREEK TIMBER CO INC COM		09/29/2011	Various	2,500.000	91,507		90,914	93,625	(2,711)			(2,711)		90,914		593	593	2,680	
69344F-10-6	PMC - SIERRA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	3,598		4,731	4,982	(252)			(252)		4,731		(1,132)	(1,132)		
693475-10-5	PNC FINL SVCS GROUP INC		09/29/2011	Various	11,420.000	586,899		636,020	693,422	(57,403)			(57,403)		636,020		(49,121)	(49,121)	7,722	
69349H-10-7	PNM RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,160.000	69,314		50,522	54,163	(3,642)			(3,642)		50,522		18,792	18,792	1,560	
X59381-10-7	POHJOLA BANK A	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	20,079.000	198,982		234,228	240,681	(34,334)			(34,334)	27,881	234,228	(17,094)	(18,152)	(35,246)	9,883	
73179P-10-6	POLYONE CORPORATION		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,340.000	18,498		8,975	16,737	(7,762)			(7,762)		8,975		9,524	9,524		
73179V-10-3	POLYPORE INTERNATIONAL INC		09/29/2011	Various	1,920.000	114,289		25,405	78,202	(52,797)			(52,797)		25,405		88,885	88,885		
73278L-10-5	POOL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	13,989		12,731							12,731		1,258	1,258	146	
733174-10-6	POPULAR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,160.000	7,731		15,319	16,202	(883)			(883)		15,319		(7,588)	(7,588)		
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE	D	11/15/2011	Various	12,139.000	461,450		514,416						44,231	514,416	(37,257)	(15,709)	(52,966)	2,963	

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
D6240C-14-8	PORSCHE AUTOMOBIL RIGHTS	D	04/06/2011	MERRILL LYNCH INTERNATIONAL	5,628.000	47,737		66,070							66,070	(3,768)	(14,565)	(18,334)		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,440.000	34,105		27,885	31,248	(3,363)			(3,363)		27,885		6,220	6,220	1,512	
X6769Q-10-4	PORTUGAL TELECOM SGPS SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	51,289.000	439,994		622,247	574,348	(18,635)			(18,635)	66,534	622,247	(26,860)	(155,393)	(182,253)	76,587	
737464-10-7	POST PROPERTIES, INC.		12/29/2011	Various	5,360.000	209,949		93,851	194,568	(101,428)			(101,428)		93,851		116,098	116,098	(4,152)	
N7203C-10-8	POSTNL	D	11/15/2011	Various	33,136.000	676,234		797,766	874,529	1,644		179,715	(178,071)	101,308	797,766	(14,439)	(107,092)	(121,531)	20,068	
737630-10-3	POTLATCH CORP.		12/13/2011	DISTRIBUTION	0.000	3,511		3,511							3,511					
739276-10-3	POWER INTEGRATIONS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	960.000	30,215		32,894	38,534	(5,640)			(5,640)		32,894		(2,680)	(2,680)	144	
73930R-10-2	POWER-ONE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,920.000	26,487		7,019	29,784	(22,765)			(22,765)		7,019		19,468	19,468		
73935L-10-0	POWERSHARES INDIA PROTFOLIO ETF	R	03/01/2011	Various	464,441.000	10,180,123		8,327,176	11,806,090	(3,478,915)			(3,478,915)		8,327,176		1,852,948	1,852,948		
693506-10-7	PPG INDUSTRIES INC		09/29/2011	Various	2,580.000	193,749		169,459	216,901	(47,442)			(47,442)		169,459		24,290	24,290	3,836	
69351T-10-6	PPL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,720.000	98,328		94,174	97,910	(3,736)			(3,736)		85,167		13,161	13,161	3,906	
69351T-60-1	PPL CORPORATION		03/29/2011	GOLDMAN, SACHS & CO.	70,000.000	3,618,894		3,612,500			(9,008)		(9,008)		3,596,484		22,410	22,410	166,250	
F7269R-10-5	PPR	D	11/15/2011	Various	7,159.000	1,104,380		891,078	1,138,430	(379,234)			(379,234)	131,882	891,078	(58,143)	271,446	213,303	30,108	
D6174B-10-8	PRAKTIKER BAU- UND HEIMWERKERMAERKTE AG	D	11/15/2011	Various	8,184.000	28,767		46,631	84,964	(15,650)		13,693	(29,342)	(8,991)	46,631	8,243	(26,108)	(17,865)	1,168	
74005P-10-4	PRAXAIR INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,320.000	790,651		726,159	794,310	(68,152)			(68,152)		726,159		64,492	64,492	12,480	
740065-10-7	PRE PAID LEGAL SERVICES, INC.		06/30/2011	MERGER	880.000	58,520		40,003	53,020	(13,017)			(13,017)		40,003		18,517	18,517		
740189-10-5	PRECISION CASTPARTS CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,540.000	408,999		315,281	353,593	(38,313)			(38,313)		315,281		93,718	93,718	305	
T7630K-10-7	PRELIOS SPA EUR	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	27,252.000	20,366		11,617	16,242	(6,507)			(6,507)	1,882	11,617	(857)	9,606	8,749	(373)	
G33292-10-6	PREMIER FARNELL PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	75,417.000	210,857		238,287	337,343	(72,639)			(72,639)	(26,417)	238,287	22,519	(49,949)	(27,430)	12,504	
G72186-10-2	PREMIER FOODS PLC	D	11/30/2011	Various	561,741.000	162,080		131,192	168,854	6,658		31,097	(24,439)	(13,223)	131,192	15,830	15,058	30,888		
G7216B-17-8	PREMIER OIL PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	84,676.000	483,928		505,558	643,585	(114,951)			(114,951)	(23,076)	505,558	17,762	(39,392)	(21,630)		
740585-10-4	PREMIERE GLOBAL SERVICES INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,680.000	24,020		26,054	25,024	1,030			1,030		26,054		(2,035)	(2,035)		
741503-40-3	PRICELINE.COM		09/29/2011	Various	1,440.000	678,578		428,575	575,352	(146,777)			(146,777)		428,575		250,003	250,003		
741511-10-9	PRICESMART INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,140.000	40,649		21,749	43,354	(21,606)			(21,606)		21,749		18,901	18,901	342	
74153Q-10-2	PRIDE INTL		06/07/2011	Various	21,460.000	891,168		593,864	708,180	(114,316)			(114,316)		593,864		297,304	297,304		
741917-10-8	PRIME HOSPITALITY		08/11/2011	DISTRIBUTION	0.000	435											435	435		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,520.000	85,054		57,597	82,051	(24,454)			(24,454)		57,597		27,457	27,457		
74267C-10-6	PROASSURANCE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	58,407		43,305	49,692	(6,387)			(6,387)		43,305		15,103	15,103	205	
742718-10-9	PROCTER & GAMBLE CO		09/29/2011	Various	67,040.000	4,239,587		4,013,309	4,312,683	(299,374)			(299,374)		4,013,309		226,278	226,278	72,494	
743263-10-5	PROGRESS ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,880.000	513,965		423,864	429,582	(5,719)			(5,719)		423,864		90,101	90,101	18,377	
743312-10-0	PROGRESS SOFTWARE CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,660.000	195,382		105,799	187,901	(82,101)			(82,101)		105,799		89,583	89,583		
743315-10-3	PROGRESSIVE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	23,620.000	422,861		482,724	469,329	13,395			13,395		482,724		(59,864)	(59,864)	9,417	
74339G-10-1	PROGRESSIVE WASTE SOLUTIONS LTD	C	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,263.000	47,862		45,401	55,056	(6,452)			(6,452)	(3,202)	45,401	841	1,620	2,461	1,000	
743410-10-2	PROLOGIS SH BEN IN		06/03/2011	Various	67,100.000	1,024,888		824,683	968,924	(144,241)			(144,241)		824,683		200,204	200,204	14,245	
74340W-10-3	PROLOGIS INC		06/15/2011	Various	13,820.490	489,916		334,481	438,232	(103,768)			(103,768)		334,481		155,435	155,435	7,257	
E8183K-10-2	PROMOTORA DE INFORMACIONES SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	22,715.000	46,601		47,173	46,290	5,781			5,781	(4,898)	47,173	9,137	(9,708)	(572)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
E83453-16-2	PROSEGUR CIA DE SEGURIDAD SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,036.000	138,910		144,984	170,923	(13,995)			(13,995)	(11,943)	144,984	20,655	(26,729)	(6,074)	2,462	
D6216S-10-1	PROSIEBENSAT.1 MEDIA AG	D	11/15/2011	Various	7,204.000	154,213		100,202	217,180	(93,996)			(93,996)	(22,982)	100,202	17,113	36,897	54,010	7,584	
743674-10-3	PROTECTIVE LIFE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	8,864		13,138	14,918	(1,781)			(1,781)		13,138		(4,273)	(4,273)	258	
G72783-17-1	PROVIDENT FINANCIAL LTD	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	12,044.000	189,604		159,205	164,117	(5,239)			(5,239)	327	159,205	1,080	29,319	30,399	12,500	
74386T-10-5	PROVIDENT FINANCIAL SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,780.000	19,873		19,480	26,931	(7,452)			(7,452)		19,480		393	393	623	
G72899-10-0	PRUDENTIAL CORP	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	257,167.000	2,513,327		2,671,339	2,678,322	(174,686)			(174,686)	167,702	2,671,339	(133,967)	(24,045)	(158,012)	104,070	
744320-10-2	PRUDENTIAL FINL INC		09/29/2011	Various	10,880.000	555,136		605,706	638,765	(33,059)			(33,059)		605,706		(50,570)	(50,570)		
T7630L-10-5	PRYSMIAN	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	15,094.000	277,792		213,881	257,171	(16,076)			(16,076)	(27,214)	213,881	41,425	22,487	63,911	3,100	
69360J-10-7	PS BUSINESS PKS INC CALIF COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	11,020		11,868	12,258	(391)			(391)		11,868		(847)	(847)	290	
H64687-12-4	PSP SWISS PROPERTY	D	06/24/2011	DISTRIBUTION	0.000	15,872		15,872							15,872					
X7023M-10-3	PUBLIC POWER CORP	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	9,614.000	117,390		137,044	137,980	13,665			13,665	(14,601)	137,044	26,543	(46,197)	(19,654)	8,384	
74460D-10-9	PUBLIC STORAGE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,520.000	286,431		248,072	255,578	(7,507)			(7,507)		248,072		38,359	38,359	6,804	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,080.000	206,338		189,839	193,405	(3,566)			(3,566)		189,839		16,499	16,499	6,247	
F7607Z-16-5	PUBLICIS GROUPE	D	11/15/2011	Various	12,556.000	590,160		510,982	654,369	(219,192)			(219,192)	75,805	510,982	(33,289)	112,466	79,177	10,775	
D62318-14-8	PUMA SE	D	11/15/2011	Various	241.000	75,761		84,194	79,546	(4,573)			(4,573)	9,221	84,194	(7,845)	(588)	(8,433)	461	
G73003-10-8	PUNCH TAVERNS ORD SHS GBP0.0004786	D	11/30/2011	Various	126,151.000	113,830		112,745	147,511	(23,215)			(23,215)	(11,551)	112,745	2,149	(1,064)	1,085		
693656-10-0	PVH CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	300.000	18,719		18,513	18,903	(390)			(390)		18,513		206	206	34	
G6850S-10-9	PZ CUSSONS PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	88,346.000	490,580		413,923	551,921	(104,470)			(104,470)	(33,528)	413,923	28,632	48,025	76,657	9,153	
74733V-10-0	QEP RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	38,851		42,507	50,834	(8,327)			(8,327)		42,507		(3,657)	(3,657)	84	
N72482-10-7	QIAGEN	D	11/15/2011	Various	15,337.000	217,882		347,151	302,301	9,831			9,831	35,019	347,151	(31,560)	(97,708)	(129,269)		
74733T-10-5	QLIK TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	30,843		32,687	35,102	(2,415)			(2,415)		32,687		(1,843)	(1,843)		
747525-10-3	QUALCOMM INC		09/29/2011	Various	43,900.000	2,420,607		1,668,415	2,172,611	(504,196)			(504,196)		1,668,415		752,192	752,192	16,640	
747582-10-4	QUALITY SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	320.000	31,024		19,735	11,171	(1,304)	9,867		8,564		19,735		11,290	11,290	432	
74762E-10-2	QUANTA SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,980.000	37,679		40,052	39,442	611			611		40,052		(2,373)	(2,373)		
74834L-10-0	QUEST DIAGNOSTICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,720.000	287,093		305,585	308,708	(3,123)			(3,123)		305,585		(18,492)	(18,492)	1,716	
748356-10-2	QUESTAR CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	20,140.000	354,383		240,811	350,637	(109,827)			(109,827)		240,811		113,572	113,572		
74835Y-10-1	QUESTCOR PHARMACEUTICALS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	3,275		668	1,768	(1,099)			(1,099)		668		2,606	2,606		
74836K-10-0	QUESTERRE ENERGY CORP	C	02/28/2011	ITG, INC CANADA	17,000.000	28,520		35,050	35,050	2,057			2,057	(2,057)	35,050	2,936	(9,467)	(6,530)		
74837R-10-4	QUICKSILVER RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,440.000	35,176		54,850	65,446	(10,595)			(10,595)		54,850		(19,675)	(19,675)		
74838J-10-1	QUIDEL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,660.000	42,601		34,598	38,437	(3,839)			(3,839)		34,598		8,003	8,003		
G73282-10-8	QUINTAIN ESTATES AND DEVELOPMENT	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	237,411.000	132,261		133,237	155,461	(18,370)			(18,370)	(3,854)	133,237	5,040	(6,016)	(976)		
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		06/14/2011	Various	191,360.000	1,341,297		1,151,815	1,456,250	(304,435)			(304,435)		1,151,815		189,483	189,483	15,309	
750086-10-0	RACKSPACE HOSTING INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,260.000	46,594		22,172	39,577	(17,405)			(17,405)		22,172		24,422	24,422		
75025N-10-2	RADIANT SYSTEMS INC		08/24/2011	MERGER	6,360.000	178,080		108,182	124,465	(16,283)			(16,283)		108,182		69,898	69,898		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
750438-10-3	RADIOSHACK CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	11,245		16,851	17,011	(160)			(160)		16,851		(5,606)	(5,606)		
Y7343V-14-7	RAFFLES EDUCATION CORP LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	333,000.000	68,199		70,107	66,167	10,212			10,212	(6,273)	70,107	8,098	(10,005)	(1,908)		
A7111G-10-4	RAIFFEISEN BANK INTERNATIONAL	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	5,736.000	169,070		272,003	314,268	(78,669)			(78,669)	36,405	272,003	(19,678)	(83,256)	(102,934)	6,555	
X71578-11-0	RAISIO PLC	D	11/16/2011	Various	54,736.000	187,308		184,891	205,535	(12,319)			(12,319)	(8,326)	184,891	15,399	(12,981)	2,417	6,616	
751028-10-1	RALCORP HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,360.000	153,635		131,570	153,424	(21,854)			(21,854)		131,570		22,065	22,065		
751212-10-1	RALPH LAUREN CORP		09/29/2011	Various	3,120.000	407,024		274,192	346,070	(71,878)			(71,878)		274,192		132,831	132,831	1,020	
750917-10-6	RAMBUS INC		09/29/2011	Various	2,160.000	30,409		31,709	44,237	(982)		11,546	(12,528)		31,709		(1,299)	(1,299)		
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		12/16/2011	Various	2,980.000	40,602		26,163	37,101	(12,026)			(12,026)		26,163		14,438	14,438	1	
X7193Q-13-2	RAMIRENT OYJ	D	11/15/2011	Various	7,715.000	62,107		63,819	101,550	(26,984)			(26,984)	(10,746)	63,819	10,969	(12,681)	(1,712)	2,400	
G73740-11-3	RANDGOLD RESOURCES	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	9,537.000	1,001,448		800,221	784,342	(27,557)			(27,557)	43,437	800,221	(33,955)	235,182	201,227	1,922	
N7291Y-13-7	RANDSTAD HOLDING N COMMON STOCK	D	11/15/2011	Various	10,382.000	328,343		471,805	548,006	(139,683)			(139,683)	63,482	471,805	(30,688)	(112,773)	(143,462)	15,158	
75281A-10-9	RANGE RESOURCES CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	123,926		86,961	94,458	(7,497)			(7,497)		86,961		36,965	36,965	252	
X72559-10-1	RAUTARUUKKI	D	11/15/2011	Various	6,446.000	81,174		100,147	150,828	(26,124)		42,031	(68,155)	17,473	100,147	(5,504)	(13,468)	(18,972)	4,711	
754907-10-3	RAYONIER INC		12/14/2011	Various	5,820.000	350,120		275,669	297,263	(29,779)	7,592		(22,188)		275,669		74,451	74,451		
755111-50-7	RAYTHEON COMPANY		09/29/2011	Various	13,740.000	625,263		630,002	636,712	(6,709)			(6,709)		630,002		(4,739)	(4,739)	11,878	
749388-10-4	RC2 CORP		04/29/2011	MERGER	3,040.000	84,816		58,221	66,181	(7,960)			(7,960)		58,221		26,595	26,595		
75604L-10-5	REALD INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	577		1,576	1,555	21			21		1,576		(999)	(999)		
75605L-70-8	REALNETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,950.000	33,518		51,508	66,360	(14,852)			(14,852)		51,508		(17,990)	(17,990)	15,800	
756109-10-4	REALTY INCOME CORP		12/28/2011	DISTRIBUTION	0.000	9,245		4,683							4,683		4,562	4,562		
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	11/30/2011	Various	97,498.000	4,915,683		4,710,771	5,358,285	(1,610,132)			(1,610,132)	962,617	4,710,771	(630,368)	835,280	204,912	178,923	
B70161-10-2	RECTICEL SA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	5,349.000	52,268		52,911	56,683	2,227			2,227	(5,998)	52,911	8,245	(8,889)	(644)		
756577-10-2	RED HAT INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,720.000	162,717		115,740	169,818	(54,078)			(54,078)		115,740		46,978	46,978		
G7455X-10-5	REDROW PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	47,490.000	83,342		81,587	100,400	(10,951)			(10,951)	(7,862)	81,587	7,710	(5,956)	1,755		
758075-40-2	REDWOOD TRUST INC		12/13/2011	Various	160.000	8,199		8,622	2,389	(68)			(68)		8,622		(422)	(422)	77	
G74570-12-1	REED ELSEVIER (GB)	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	115,282.000	942,767		922,420	973,265	(119,369)			(119,369)	68,524	922,420	(52,830)	73,177	20,346	38,737	
N73430-11-3	REED ELSEVIER (NL)	D	11/15/2011	Various	58,175.000	684,570		711,244	719,637	(91,758)			(91,758)	83,365	711,244	(45,679)	19,004	(26,675)	29,195	
758750-10-3	REGAL BELOIT CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	480.000	34,122		23,188	32,045	(8,856)			(8,856)		23,188		10,934	10,934	82	
758849-10-3	REGENCY CENTERS CORPORATION		03/25/2011	DISTRIBUTION	0.000	16,878		11,406							11,406		5,472	5,472		
75886F-10-7	REGENERON PHARMACEUTICALS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,280.000	46,795		24,425	42,022	(17,597)			(17,597)		24,425		22,370	22,370		
7591EP-10-0	REGIONS FINANCIAL CORP		09/29/2011	Various	18,000.000	89,129		114,010	126,000	(11,990)			(11,990)		114,010		(24,882)	(24,882)	347	
G7477W-10-1	REGUS GROUP PLC	D	11/30/2011	Various	61,198.000	82,585		72,331	82,341	(3,563)			(3,563)	(6,448)	72,331	8,740	1,515	10,254	2,235	
759148-10-9	REHABCARE GROUP INC		06/03/2011	Various	4,700.000	176,513		98,259	111,390	(13,131)			(13,131)		98,259		78,254	78,254	267	
F7725A-10-0	REMY COINTREAU SA	D	11/15/2011	Various	5,071.000	421,905		282,550	358,812	(49,231)			(49,231)	(27,030)	282,550	34,484	104,870	139,355	13,093	
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		09/29/2011	Various	7,820.000	522,992		436,951	498,056	(61,105)			(61,105)		436,951		86,041	86,041	374	
F77098-10-5	RENAULT SA COMMON STOCK	D	11/15/2011	Various	18,216.000	718,952		920,985	1,058,886	(260,565)			(260,565)	122,665	920,985	(59,996)	(142,037)	(202,033)	6,587	
G75006-11-7	RENISHAW PLC	D	11/30/2011	Various	9,484.000	206,025		94,040	181,873	(73,590)			(73,590)	(14,242)	94,040	11,344	100,641	111,985	1,584	
76009N-10-0	RENT-A-CENTER INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,980.000	96,462		60,196	96,194	(35,998)			(35,998)		60,196		36,266	36,266	179	
G7494G-10-5	RENTOKIL INITIAL ORD GBP0.01	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	211,417.000	216,512		354,014	319,400	59,625			59,625	(25,012)	354,014	33,455	(170,956)	(137,501)		
E8471S-13-0	REPSOL YPF SA EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	65,013.000	2,035,317		1,592,622	1,811,395	(256,840)			(256,840)	38,067	1,592,622	64,718	377,977	442,695	80,371	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
760759-10-0	REPUBLIC S VCS INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,960.000	278,698		299,336	297,406	1,930			1,930		299,336		(20,638)	(20,638)	8,167	
760975-10-2	RESEARCH IN MOTION	C	02/28/2011	ITG, INC CANADA	400.000	26,470		19,663	23,361	(2,065)			(2,065)	(1,633)	19,663	1,904	4,902	6,807		
G7521S-12-2	RESOLUTION LTD	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	133,064.000	502,175		487,786	485,661	(858)			(858)	2,983	487,786	1,319	13,070	14,389	40,811	
76120W-30-2	RESOURCE CAPITAL CORP		12/28/2011	DISTRIBUTION	0.000	179		92							92		88	88		
76122Q-10-5	RESOURCES CONNECTION INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	900.000	16,440		12,384	16,731	(4,347)			(4,347)		12,384		4,056	4,056	36	
76128Y-10-2	RETAIL VENTURES		05/26/2011	Various	4,940.000	88,952		36,317	80,522	(44,205)			(44,205)		36,317		52,635	52,635		
G1274K-11-3	REXAM ORD GBX64.285714	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	104,050.000	557,938		512,075	539,717	(42,961)			(42,961)	15,319	512,075	(8,961)	54,823	45,862	21,231	
D65111-10-2	RHEINMETALL AG	D	11/15/2011	Various	3,822.000	220,414		230,820	305,268	(54,047)			(54,047)	(20,401)	230,820	24,641	(35,047)	(10,406)	5,995	
A65231-10-1	RHI AG	D	11/15/2011	Various	4,296.000	94,300		98,065	169,210	(53,238)			(53,238)	(17,906)	98,065	16,333	(20,098)	(3,765)	2,294	
B70883-10-1	RHJ INTERNATIONAL	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	9,808.000	51,480		74,054	81,260	1,393			1,393	(8,599)	74,054	11,642	(34,216)	(22,574)		
F7813K-52-3	RHODIA SA	D	09/13/2011	Various	6,588.000	293,335		101,640	217,889	(93,192)			(93,192)	(23,057)	101,640	18,530	173,166	191,695	4,033	
D6530N-11-9	RHOEN KLINIKUM AG	D	11/15/2011	Various	13,454.000	291,552		292,764	294,761	14,786			14,786	(16,783)	292,764	31,550	(32,761)	(1,212)	5,319	
H68745-20-9	RIETER HOLDING AG	D	05/16/2011	DISTRIBUTION	0.000	25,677		25,677							25,677					
G75657-10-9	RIGHTMOVE PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	17,893.000	353,791		203,434	217,316	(9,117)			(9,117)	(4,765)	203,434	6,097	144,260	150,358	4,627	
76657R-10-6	RIGHTNOW TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	8,150		3,672	5,681	(2,009)			(2,009)		3,672		4,478	4,478		
G75754-10-4	RIO TINTO CMN STK	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	133,600.000	6,807,264		7,616,832	9,345,126	(2,787,388)			(2,787,388)	1,059,093	7,616,832	(691,588)	(117,980)	(809,568)	154,587	
767754-10-4	RITE AID CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	38,760.000	48,856		35,489	34,233	1,256			1,256		35,489		13,367	13,367		
768573-10-7	RIVERBDE TECHNOLOGYH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	440.000	8,993		6,411	15,475	(9,064)			(9,064)		6,411		2,582	2,582		
Q8202C-10-4	RIVERSDALE MINING LTD	D	04/28/2011	MERGER	11,643.000	200,832		90,644	202,443	(71,205)			(71,205)	(40,595)	90,644	25,241	84,947	110,188		
770196-10-3	ROBBINS & MEYERS INC		02/25/2011	Various	1,260.720	51,875		29,077	45,083	(16,036)			(16,036)		29,077		22,798	22,798	57	
770323-10-3	ROBERT HALF INTL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,840.000	170,423		214,596	239,904	(25,308)			(25,308)		214,596		(44,174)	(44,174)	3,293	
G7608U-10-7	ROBERT WISEMAN DAIRIES PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	14,461.000	56,666		100,751	77,276	29,526			29,526	(6,051)	100,751	9,521	(53,607)	(44,086)	4,141	
772739-20-7	ROCK TENN CO.		09/29/2011	Various	4,000.000	201,454		204,339	215,800	(11,461)			(11,461)		204,339		(2,885)	(2,885)	2,400	
G7609W-10-2	ROCKHOPPER EXPLORATION PLC	D	11/30/2011	Various	29,596.000	115,792		89,074	169,575	(24,420)		56,420	(80,839)	338	89,074	604	26,114	26,718		
773903-10-9	ROCKWELL AUTOMATION INC		09/29/2011	Various	6,180.000	508,110		319,269	443,168	(123,899)			(123,899)		319,269		188,841	188,841	3,124	
774341-10-1	ROCKWELL COLLINS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,960.000	264,434		287,826	288,970	(1,143)			(1,143)		287,826		(23,392)	(23,392)	3,571	
774415-10-3	ROCKWOOD HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,420.000	64,215		27,482	55,550	(28,068)			(28,068)		27,482		36,732	36,732		
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	800.000	30,641		20,446	28,352	(7,906)			(7,906)		20,446		10,195	10,195		
775133-10-1	ROGERS CORP		09/29/2011	Various	1,420.000	63,451		43,793	54,315	(10,522)			(10,522)		43,793		19,658	19,658		
775711-10-4	ROLLINS, INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,840.000	151,430		99,618	154,840	(55,222)			(55,222)		99,618		51,812	51,812	549	
MM0002-FY-4	ROLLS ROYCE C SHARES	D	07/05/2011	REDEMPTION	18,120,672.000	29,110		1,524							1,524	(57)	27,643	27,586		
G76311-26-8	ROLLS ROYCE GROUP C SHARES	D	01/05/2011	REDEMPTION	12,080,448.000	18,739											18,739	18,739		
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	11/30/2011	Various	188,757.000	2,151,933		1,531,566	1,833,421	(430,940)			(430,940)	129,085	1,531,566	(86,823)	707,190	620,368		
776696-10-6	ROPER CORP.		09/29/2011	Various	2,820.000	208,541		171,487	215,533	(44,046)			(44,046)		171,487		37,054	37,054	803	
777779-30-7	ROSETTA RESOURCES INC		09/29/2011	Various	1,240.000	49,343		20,902	46,674	(25,771)			(25,771)		20,902		28,441	28,441		
777780-10-7	ROSETTA STONE INC		09/29/2011	Various	1,420.000	13,042		18,758	30,132	4,425		15,799	(11,374)		18,758		(5,716)	(5,716)		
778296-10-3	ROSS STORES, INC.		09/29/2011	Various	3,620.000	262,049		192,991	137,885	(23,121)	78,227		55,106		192,991		69,058	69,058	946	
G76717-12-6	ROTORK PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	5,228.000	146,513		99,024	148,999	(38,307)			(38,307)	(11,668)	99,024	9,358	38,131	47,489	4,760	
779376-10-2	ROVI CORP		09/29/2011	Various	1,260.000	54,868		45,876	78,133	(32,256)			(32,256)		45,876		8,992	8,992		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
779382-10-0	ROWAN COMPANIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,160.000	133,498		107,118	145,226	(38,108)			(38,108)		107,118		26,380	26,380		
G76891-11-1	ROYAL BANK OF SCO CMN STK	D	11/30/2011	Various	1,693,325.000	606,277		1,045,475	1,031,472	(48,148)			(48,148)	62,151	1,045,475	(48,331)	(390,866)	(439,197)		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		09/29/2011	Various	11,660.000	484,396		301,818	548,020	(246,202)			(246,202)		301,818		182,578	182,578	146	
780257-80-4	ROYAL DUTCH PETROLEUM CO.	F	07/27/2011	DISTRIBUTION	0.000	274											274	274		
780257-9A-1	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	11/30/2011	Various	81,723.000	2,300,260		2,082,925	2,335,395	(1,180,918)			(1,180,918)	928,448	2,082,925	(313,044)	530,379	217,335	130,845	
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	11/30/2011	Various	247,453.000	8,496,228		7,572,255	8,159,698	(1,148,717)			(1,148,717)	561,273	7,572,255	(234,626)	1,158,600	923,974	356,352	
G7690A-10-0	ROYAL DUTCH SHELL COMMON STOCK	D	11/18/2011	Various	243,621.000	8,193,908		6,270,145	8,050,924	(2,079,569)			(2,079,569)	298,790	6,270,145	302,844	1,620,920	1,923,764	385,926	
K1171Y-10-4	ROYAL UNIBREW A/S	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	10.000	648		332	595	(202)			(202)	(62)	332	51	266	317		
749660-10-6	RPC INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,740.000	32,344		12,472	31,529	(19,056)			(19,056)		12,472		19,871	19,871	122	
G7705H-11-6	RSA INSURANCE GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	207,698.000	351,601		355,477	405,422	(100,224)			(100,224)	50,279	355,477	(35,642)	31,765	(3,876)	30,157	
74972L-10-2	RSC HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,300.000	17,666		9,439	12,662	(3,223)			(3,223)		9,439		8,227	8,227		
74973W-10-7	RTI INTERNATIONAL METALS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	29,382		31,179	33,455	(2,277)			(2,277)		31,179		(1,796)	(1,796)		
78112T-10-7	RUBICON TECHNOLOGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,080.000	33,653		58,235	64,926	(6,692)			(6,692)		58,235		(24,581)	(24,581)		
781182-10-0	RUBY TUESDAY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	5,285		7,827	9,403	(1,576)			(1,576)		7,827		(2,542)	(2,542)		
781258-10-8	RUDDICK		02/25/2011	CREDIT SUISSE INTERNATIONAL	120.000	4,381		3,421	4,421	(1,000)			(1,000)		3,421		960	960	16	
781270-10-3	RUDOLPH TECHNOLOGIES		09/29/2011	Various	12,280.000	94,669		103,790	101,064	2,726			2,726		103,790		(9,121)	(9,121)		
D6629K-10-9	RWE AG (NEU) CMN STK	D	11/15/2011	Various	38,331.000	1,503,963		2,125,331	2,561,615	651,524		1,218,938	(567,414)	131,130	2,125,331	(5,159)	(616,209)	(621,368)	162,786	
D6629K-11-7	RWE AG-NON VTG PFD	D	11/15/2011	Various	4,380.000	155,790		223,548	277,961	56,042		141,656	(85,614)	31,201	223,548	(13,895)	(53,863)	(67,758)	18,762	
784117-10-3	S E I CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,120.000	49,182		60,460	74,225	(13,765)			(13,765)		60,460		(11,277)	(11,277)	374	
A5030U-10-5	S IMMO AG	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	11,939.000	65,640		67,071	84,238	(8,253)			(8,253)	(8,914)	67,071	10,544	(11,975)	(1,431)		
783859-10-1	S T BANCORP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,660.000	81,060		50,033	82,679	(32,646)			(32,646)		50,033		31,028	31,028	549	
78463B-10-1	S1 CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,580.000	95,616		65,068	73,002	(7,934)			(7,934)		65,068		30,548	30,548		
F18060-10-7	SA DES CIMENTS VICAT	D	11/15/2011	Various	1,783.000	108,204		127,738	148,915	(11,694)			(11,694)	(9,483)	127,738	13,747	(33,281)	(19,534)	3,207	
E6038H-11-8	SACYR VALLEHERMOSO	D	08/01/2011	Various	11,013.000	91,812		54,917	69,905	(23,086)			(23,086)	8,098	54,917	(2,358)	39,254	36,896	1,321	
E6038H-25-8	SACYR VALLEHERMOSO SA RIGHTS	D	02/10/2011	MERRILL LYNCH INTERNATIONAL	11,013.000	609		424							424	(33)	219	185		
78648T-10-0	SAFETY INS GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	940.000	44,747		31,511	44,716	(13,205)			(13,205)		31,511		13,235	13,235	470	
786514-20-8	SAFEWAY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,520.000	110,261		137,176	146,635	(9,459)			(9,459)		137,176		(26,915)	(26,915)	3,456	
F4035A-55-7	SAFRAN	D	11/15/2011	Various	17,523.000	574,564		320,253	620,528	(372,158)			(372,158)	71,884	320,253	(20,845)	275,156	254,311	11,031	
F7758P-10-7	SAFT GROUPE SA	D	11/15/2011	Various	3,211.000	97,698		95,727	118,214	(9,978)			(9,978)	(12,509)	95,727	17,169	(15,198)	1,971	2,729	
G7771K-13-4	SAGE GROUP (THE)	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	108,859.000	490,419		427,841	464,017	(60,042)			(60,042)	23,866	427,841	(16,099)	78,678	62,578	13,874	
78390X-10-1	SAIC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,680.000	165,302		227,327	216,965	10,362			10,362		227,327		(62,025)	(62,025)		
G77732-17-3	SAINSBURY(J) ORD GBP0.25	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	245,475.000	1,157,418		1,357,471	1,440,165	(151,182)			(151,182)	68,488	1,357,471	(51,848)	(148,205)	(200,053)	59,185	
T82000-11-7	SAIPEM EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	25,185.000	1,311,086		878,193	1,239,848	(494,383)			(494,383)	132,728	878,193	(28,277)	461,170	432,893	19,065	
Y81705-10-8	SAKARI RESOURCES LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	49,000.000	90,772		67,917	95,071	(18,142)			(18,142)	(9,013)	67,917	7,845	15,010	22,855		
79377W-10-8	SAKS HOLDINGS INC		09/29/2011	Various	5,340.000	56,963		34,352	57,138	(22,786)			(22,786)		34,352		22,611	22,611		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G7779L-10-0	SALAMANDER ENERGY PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	32,223.000	106,319		102,967	135,393	(21,824)			(21,824)	(10,602)	102,967	9,731	(6,378)	3,353		
79466L-30-2	SALESFORCE.COM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,700.000	202,495		165,676	224,400	(58,724)			(58,724)		165,676		36,818	36,818		
795435-10-6	SALIX PHARMACEUTICALS LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	300.000	8,600		6,874	14,088	(7,214)			(7,214)		6,874		1,726	1,726		
79546E-10-4	SALLY BEAUTY HOLDIN		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,360.000	39,813		23,737	34,291	(10,554)			(10,554)		23,737		16,076	16,076		
D80900-10-9	SALZGITTER	D	11/15/2011	Various	2,989.000	160,297		194,875	227,351	(58,811)			(58,811)	26,335	194,875	(15,788)	(18,790)	(34,578)	1,006	
X75653-10-9	SAMPO PLC	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	39,989.000	1,058,966		1,025,328	1,071,425	(152,832)			(152,832)	106,735	1,025,328	(58,866)	92,504	33,638	57,932	
80004C-10-1	SANDISK CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,760.000	275,082		284,601	337,054	(52,453)			(52,453)		284,601		(9,519)	(9,519)		
80007P-30-7	SANDRIDGE ENERGY INC		09/29/2011	Various	3,260.000	20,089		21,451	23,863	(2,412)			(2,412)		21,451		(1,362)	(1,362)		
F5548N-10-1	SANOFI S.A.	D	11/15/2011	Various	94,409.000	6,496,554		7,087,830	6,036,736	745,210			745,210	305,884	7,087,830	(42,101)	(549,175)	(591,276)	286,247	
X75713-11-9	SANOMA	D	11/15/2011	Various	5,191.000	70,695		86,747	112,515	(8,483)		30,319	(38,802)	13,034	86,747	(4,911)	(11,141)	(16,052)	7,002	
J68209-10-5	SANRIO CO LTD	D	02/28/2011	UBS WARBURG ASIA LIMITED	300.000	9,716		6,802	7,032	5			5	(234)	6,802	170	2,744	2,914		
D66992-10-4	SAP AG	D	11/15/2011	Various	79,122.000	4,452,509		3,859,827	4,009,864	(596,843)			(596,843)	446,805	3,859,827	(230,344)	823,027	592,683	49,410	
803111-10-3	SARA LEE CORP		11/14/2011	Various	25,320.000	435,310		369,657	443,353	(73,696)			(73,696)		369,657		65,653	65,653	5,101	
804395-10-1	SAUL CENTERS		03/25/2011	Various	940.000	44,096		31,400	44,509	(14,144)			(14,144)		31,400		12,696	12,696	(169)	
805423-30-8	SAVVIS INC		07/18/2011	Various	4,520.000	174,289		81,568	115,350	(33,782)			(33,782)		81,568		92,721	92,721		
78388J-10-6	SBA COMMUNICATIONS CORP CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,320.000	46,589		47,663	54,041	(6,377)			(6,377)		47,663		(1,075)	(1,075)		
N7752F-14-8	SBM OFFSHORE	D	11/15/2011	Various	19,048.000	393,053		385,706	426,737	(90,465)			(90,465)	49,434	385,706	(25,142)	32,490	7,348	11,145	
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,640.000	147,984		141,148	147,784	(6,636)			(6,636)		141,148		6,836	6,836	7,025	
806037-10-7	SCANSOURCE INC		09/29/2011	Various	980.000	29,615		26,562	31,262	(4,700)			(4,700)		26,562		3,052	3,052		
78401V-10-2	SCBT FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	2,560		3,118	3,275	(157)			(157)		3,118		(558)	(558)	51	
806373-10-6	SCHAWK INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,300.000	24,452		26,856	47,334	(20,478)			(20,478)		26,856		(2,405)	(2,405)	552	
806407-10-2	SCHEIN HENRY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,640.000	166,778		155,660	162,070	(6,410)			(6,410)		155,660		11,119	11,119		
806605-10-1	SCHERING P LOUGH CORP COM		12/28/2011	DISTRIBUTION	0.000	144,204											144,204	144,204		
806857-10-8	SCHLUMBERGER LTD		09/29/2011	Various	60,680.000	4,769,896		3,399,222	5,066,780	(1,667,558)			(1,667,558)		3,399,222		1,370,674	1,370,674	36,843	
F86921-10-7	SCHNEIDER ELECTRIC	D	11/15/2011	Various	32,199.000	2,731,079		2,631,595	3,311,523	(1,020,811)			(1,020,811)	340,883	2,631,595	(119,218)	218,702	99,484	89,257	
A7362J-10-4	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT A	D	11/15/2011	Various	1,618.000	132,962		68,319	139,459	(56,382)			(56,382)	(14,758)	68,319	11,377	53,266	64,643	1,728	
807066-10-5	SCHOLASTIC CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	1,688		1,597	1,772	(175)			(175)		1,597		91	91	18	
807863-10-5	SCHOOL SPECIALTY INC		09/29/2011	Various	8,460.000	82,888		107,500	117,848	(10,348)			(10,348)		107,500		(24,613)	(24,613)		
G7860B-10-2	SCHRODERS	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	15,052.000	314,320		344,961	435,321	(112,619)			(112,619)	22,260	344,961	(12,175)	(18,466)	(30,642)	9,428	
808194-10-4	SCHULMAN (A.), INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	24,473		27,908	32,046	(4,138)			(4,138)		27,908		(3,435)	(3,435)	651	
80874P-10-9	SCIENTIFIC GAMES CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	1,877		2,276	2,390	(114)			(114)		2,276		(400)	(400)		
F15561-67-7	SCOR	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	14,839.000	337,770		380,158	376,760	(40,247)			(40,247)	43,645	380,158	(27,610)	(14,778)	(42,388)	19,808	
810186-10-6	SCOTTS MIRACLE GRO CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	7,960		8,514	9,139	(625)			(625)		8,514		(554)	(554)	144	
811065-10-1	SCRIPPS NETWORK INTER CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	62,773		67,681	83,835	(16,154)			(16,154)		67,681		(4,908)	(4,908)	446	
G79433-12-7	SDL PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	11,196.000	108,336		72,741	113,461	(31,835)			(31,835)	(8,885)	72,741	6,874	28,720	35,594	1,012	
811904-10-1	SEACOR HOLDINGS INC		09/29/2011	Various	220.000	19,355		16,729	22,240	(5,511)			(5,511)		16,729		2,626	2,626		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G7945M-10-7	SEAGATE TECHNOLOGY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	17,500.000	189,110		222,213	263,025	(40,812)			(40,812)		222,213		(33,103)	(33,103)	6,300	
81211K-10-0	SEALED AIR CORP		09/29/2011	Various	12,740.000	267,136		276,506	324,233	(47,727)			(47,727)		276,506		(9,370)	(9,370)	3,198	
812350-10-6	SEARS HLDG S CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	10,061		12,819	13,275	(456)			(456)		12,819		(2,757)	(2,757)		
812578-10-2	SEATTLE GENETICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,700.000	31,330		17,453	25,415	(7,962)			(7,962)		17,453		13,877	13,877		
F82059-10-0	SEB SA	D	11/15/2011	Various	1,670.000	144,591		107,973	173,465	(47,136)			(47,136)	(18,356)	107,973	17,983	18,635	36,619	2,461	
J7028D-10-4	SEGA SAMMY HOLDINGS	D	02/28/2011	UBS WARBURG ASIA LIMITED	11,800.000	265,487		144,661	224,547	(55,241)			(55,241)	(24,646)	144,661	16,348	104,478	120,826		
G80277-14-1	SEGRO	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	58,059.000	200,732		220,161	259,247	(57,339)			(57,339)	18,253	220,161	(12,626)	(6,803)	(19,429)	12,647	
81616X-10-3	SELECT COMFORT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	15,137		12,928							12,928		2,208	2,208		
816300-10-7	SELECTIVE INSURANCE GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	15,729		19,124	21,417	(2,293)			(2,293)		19,124		(3,396)	(3,396)	460	
F8300W-11-1	SELOGER.COM	D	04/13/2011	MERGER	1,622.000	89,144		53,090	76,361	(15,190)			(15,190)	(8,081)	53,090	11,085	24,969	36,054		
Y79711-15-9	SEMBCORP INDUSTRIES	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	16,000.000	60,693		40,058	64,082	(19,325)			(19,325)	(4,699)	40,058	3,591	17,044	20,635		
816851-10-9	SEMPRA ENERGY		09/29/2011	Various	10,200.000	528,742		523,582	535,296	(11,714)			(11,714)		523,582		5,160	5,160	14,260	
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		04/13/2011	DISTRIBUTION	0.000	14,405		6,504							6,504		7,901	7,901		
G8031U-10-2	SENIOR PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	68,941.000	189,650		118,558	161,980	(30,738)			(30,738)	(12,684)	118,558	11,204	59,888	71,092	3,648	
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	960.000	27,215		27,886	28,906	(1,019)			(1,019)		27,886		(672)	(672)		
81725T-10-0	SENSIENT TECHNOLOGIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,180.000	72,985		63,498	80,071	(16,574)			(16,574)		63,498		9,488	9,488	1,373	
817337-40-5	SEQUENOM INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	860.000	5,257		2,978	6,897	(3,920)			(3,920)		2,978		2,280	2,280		
G80400-10-7	SERCO GROUP	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	38,666.000	295,097		342,437	334,876	(16,017)			(16,017)	23,578	342,437	(19,727)	(27,613)	(47,340)	4,763	
817565-10-4	SERVICE CORP. INTERNATIONAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,160.000	44,443		34,483	34,320	163			163		34,483		9,959	9,959	166	
L8300G-13-5	SES ODR	D	11/15/2011	Various	31,864.000	816,298		767,057	783,262	(91,555)			(91,555)	75,350	767,057	(17,880)	67,122	49,241	32,054	
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	02/28/2011	UBS WARBURG ASIA LIMITED	4,400.000	121,160		89,560	117,601	(14,619)			(14,619)	(13,422)	89,560	10,613	20,988	31,601	1,467	
G80568-13-5	SEVERFIELD-ROWEN PLC	D	12/02/2011	Various	23,747.000	63,646		78,236	114,033	(28,043)			(28,043)	(7,754)	78,236	6,321	(20,911)	(14,590)	1,533	
G8056D-15-9	SEVERN TRENT	D	11/30/2011	Various	29,868.000	719,668		514,186	688,258	(171,995)			(171,995)	(2,078)	514,186	16,573	188,909	205,482	23,712	
784153-10-8	SFN GROUP		09/02/2011	MERGER	6,800.000	95,200		55,780	66,368	(10,588)			(10,588)		55,780		39,420	39,420		
D6949M-10-8	SGL CARBON SE	D	11/15/2011	Various	4,364.000	224,117		122,019	158,329	(19,556)			(19,556)	(16,754)	122,019	22,518	79,581	102,098		
G8063F-10-6	SHANGRI-LA ASIA HKD1	D	01/21/2011	DISTRIBUTION	0.000	1,827		1,827							1,827					
G8063F-14-8	SHANGRI-LA ASIA LT RIGHT	D	01/26/2011	Various	10,333.330	1,364		1,827							1,827	(8)	(454)	(463)		
J71434-11-2	SHARP CORP JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	15,000.000	161,102			154,637	(109,296)			(109,296)	(45,341)			161,102	161,102		
820280-10-5	SHAW GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	840.000	18,463		28,853	28,753	100			100		28,853		(10,390)	(10,390)		
824348-10-6	SHERWIN WILLIAMS CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	65,719		68,595	72,025	(3,430)			(3,430)		68,595		(2,877)	(2,877)	942	
J7385L-10-3	SHINSEI BANK	D	02/28/2011	UBS WARBURG ASIA LIMITED	135,000.000	170,327		95,412	176,253	(61,603)			(61,603)	(19,238)	95,412	10,710	64,204	74,914		
G8124V-10-8	SHIRE PLC COM	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	50,376.000	1,740,735		985,065	1,211,883	(312,142)			(312,142)	85,324	985,065	(23,197)	778,867	755,670	5,531	
82568P-30-4	SHUTTERFLY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	460.000	19,317		7,440	16,114	(8,674)			(8,674)		7,440		11,877	11,877		
D69671-21-8	SIEMANS AG	D	11/15/2011	Various	75,043.000	7,705,159		7,363,684	9,343,146	(3,011,065)			(3,011,065)	1,031,602	7,363,684	(437,594)	779,070	341,476	204,231	
G80797-10-6	SIG PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	47,666.000	61,465		75,906	95,644	(12,248)			(12,248)	(7,490)	75,906	7,173	(21,614)	(14,441)	573	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
826552-10-1	SIGMA ALDR ICH COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,420.000	90,666		76,340	94,515	(18,175)			(18,175)		76,340		14,325	14,325	767	
826565-10-3	SIGMA DESIGNS, INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,120.000	48,288		76,370	86,720	(10,350)			(10,350)		76,370		(28,082)	(28,082)		
G81276-10-0	SIGNET JEWELERS LTD	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	13,573		17,167	17,360	(193)			(193)		17,167		(3,594)	(3,594)		
H7631K-15-8	SIKA AG	D	07/12/2011	DISTRIBUTION	0.000	1,784		1,784							1,784					
827048-10-9	SILGAN HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,000.000	36,388		27,323	35,810	(8,487)			(8,487)		27,323		9,065	9,065		
F88835-11-5	SILIC	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,019.000	107,532		92,450	126,189	(20,386)			(20,386)	(13,353)	92,450	14,533	549	15,082	5,764	
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		09/29/2011	Various	5,260.000	78,201		39,679	47,498	(7,819)			(7,819)		39,679		38,523	38,523		
828336-10-7	SILVER WHEATON CORP	C	02/28/2011	ITG, INC CANADA	5,000.000	208,604		95,286	196,017	(89,226)			(89,226)	(11,505)	95,286	7,982	105,336	113,318		
82835V-10-0	SILVERBIRCH ENERGY CORP	C	02/28/2011	ITG, INC CANADA	4,730.000	43,327		16,154	33,871	(15,728)			(15,728)	(1,988)	16,154	1,353	25,820	27,173		
828730-20-0	SIMMONS FIRST NATL CORP CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	16,084		22,071	21,660	411			411		22,071		(5,987)	(5,987)	433	
828806-10-9	SIMON PPTY GROUP INC		12/14/2011	Various	5,780.000	640,475		522,461	575,052	(56,495)			(56,495)		522,461		118,013	118,013	8,824	
829073-10-5	SIMPSON MANUFACTURING		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	34,878		39,684	42,038	(2,354)			(2,354)		39,684		(4,805)	(4,805)	476	
D69757-10-8	SINGULUS TECHNOLOGIES	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	8,260.000	46,170		51,977	49,560	7,661			7,661	(5,244)	51,977	8,099	(13,906)	(5,807)		
Y80267-12-6	SINO LAND CO HKD1	D	11/07/2011	DISTRIBUTION	0.000	45,139		45,139							45,139					
G8167U-12-4	SINO-TECH INTERNATIONAL HOLD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,580,000.000	49,952		48,786	48,790	197			197	(202)	48,786	99	1,068	1,167		
B7911E-13-4	SIPEF SA	D	11/15/2011	Various	1,790.000	144,489		101,139	169,831	(50,798)			(50,798)	(17,895)	101,139	16,782	26,569	43,351	2,882	
82967N-10-8	SIRIUS XM RADIO INC		09/29/2011	Various	495,120.000	782,745		552,755	811,997	(259,242)			(259,242)		552,755		229,991	229,991		
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	19,564		18,520	17,952	568			568		18,520		1,044	1,044	119	
W25381-14-1	SKAND ENSKILDA A	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	7,201.000	65,167		43,643	60,065	(11,862)			(11,862)	(4,560)	43,643	6,539	14,986	21,525		
D6997G-10-2	SKY DEUTSCHLAND AG	D	11/15/2011	Various	32,548.000	107,528		48,470	73,679	(17,413)			(17,413)	(7,797)	48,470	8,343	50,715	59,058		
83088M-10-2	SKYWORKS SOLUTIONS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,440.000	87,306		30,075	69,857	(39,782)			(39,782)		30,075		57,231	57,231		
78454L-10-0	SM ENERGY CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	31,211		20,676	28,286	(7,611)			(7,611)		20,676		10,535	10,535	24	
G82245-10-4	SMART MODULAR TECHNOLOGIES		08/26/2011	MERGER	5,900.000	54,575		38,964	33,984	4,980			4,980		38,964		15,611	15,611		
G82343-16-4	SMITH & NEPHEW ORD USD0.20	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	90,458.000	815,542		886,069	954,082	(135,187)			(135,187)	67,174	886,069	(50,615)	(19,913)	(70,527)	14,796	
831865-20-9	SMITH (A.O.)		02/25/2011	CREDIT SUISSE INTERNATIONAL	480.000	19,313		13,792	18,278	(4,486)			(4,486)		13,792		5,520	5,520	67	
832154-10-8	SMITH MICRO SOFTWARE INC		09/29/2011	Various	5,520.000	8,210		23,239	86,885	(25,281)		38,364	(63,646)		23,239		(15,029)	(15,029)		
832248-10-8	SMITHFIELD FOODS, INC.		09/29/2011	Various	9,740.000	214,187		144,392	200,936	(56,544)			(56,544)		144,392		69,794	69,794		
G82401-11-1	SMITHS GROUP	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	40,972.000	603,799		668,397	795,294	(182,891)			(182,891)	55,994	668,397	(38,445)	(26,152)	(64,597)	23,430	
832696-40-5	SMUCKER J M CO COM NEW		09/29/2011	Various	4,940.000	350,433		291,056	324,311	(33,255)			(33,255)		291,056		59,378	59,378	4,400	
G8248F-10-4	SMURFIT KAPPA GRP COMMON STOCK	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	9,652.000	96,821		74,170	94,156	(10,022)			(10,022)	(9,964)	74,170	14,365	8,285	22,651		
83272A-10-4	SMURFIT-STONE CONTAINER CORP		05/31/2011	Various	11,820.000	484,955		301,565	302,592	(1,027)			(1,027)		301,565		183,390	183,390		
T8578L-10-7	SNAM RETE GAS	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	126,350.000	713,840		632,585	628,095	(68,270)			(68,270)	72,760	632,585	(27,393)	108,647	81,255	21,255	
N8126Z-10-9	SNS REAAL	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	17,532.000	48,667		77,401	74,736	10,574			10,574	(7,909)	77,401	12,168	(40,902)	(28,734)		
F92245-10-3	SOCIETE DE LA TOUR EIFFEL	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,138.000	68,185		64,553	88,156	(14,274)			(14,274)	(9,329)	64,553	10,149	(6,518)	3,631	5,811	
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	11/15/2011	Various	56,765.000	2,338,693		1,752,493	3,050,911	49,714		1,486,160	(1,436,446)	138,028	1,752,493	(6,612)	592,811	586,200		
F84941-12-3	SODEXO	D	11/15/2011	Various	8,776.000	627,684		514,776	604,784	(160,067)			(160,067)	70,059	514,776	(33,547)	146,455	112,907	13,834	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	02/28/2011	UBS WARBURG ASIA LIMITED	7,700.000	312,375		187,658	266,593	(52,768)			(52,768)	(26,167)	187,658	18,479	106,239	124,717		
D7045M-13-3	SOFTWARE AG	D	11/15/2011	Various	5,682.000	231,341		215,359	275,420	(41,616)			(41,616)	(18,445)	215,359	23,701	(7,719)	15,982	2,602	
83408W-10-3	SOHU COM INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,540.000	174,863		164,415	224,755	(60,339)			(60,339)		164,415		10,447	10,447		
F84138-11-8	SOITEC	D	11/15/2011	Various	8,616.000	53,095		75,668	93,122	(7,600)			(7,600)	(9,854)	75,668	12,602	(35,175)	(22,573)		
E89049-15-4	SOL MELIA SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	11,181.000	111,937		68,454	103,842	(24,399)			(24,399)	(10,989)	68,454	13,258	30,225	43,483		
D7045Y-10-3	SOLARWORLD	D	11/15/2011	Various	7,471.000	47,786		66,818	73,818	27,471		43,024	(15,552)	8,551	66,818	(3,310)	(15,722)	(19,032)	1,643	
83421A-10-4	SOLERA HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	41,155		32,107	42,082	(9,976)			(9,976)		32,107		9,048	9,048	205	
834376-50-1	SOLUTIA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	12,177		13,743	20,310	(6,567)			(6,567)		13,743		(1,566)	(1,566)		
B82095-11-6	SOLVAY SA COMMON STOCK	D	11/15/2011	Various	8,450.000	922,766		953,023	900,522	(100,156)			(100,156)	152,657	953,023	(107,300)	77,043	(30,257)	28,327	
X8252W-17-6	SONAE SGPS SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	51,184.000	48,124		45,330	53,350	(2,375)			(2,375)	(5,646)	45,330	8,780	(5,985)	2,794	1,900	
J7620U-10-8	SO-NET ENTERTAINMENT CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	5.000	17,772		12,416	15,026	(992)			(992)	(1,618)	12,416	1,371	3,985	5,357		
835460-10-6	SONIC SOLUTIONS		03/31/2011	DISTRIBUTION	0.000	1,052											1,052	1,052		
83568G-10-4	SONOSIGHT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,380.000	42,449		43,661	43,608	53			53		43,661		(1,212)	(1,212)		
H8024W-10-6	SONOVA HOLDING	D	06/30/2011	DISTRIBUTION	0.000	5,225		5,225							5,225					
835916-10-7	SONUS NETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	7,569		8,406	9,345	(939)			(939)		8,406		(837)	(837)		
J76337-10-4	SONY FINANCIAL HOLDINGS	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.030	25,295		17,567	1		17,566		17,566		17,567	1,985	5,743	7,728		
T8782F-10-2	SORIN SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	57,148.000	157,054		97,651	131,352	(19,801)			(19,801)	(13,900)	97,651	18,913	40,490	59,403		
E6505G-14-8	SOS CORPORACION ALIMENTARIA SA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	27,336.000	26,717		53,741	37,990	19,770			19,770	(4,020)	53,741	8,374	(35,398)	(27,023)		
835898-10-7	SOTHEBY'S		02/25/2011	CREDIT SUISSE INTERNATIONAL	80.000	3,763		1,519	3,600	(2,081)			(2,081)		1,519		2,244	2,244		
83616T-10-8	SOURCEFIRE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	7,197		5,129	6,742	(1,613)			(1,613)		5,129		2,068	2,068		
838518-10-8	SOUTH JERSEY INDUSTRIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,820.000	205,735		140,044	201,772	(61,729)			(61,729)		140,044		65,691	65,691		
842587-10-7	SOUTHERN CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,240.000	522,412		440,278	467,935	(27,658)			(27,658)		440,278		82,134	82,134	17,136	
Q8571C-10-7	SOUTHERN CROSS MEDIA GROUP LTD	D	06/17/2011	DISTRIBUTION	0.000	261		261							261					
844030-10-6	SOUTHERN UNION CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,380.000	56,314		32,595	33,217	(622)			(622)		32,595		23,720	23,720	828	
844741-10-8	SOUTHWEST AIRLINES CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,280.000	105,435		140,227	159,394	(19,168)			(19,168)		140,227		(34,791)	(34,791)	221	
844895-10-2	SOUTHWEST GAS CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,460.000	210,489		140,491	200,218	(59,727)			(59,727)		140,491		69,999	69,999	1,365	
845467-10-9	SOUTHWESTERN ENERGY CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,500.000	223,729		227,302	243,295	(15,993)			(15,993)		227,302		(3,573)	(3,573)		
84610H-10-8	SOVRAN SELF STORAGE		09/29/2011	Various	600.000	24,838		20,269	22,086	(4,063)			(4,063)		20,269		4,569	4,569	470	
84649R-20-0	SPANSION INC-CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	2,033		3,162	3,312	(150)			(150)		3,162		(1,129)	(1,129)		
Q8604W-12-0	SPARK INFRASTRUCTURE GROUP	D	03/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1.000	1		1	1						1					
846822-10-4	SPARTAN STORES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,980.000	45,061		45,190	50,511	(5,321)			(5,321)		45,190		(129)	(129)	536	
847220-20-9	SPARTECH CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,140.000	13,178		33,989	38,750	(4,761)			(4,761)		33,989		(20,811)	(20,811)		
78462F-10-3	SPDR S&P 500 ETF TRUST		09/29/2011	Various	259,307.000	34,245,681		30,179,544	32,615,634	(2,436,090)			(2,436,090)		30,179,544		4,066,137	4,066,137	166,466	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
78463X-60-8	SPDR S&P EMERGING EUROPE ETF	R	05/26/2011	BARCLAYS BANK PLC	128,200.000	6,472,732		4,371,361	6,351,951	(1,980,590)			(1,980,590)		4,371,361		2,101,371	2,101,371		
847560-10-9	SPECTRA ENERGY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	13,000.000	341,230		276,185	324,870	(48,685)			(48,685)		276,185		65,045	65,045	3,380	
G8338K-10-4	SPECTRIS PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	4,354.000	83,223		88,027	88,994	(1,145)			(1,145)	178	88,027	597	(5,401)	(4,804)	2,027	
G83561-10-3	SPIRAX-SARCO ENGINEERING PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	3,256.000	95,816		64,948	98,177	(25,541)			(25,541)	(7,688)	64,948	6,138	24,730	30,868	3,659	
G8362S-10-6	SPIRIT PUB	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	126,151.000	78,252		90,008							90,008	8,506	(20,263)	(11,757)		
X84465-10-7	SPONDA OYJ	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	18,052.000	75,965		55,157	93,597	(28,536)			(28,536)	(9,905)	55,157	8,671	12,137	20,808	3,243	
852061-10-0	SPRINT NEX TEL CORP COM SER 1		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	34,380.000	107,652		147,404	145,427	1,977			1,977		147,404		(39,752)	(39,752)		
78464R-10-5	SRA INTERNATIONAL INC		07/20/2011	MERGER	7,360.000	230,000		160,604	150,512	10,092			10,092		160,604		69,396	69,396		
W8615U-10-8	SSAB SVENSKT STAL B	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	10,185.000	140,298		157,334	150,148	9,732			9,732	(2,546)	157,334	12,759	(29,796)	(17,037)		
G7885V-10-9	SSE PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	84,826.000	1,737,552		1,562,977	1,620,079	(146,772)			(146,772)	89,671	1,562,977	(67,732)	242,307	174,575	99,538	
790148-10-0	ST JOE CORP		09/29/2011	Various	3,600.000	96,108		69,774	78,660	(8,886)			(8,886)		69,774		26,334	26,334		
790849-10-3	ST JUDE MEDICAL INC		09/29/2011	Various	6,760.000	271,206		252,683	288,990	(36,307)			(36,307)		252,683		18,522	18,522	3,087	
N83574-10-8	ST MICROELECTRONICS	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	48,597.000	345,694		429,930	502,575	(130,866)			(130,866)	58,220	429,930	(39,905)	(44,331)	(84,236)	11,086	
G61824-10-1	ST.MODWEN PROPERTIES	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	25,276.000	40,963		60,344	65,023	377			377	(5,056)	60,344	5,663	(25,044)	(19,381)	1,263	
D76226-11-3	STADA ARZNEIMITTEL AG	D	11/15/2011	Various	6,217.000	189,500		205,189	210,604	898			898	(6,312)	205,189	16,081	(31,769)	(15,689)	2,423	
85254C-30-5	STAGE STORES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,440.000	61,876		67,801	76,990	(9,188)			(9,188)		67,801		(5,925)	(5,925)	1,066	
G8403M-23-3	STAGECOACH GROUP PLC	D	11/30/2011	Various	48,710.400	229,380		158,414	201,441	(27,253)			(27,253)	(15,774)	158,414	11,285	59,682	70,966	6,784	
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	11/30/2011	Various	217,170.000	4,729,962		4,966,189	5,842,327	(1,742,940)			(1,742,940)	866,803	4,966,189	(445,276)	209,049	(236,227)	140,504	
G84278-10-3	STANDARD LIFE	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	221,122.000	697,403		821,767	744,657	24,681			24,681	52,429	821,767	(47,521)	(76,844)	(124,364)	47,582	
853626-10-9	STANDARD MICROSYSTEMS CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	21,069		26,030	31,136	(5,107)			(5,107)		26,030		(4,960)	(4,960)		
854502-10-1	STANLEY BLACK & DECKER INC		09/29/2011	Various	7,240.000	483,976		398,461	484,139	(85,678)			(85,678)		398,461		85,515	85,515	3,075	
855030-10-2	STAPLES INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,200.000	224,738		364,505	368,874	(4,369)			(4,369)		364,505		(139,767)	(139,767)	6,318	
855244-10-9	STARBUCKS CORP		09/29/2011	Various	14,880.000	537,097		383,312	478,094	(94,782)			(94,782)		383,312		153,785	153,785	4,181	
Y7545N-10-9	STARHILL GLOBAL REIT	D	11/03/2011	DISTRIBUTION	0.000	1,259		1,259							1,259					
Y8152F-13-2	STARHUB	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	7,000.000	14,269		10,364	14,345	(2,929)			(2,929)	(1,052)	10,364	929	2,976	3,905		
J7665M-10-2	START TODAY CO LTD	D	02/28/2011	UBS WARBURG ASIA LIMITED	8,100.000	130,940		62,352	107,914	(33,939)			(33,939)	(11,623)	62,352	6,887	61,701	68,588		
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,640.000	189,829		235,648	282,019	(46,371)			(46,371)		235,648		(45,819)	(45,819)		
85571B-10-5	STARWOOD PROPERTY TRUST INC		12/28/2011	Various	600.000	15,337		17,079	12,888	(627)			(627)		17,079		(1,742)	(1,742)	894	
855707-10-5	STATE AUTO FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	62,738		91,882	87,100	4,782			4,782		91,882		(29,144)	(29,144)	2,250	
857477-10-3	STATE STREET CORPORATION		09/29/2011	Various	10,080.000	343,798		434,404	467,107	(32,704)			(32,704)		434,404		(90,605)	(90,605)	4,907	
858155-20-3	STEELCASE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	193		122	211	(89)			(89)		122		70	70	1	
P8744Y-10-2	STEINER LEISURE LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	5,622		5,244	6,538	(1,294)			(1,294)		5,244		379	379		
858586-10-0	STEPAN CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	52,032		56,893	57,965	(1,072)			(1,072)		56,893		(4,862)	(4,862)	593	
858912-10-8	STERICYCLE INC		09/29/2011	Various	3,440.000	290,632		221,880	278,365	(56,485)			(56,485)		221,880		68,752	68,752		
858907-10-8	STERLING BANCSHARES		07/28/2011	MERGER	14,220.000	109,029		83,736	99,824	(16,089)			(16,089)		83,736		25,294	25,294	427	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
860370-10-5	STEWART ENTERPRISES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,060.000	48,201		49,941	53,921	(3,980)			(3,980)		49,941		(1,740)	(1,740)	524	
860630-10-2	STIFEL FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	1,103		1,498	1,654	(157)			(157)		1,498		(395)	(395)		
86074Q-10-2	STILLWATER MINING CORP	R	02/25/2011	CREDIT SUISSE INTERNATIONAL	2,960.000	69,820		23,837	63,196	(39,359)			(39,359)		23,837		45,983	45,983		
X86482-14-2	STOCKMANN OYJ ABP	D	11/15/2011	Various	2,249.000	45,354		65,254	85,052	(10,798)			(10,798)	(9,000)	65,254	10,869	(30,768)	(19,900)	2,266	
G85080-10-2	STOLT-NIELSEN LTD	D	11/30/2011	Various	6,151.000	121,790		78,856	150,216	(51,940)			(51,940)	(19,420)	78,856	12,991	29,943	42,934	5,363	
861642-10-6	STONE ENERGY CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,540.000	27,116		23,608	34,327	(10,719)			(10,719)		23,608		3,508	3,508		
X21349-11-7	STORA ENSO OYJ NPV SER'R'	D	11/15/2011	Various	60,263.000	526,395		414,616	618,873	(213,886)			(213,886)	9,629	414,616	4,530	107,249	111,779	8,524	
A8363A-11-8	STRABAG SE	D	11/15/2011	Various	2,309.000	69,396		50,642	63,254	(5,918)			(5,918)	(6,694)	50,642	8,435	10,319	18,754	1,504	
862685-10-4	STRATASYS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	620.000	27,397		11,389	20,237	(8,848)			(8,848)		11,389		16,008	16,008		
86272T-10-6	STRATEGIC HOTEL CAPITAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	4,942		6,945							6,945		(2,004)	(2,004)		
H8300N-11-9	STRAUMANN HOLDING	D	03/28/2011	DISTRIBUTION	0.000	1,707		1,708							1,708					
863236-10-5	STRAYER EDUCATION INC		09/29/2011	Various	160.000	12,378		20,878	24,355	744		4,221	(3,477)		20,878		(8,501)	(8,501)	480	
863667-10-1	STRYKER CORP		09/29/2011	Various	17,480.000	1,017,560		813,705	938,676	(124,971)			(124,971)		813,705		203,855	203,855	6,030	
G8549P-10-8	SUBSEA 7 INC	D	01/10/2011	MERGER	5,999.000	161,820		84,922	156,168	(51,057)			(51,057)	(20,189)	84,922	10,347	66,551	76,898		
L00306-10-7	SUBSEA 7 SA	D	11/30/2011	Various	14,231.000	271,909		194,806	348,760	(108,867)			(108,867)	(45,087)	194,806	31,501	45,603	77,104		
D82781-10-1	SUEDZUCKER AG NPV	D	11/15/2011	Various	14,869.000	445,535		221,579	394,212	(187,641)			(187,641)	15,008	221,579	1,314	222,642	223,957	6,724	
F4984P-11-8	SUEZ ENVIRONNEMENT	D	11/15/2011	Various	22,904.000	347,352		523,599	472,875	(4,056)			(4,056)	54,780	523,599	(34,112)	(142,134)	(176,247)	18,070	
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	02/28/2011	UBS WARBURG ASIA LIMITED	9,500.000	355,216		272,817	338,391	(29,128)			(29,128)	(36,446)	272,817	30,132	52,267	82,399		
J77970-10-1	SUMITOMO TRUST & BANK	D	03/29/2011	MERGER	125,000.000	659,732		707,272	788,275	5,517			5,517	(86,520)	707,272	75,202	(122,742)	(47,540)	11,552	
866674-10-4	SUN COMMUNITIES		12/28/2011	Various	300.000	18,148		13,990	9,993	(864)			(864)		13,990		4,159	4,159	(33)	
86677E-10-0	SUN HEALTHCARE GROUP INC		09/29/2011	Various	5,786.000	26,113		66,829	73,251	(6,422)			(6,422)		66,829		(40,715)	(40,715)		
866942-10-5	SUN HYDRAULICS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	253.333	13,301		8,062	6,384	(2,801)	4,479		1,678		8,062		5,239	5,239	23	
86764P-10-9	SUNOCO INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,720.000	54,858		61,192	69,333	(8,141)			(8,141)		61,192		(6,333)	(6,333)	774	
867652-40-6	SUNPOWER CORP	R	09/29/2011	Various	45,600.000	727,745		657,949	585,048	72,901			72,901		657,949		69,796	69,796		
867652-30-7	SUNPOWER CORP CL B	R	11/16/2011	Various	4,320.000	44,993		59,612	53,611	6,000			6,000		59,612		(14,618)	(14,618)		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	1,923		2,606	3,512	(906)			(906)		2,606		(683)	(683)		
867914-10-3	SUNTRUST B KS INC COM		09/29/2011	Various	6,840.000	177,994		164,218	201,848	(37,630)			(37,630)		164,218		13,775	13,775	228	
86800U-10-4	SUPER MICRO COMPUTER INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	360.000	5,418		3,000	4,154	(1,155)			(1,155)		3,000		2,418	2,418		
G8585P-10-3	SUPERGROUP PLC	D	11/30/2011	Various	5,101.000	36,394		70,571	103,149	11,988		44,773	(32,784)	206	70,571	479	(34,656)	(34,177)		
868157-10-8	SUPERIOR ENERGY SERVICES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	10,122		9,165	12,596	(3,432)			(3,432)		9,165		957	957		
868532-10-2	SUPERTEX INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,420.000	79,675		110,676	106,876	3,800			3,800		110,676		(31,001)	(31,001)		
868536-10-3	SUPERVALU INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,140.000	131,734		217,645	184,318	33,326			33,326		217,645		(85,910)	(85,910)	5,024	
868873-10-0	SURMODICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,660.000	24,320		31,707	31,574	133			133		31,707		(7,387)	(7,387)		
869099-10-1	SUSQUEHANNA BANCSHARES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,200.000	79,385		49,521	79,376	(29,855)			(29,855)		49,521		29,864	29,864	82	
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	8,133.000	134,475		79,917	128,423	(37,553)			(37,553)	(10,953)	79,917	12,914	41,645	54,558		
W3222Z-23-6	SWEDBANK AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	14,901.000	261,863		144,002	207,818	(61,735)			(61,735)	(2,082)	144,002	10,551	107,310	117,862		
870738-10-1	SWIFT ENERGY CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,100.000	51,051		25,598	43,065	(17,467)			(17,467)		25,598		25,454	25,454		
H73540-13-5	SWISS LIFE HOLDING	D	07/29/2011	DISTRIBUTION	0.000	13,796		13,796							13,796					

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
H8403W-10-7	SWISS PRIME SITE	D	04/29/2011	DISTRIBUTION	0.000	16,825		16,825							16,825					
H8431B-10-9	SWISS RE LTD	D	04/27/2011	DISTRIBUTION	0.000	88,929		88,929							88,929					
H8398N-10-4	SWISSCOM	D	05/02/2011	DISTRIBUTION	0.000	25,123		25,123							25,123					
78503N-10-7	SWS GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	24,497		25,250	25,250						25,250		(753)	(753)	150	
871206-40-5	SYCAMORE NETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	9,071		9,628	10,295	(667)			(667)		9,628		(556)	(556)		
Q5763C-13-5	SYDNEY AIRPORT	D	12/06/2011	Various	138,535.000	463,157		200,786	423,664	(128,370)			(128,370)	(121,407)	200,786	68,745	193,627	262,372	12,742	
871237-10-3	SYKES ENTERPRISES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	9,403		11,867	12,561	(695)			(695)		11,867		(2,464)	(2,464)		
871503-10-8	SYMANTEC CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	18,680.000	316,614		306,090	312,703	(6,613)			(6,613)		306,090		10,524	10,524		
D827A1-10-8	SYMERISE AG	D	11/15/2011	Various	10,589.000	274,929		230,048	289,725	(38,303)			(38,303)	(21,373)	230,048	29,285	15,596	44,881	9,092	
87151Q-10-6	SYMETRA FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	900.000	7,503		11,877	12,330	(453)			(453)		11,877		(4,375)	(4,375)	153	
871543-10-4	SYMMETRICOM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,280.000	36,297		44,866	58,705	(13,839)			(13,839)		44,866		(8,569)	(8,569)		
871546-20-6	SYMMETRY MEDICAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,080.000	47,256		57,325	56,240	1,085			1,085		57,325		(10,069)	(10,069)		
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,280.000	42,863		16,504	34,189	(17,685)			(17,685)		16,504		26,358	26,358		
H8414Q-11-2	SYNGENTA CHF8.3	D	04/29/2011	DISTRIBUTION	0.000	66,497		66,497							66,497					
87163F-10-6	SYNIVERSE HOLDINGS INC		01/13/2011	MERGER	8,760.000	271,560		189,834	270,246	(80,412)			(80,412)		189,834		81,726	81,726		
871607-10-7	SYNOPSYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,320.000	229,872		204,964	250,801	(45,838)			(45,838)		204,964		24,908	24,908		
87162H-10-3	SYNTEL INC		09/29/2011	Various	1,200.000	60,632		41,977	57,348	(15,371)			(15,371)		41,977		18,654	18,654	122	
87164C-10-2	SYNUTRA INTERNATIONAL INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	10,398		27,771	28,245	(474)			(474)		27,771		(17,373)	(17,373)		
871829-10-7	SYSCO CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	17,600.000	461,794		517,690	517,440	250			250		517,690		(55,896)	(55,896)	13,728	
87306E-10-7	T 3 ENERGY SERVICES INC		01/11/2011	Various	1,880.000	85,116		39,142	74,880	(35,738)			(35,738)		39,142		45,974	45,974		
74144T-10-8	T. ROWE PRICE GROUP		09/29/2011	Various	10,640.000	603,699		575,548	686,706	(111,158)			(111,158)		575,548		28,151	28,151	5,692	
Q8815D-10-1	TABCORP HLDGS LTD NPV	D	06/29/2011	DISTRIBUTION	0.000	241,640		241,640							241,640					
J79819-10-8	TAISHO PHARMACEUTICAL CO	D	10/03/2011	MERGER	10,000.000	264,309		180,741	218,869	(14,240)			(14,240)	(23,888)	180,741	34,251	49,317	83,568	3,164	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	45,255		37,397	42,840	(5,443)			(5,443)		37,397		7,858	7,858		
874161-10-2	TALBOTS		09/29/2011	Various	6,960.000	20,092		23,246	59,299			36,053	(36,053)		23,246		(3,155)	(3,155)		
874227-10-1	TALECRIS BIOTHERAPEUTICS		06/03/2011	Various	8,220.000	237,739		183,669	191,526	(7,858)			(7,858)		183,669		54,071	54,071		
87424N-10-4	TALEO CORP CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	780.000	20,683		19,234	21,567	(2,333)			(2,333)		19,234		1,449	1,449		
G8668X-10-6	TALKTALK TELECOM GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	31,381.000	66,198		67,907	78,281	(15,885)			(15,885)	5,511	67,907	(3,938)	2,229	(1,709)	3,272	
874083-10-8	TALLY INDUSTRIES, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,500.000	51,664		22,362	46,305	(23,943)			(23,943)		22,362		29,302	29,302		
X8936Y-10-1	TALVIVAARA MINING COMPANY LTD.	D	11/30/2011	Various	22,232.000	101,378		112,777	206,410	(77,469)			(77,469)	(16,164)	112,777	13,886	(25,285)	(11,399)		
875465-10-6	TANGER FACTORY OUTLETS		04/27/2011	DISTRIBUTION	0.000	4,029		4,029							4,029					
87612E-10-6	TARGET CORP		09/29/2011	Various	16,760.000	851,707		855,932	1,007,779	(151,847)			(151,847)		855,932		(4,224)	(4,224)	10,515	
G86838-12-8	TATE & LYLE ORD GBP0.25	D	11/30/2011	Various	129,021.000	1,272,358		859,698	1,041,984	(100,690)			(100,690)	(81,596)	859,698	99,789	312,870	412,660	28,707	
876664-10-3	TAUBMAN CENTERS INC		12/15/2011	DISTRIBUTION	0.000	1,448		1,113							1,113		335	335		
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	225,090.000	136,192		94,098	110,580	(7,822)			(7,822)	(8,659)	94,098	8,892	33,202	42,094		
87236Y-10-8	TD AMERITRADE HOLDING CORP		09/29/2011	Various	3,940.000	69,283		73,091	74,821	(1,730)			(1,730)		73,091		(3,807)	(3,807)	431	
H84989-10-4	TE CONNECTIVITY LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,480.000	274,427		288,875	335,592	(46,717)			(46,717)		288,875		(14,447)	(14,447)	4,930	
878155-10-0	TEAM INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	400.000	10,562		6,401	9,680	(3,279)			(3,279)		6,401		4,162	4,162		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
878377-10-0	TECHNE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	60,036		55,942	57,790	(1,848)			(1,848)		55,942		4,095	4,095	713	
F9062J-17-3	TECHNICOLOR EUR 0.1	D	11/15/2011	Various	9,380.700	28,564		55,004	44,564	15,156			15,156	(4,716)	55,004	9,161	(35,600)	(26,440)		
F90676-10-1	TECHNIP NPV	D	11/15/2011	Various	13,113.000	1,214,200		1,037,391	1,210,841	(181,569)			(181,569)	8,119	1,037,391	37,799	139,009	176,808	22,954	
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	02/28/2011	ITG, INC CANADA	4,700.000	260,282		142,844	292,078	(132,090)			(132,090)	(17,144)	142,844	11,967	105,471	117,438	1,200	
E9055J-10-8	TECNICAS REUNIDAS SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,053.000	132,578		161,955	194,257	(21,912)			(21,912)	(10,390)	161,955	19,597	(48,973)	(29,377)	4,804	
J82270-11-7	TEIJIN	D	02/28/2011	UBS WARBURG ASIA LIMITED	11,000.000	52,639		30,427	47,013	(11,523)			(11,523)	(5,064)	30,427	3,361	18,851	22,212		
X89406-13-0	TEIXEIRA DUARTE SA	D	11/15/2011	Various	50,173.000	12,210		16,133	48,944	10,486		42,194	(31,709)	(1,103)	16,133	569	(4,492)	(3,923)	838	
879080-10-9	TEJON RANCH CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	32,391		34,921	36,917	(1,996)			(1,996)		34,921		(2,530)	(2,530)		
W95878-11-7	TELE2 AB SER'B' SEK1.25	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	4,600.000	104,562		51,655	95,479	(57,481)			(57,481)	13,657	51,655	(3,639)	56,546	52,907		
G87403-11-2	TELECITY GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	22,210.000	211,238		122,358	162,887	(27,774)			(27,774)	(12,755)	122,358	11,563	77,317	88,880		
Q89499-10-9	TELECOM CORP OF NEW ZEALAND	D	11/29/2011	DISTRIBUTION	0.000	104,052		104,052							104,052					
T92778-10-8	TELECOM ITALIA EUR0.55	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	882,644.000	1,092,696		1,494,111	1,140,561	224,612			224,612	128,937	1,494,111	(66,222)	(335,192)	(401,415)	63,342	
T92778-12-4	TELECOM ITALIA EUR0.55	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	569,636.000	608,935		603,017	618,101	(107,234)			(107,234)	92,150	603,017	(40,904)	46,822	5,918	50,062	
879360-10-5	TELEDYNE TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	54,742		47,057	48,367	(1,310)			(1,310)		47,057		7,686	7,686		
879382-10-9	TELEFONICA DE ESPANA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	373,978.000	8,268,048		10,041,403	8,478,261	899,636			899,636	663,506	10,041,403	(133,530)	(1,639,825)	(1,773,355)	354,724	
A8502A-10-2	TELEKOM AUSTRIA	D	11/15/2011	Various	30,591.000	332,109		400,147	430,047	42,729		122,447	(79,718)	49,818	400,147	(22,824)	(45,214)	(68,038)	24,325	
B89957-11-0	TELENET GROUP HOLDING NV	D	11/15/2011	Various	3,709.000	164,709		154,385	146,114	8,633			8,633	(362)	154,385	6,036	4,288	10,324		
F9120F-10-6	TELEPERFORMANCE	D	11/15/2011	Various	4,858.000	108,062		124,139	163,918	(22,433)			(22,433)	(17,346)	124,139	20,675	(36,753)	(16,078)	1,977	
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,980.000	108,808		160,757	182,019	(21,262)			(21,262)		160,757		(51,949)	(51,949)	1,755	
W95890-15-3	TELIASONERA AB RIGHTS	D	03/07/2011	ITG, INC.	216,484.000	13,146		8,779							8,779	675	3,692	4,367		
W9588J-10-4	TELIASONERA AB SEK3.2	D	03/07/2011	DISTRIBUTION	0.000	8,779		8,779							8,779					
87971M-10-3	TELUS CORP	C	02/28/2011	ITG, INC CANADA	3,100.000	153,053		103,173	141,796	(29,229)			(29,229)	(9,394)	103,173	9,548	40,331	49,880	1,385	
88023U-10-1	TEMPUR PEDIC INTL		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,180.000	54,872		24,183	47,271	(23,088)			(23,088)		24,183		30,689	30,689		
N50660-16-4	TEN CATE NV	D	11/15/2011	Various	2,685.000	83,581		59,765	100,464	(30,068)			(30,068)	(10,631)	59,765	9,954	13,862	23,816	2,411	
L90272-10-2	TENARIS SA COMMON STOCK	D	11/15/2011	Various	44,083.000	767,100		935,348	1,080,971	(260,062)			(260,062)	114,438	935,348	(44,905)	(123,342)	(168,248)	9,229	
G87572-12-2	TENCENT HOLDINGS CMN STK	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	14,400.000	376,142		233,154	312,907	(80,671)			(80,671)	919	233,154	(1,173)	144,161	142,988		
88033G-10-0	TENET HEALTHCARE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,700.000	15,384		21,111	24,753	(3,642)			(3,642)		21,111		(5,727)	(5,727)		
88076W-10-3	TERADATA C ORP DEL COM		09/29/2011	Various	9,300.000	454,281		285,505	382,788	(97,283)			(97,283)		285,505		168,775	168,775		
T9471R-10-0	TERNA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	119,075.000	528,552		495,944	502,823	(52,466)			(52,466)	45,587	495,944	(9,267)	41,875	32,608	18,762	
881448-20-3	TERREMARK WORLDWIDE INC		04/12/2011	Various	9,620.000	182,500		81,970	124,579	(42,609)			(42,609)		81,970		100,530	100,530		
G87621-10-1	TESCO	D	11/30/2011	Various	973,499.000	6,163,809		6,678,454	6,450,531	(783,583)			(783,583)	1,011,507	6,678,454	(786,795)	272,150	(514,645)	202,005	
88157K-10-1	TESCO CORP	I	09/29/2011	Various	2,280.000	27,352		27,519	36,206	(8,687)			(8,687)		27,519		(167)	(167)		
881609-10-1	TESORO CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,080.000	25,678		14,385	20,023	(5,638)			(5,638)		14,385		11,294	11,294		
B90519-10-7	TESSENDERLO CHEMIE NV	D	11/15/2011	Various	3,904.000	123,149		100,721	141,849	(26,118)			(26,118)	(15,011)	100,721	15,968	6,460	22,428		
88162G-10-3	TETRA TECH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	320.000	6,032		7,476	8,019	(543)			(543)		7,476		(1,444)	(1,444)		
88162F-10-5	TETRA TECHNOLOGIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,440.000	19,958		24,243	28,963	(4,720)			(4,720)		24,243		(4,285)	(4,285)		
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	03/03/2011	Various	2,257.000	112,877		89,064	117,657	(28,593)			(28,593)		89,064		23,813	23,813	489	
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,880.000	43,659		36,690	39,988	(3,298)			(3,298)		36,690		6,969	6,969		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
882491-10-3	TEXAS INDUSTRIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	39,277		41,029	52,189	(11,160)			(11,160)		41,029		(1,753)	(1,753)	257	
882508-10-4	TEXAS INST RS INC COM		09/29/2011	Various	48,640.000	1,582,364		1,257,106	1,580,800	(323,694)			(323,694)		1,257,106		325,258	325,258	10,941	
882681-10-9	TEXAS RODAHOUSE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	40.000	670		424	687	(263)			(263)		424		246	246		
883203-10-1	TEXTRON IN C COM		09/29/2011	Various	3,940.000	74,336		78,331	93,142	(14,810)			(14,810)		78,331		(3,995)	(3,995)	300	
F91255-10-3	TF1 - TV FRANCAISE EURO.20	D	11/15/2011	Various	15,362.000	197,068		288,555	266,869	(9,228)			(9,228)	30,915	288,555	(18,807)	(72,680)	(91,487)	10,514	
87240R-10-7	TFS FINANCIAL CORP		09/29/2011	Various	8,399.000	71,183		82,227	75,759	6,468			6,468		82,227		(11,044)	(11,044)		
F9156M-10-8	THALES	D	11/15/2011	Various	10,717.000	374,474		364,122	375,001	(40,037)			(40,037)	29,157	364,122	(8,421)	18,773	10,352	6,561	
M8785N-10-9	THE ISRAEL CORPORATION LTD.	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	192.000	225,169		126,473	232,932	(86,207)			(86,207)	(20,252)	126,473	9,210	89,486	98,696		
48020T-10-1	THE JONES GROUP INC		09/29/2011	Various	160.000	1,530		2,200	2,486	20		306	(286)		2,200		(670)	(670)	24	
55826P-10-0	THE MADISON SQUARE GARDEN CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	2,765		2,593	3,094	(500)			(500)		2,593		171	171		
69344M-10-1	THE PMI GROUP INC		09/29/2011	Various	17,680.000	3,661		18,918	58,344	27,837		67,264	(39,426)		18,918		(15,256)	(15,256)		
G7535J-11-8	THE RESTAURANT GROUP PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	23,267.000	110,456		73,085	99,757	(18,860)			(18,860)	(7,812)	73,085	6,907	30,465	37,371	4,274	
J95238-10-1	THE YACHIYO BANK LIMITED	D	02/28/2011	UBS WARBURG ASIA LIMITED	5,000.000	178,512		98,452	130,866	(18,234)			(18,234)	(14,180)	98,452	10,953	69,106	80,059		
88338T-10-4	THERAVANCE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	2,075		1,502	2,507	(1,005)			(1,005)		1,502		573	573		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/29/2011	Various	11,060.000	596,197		505,745	612,282	(106,537)			(106,537)		505,745		90,453	90,453		
884315-10-2	THOMAS & BETTS CORP.		09/29/2011	Various	1,120.000	47,307		45,058	54,096	(9,038)			(9,038)		45,058		2,250	2,250		
G88471-10-0	THOMAS COOK GP PLC CMN STK	D	11/30/2011	Various	41,310.000	11,477		25,697	122,178	1,879		88,793	(86,914)	(9,568)	25,697	2,428	(16,648)	(14,220)	7,128	
872443-40-3	THQ INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,780.000	15,204		35,296	53,207	(17,911)			(17,911)		35,296		(20,092)	(20,092)		
B91707-10-7	THROMBOGENICS NV	D	11/15/2011	Various	7,388.000	174,501		143,022	226,972	(59,932)			(59,932)	(24,018)	143,022	23,819	7,660	31,479		
D8398Q-11-9	THYSSENKRUPP AG NPV	D	11/15/2011	Various	29,259.000	908,454		1,114,996	1,215,590	(216,295)			(216,295)	115,702	1,114,996	(43,528)	(163,014)	(206,542)	13,227	
88632Q-10-3	TIBCO SOFTWARE INC		09/29/2011	Various	1,760.000	40,399		20,519	34,690	(14,170)			(14,170)		20,519		19,879	19,879		
886423-10-2	TIDEWATER, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	656.000	28,144		32,294	35,319	(3,025)			(3,025)		32,294		(4,150)	(4,150)	492	
X90409-11-5	TIETO OYJ	D	11/15/2011	Various	4,267.000	65,902		74,254	80,741	2,057			2,057	(8,544)	74,254	11,742	(20,094)	(8,352)	3,667	
886547-10-8	TIFFANY + CO NEW COM		09/29/2011	Various	2,500.000	158,672		112,185	155,675	(43,490)			(43,490)		112,185		46,487	46,487	1,837	
887100-10-5	TIMBERLAND COMPANY - CL A		09/14/2011	Various	5,200.000	215,900		74,832	127,868	(53,036)			(53,036)		74,832		141,068	141,068		
88732J-20-7	TIME WARNER CABLE INC		09/29/2011	Various	11,400.000	755,032		622,225	752,742	(130,517)			(130,517)		622,225		132,806	132,806	14,054	
887317-30-3	TIME WARNER INC		09/29/2011	Various	27,620.000	913,798		852,723	888,535	(35,812)			(35,812)		852,723		61,075	61,075	15,346	
G8878S-10-3	TINGYI (CAYMAN ISLN) HLDG CO	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	204,000.000	459,629		391,673	522,283	(132,143)			(132,143)	1,533	391,673	(1,971)	69,927	67,956		
D8401Q-10-6	TIPP24 SE	D	11/15/2011	Various	2,048.000	88,576		54,282	78,244	(15,682)			(15,682)	(8,280)	54,282	9,041	25,253	34,294		
X90766-12-6	TITAN CEMENT CO COMMON	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	6,027.000	123,987		102,881	132,246	(15,370)			(15,370)	(13,994)	102,881	19,926	1,180	21,106	1,485	
888339-20-7	TITANIUM M ETALS CORP COM NEW		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,320.000	20,273		21,595	22,678	(1,082)			(1,082)		21,595		(1,322)	(1,322)	198	
888706-10-8	TIVO INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	17,232		14,448	15,189	(740)			(740)		14,448		2,784	2,784		
872540-10-9	TJX COMPANIES INC		09/29/2011	Various	53,980.000	2,729,896		1,472,010	2,396,172	(924,162)			(924,162)		1,472,010		1,257,886	1,257,886	8,806	
87261X-10-8	TMX GROUP INC	C	02/28/2011	ITG, INC CANADA	800.000	33,200		20,701	29,738	(7,291)			(7,291)	(1,745)	20,701	1,734	10,765	12,499	280	
872960-10-9	TNS INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	27,751		30,077	30,368	(291)			(291)		30,077		(2,326)	(2,326)		
N8726Y-10-6	TNT EXPRESS	D	11/15/2011	Various	33,136.000	267,214		352,539							352,539	(19,935)	(65,390)	(85,324)	1,627	
D8368S-10-9	TOGNUM AG	D	11/22/2011	Various	6,602.000	243,153		115,935	174,020	(39,670)			(39,670)	(18,415)	115,935	21,137	106,081	127,217	3,460	
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK	D	03/31/2011	Various	2,700.000	69,655		17,466	65,945	6,299		48,782	(42,484)	(5,996)	17,466	1,571	50,618	52,189		
J88247-10-1	TOKYO STYLE CO LTD	D	06/01/2011	MERGER	9,000.000	64,294		71,088	70,723	7,982			7,982	(7,617)	71,088	8,856	(15,651)	(6,794)	1,811	
J88849-12-0	TOKYU LAND CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	8,000.000	45,120		28,185	40,202	(7,688)			(7,688)	(4,330)	28,185	3,113	13,822	16,935		
889478-10-3	TOLL BROTHERS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,580.000	23,312		35,847	30,020	5,827			5,827		35,847		(12,535)	(12,535)		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
N87695-10-7	TOMTOM NV	D	11/15/2011	Various	11,769.000	52,172		72,334	124,086	(38,621)			(38,621)	(13,131)	72,334	12,047	(32,209)	(20,162)		
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		09/29/2011	Various	2,285.000	57,893		55,543	66,196	(11,736)			(11,736)		55,543		2,350	2,350	731	
891027-10-4	TORCHMARK INC COM		09/29/2011	Various	7,920.000	379,475		338,543	315,427	(46,495)	69,610		23,115		338,543		40,932	40,932	2,954	
891092-10-8	TORO CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	60.000	3,590		2,312	3,698	(1,386)			(1,386)		2,312		1,278	1,278	12	
891102-10-5	TOROMONT INDUSTRIES LTD	C	06/29/2011	DISTRIBUTION	0.000	65,808		65,808							65,808					
891160-50-9	TORONTO-DOMINION COM NPV	C	02/28/2011	ITG, INC CANADA	600.000	50,055		38,467	44,805	(3,369)			(3,369)	(2,969)	38,467	3,560	8,027	11,587	311	
J89752-11-7	TOSHIBA CORP NPV	D	02/28/2011	UBS WARBURG ASIA LIMITED	45,000.000	291,528		136,755	244,981	(57,964)			(57,964)	(50,262)	136,755	21,990	132,783	154,773		
F92124-10-0	TOTAL SA EUR 2.5	D	11/15/2011	Various	192,550.000	9,731,749		8,698,800	10,202,194	(1,817,613)			(1,817,613)	314,219	8,698,800	(323,968)	1,356,917	1,032,949	288,782	
891906-10-9	TOTAL SYSTEM SERVICES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,060.000	275,997		249,245	247,003	2,242			2,242		249,245		26,752	26,752	4,497	
Q9155R-10-6	TOWER AUSTRALIA GROUP LTD	D	05/12/2011	Various	47,484.000	196,737		85,481	187,953	(64,783)			(64,783)	(37,689)	85,481	23,670	87,587	111,256		
891777-10-4	TOWER GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	800.000	18,272		17,207	20,464	(3,257)			(3,257)		17,207		1,066	1,066	400	
89214P-10-9	TOWNE BANK		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	9,590		13,717	13,665	51			51		13,717		(4,126)	(4,126)	275	
J92676-11-3	TOYOTA MOTOR	D	02/28/2011	UBS WARBURG ASIA LIMITED	25,200.000	1,161,018		622,031	999,434	(51,762)			(51,762)	(325,641)	622,031	292,501	246,487	538,988		
Q8702T-15-1	TPG TELECOM LTD	D	03/01/2011	Various	29,878.000	42,040		51,797	49,811	11,974			11,974	(9,988)	51,797	12,700	(22,457)	(9,757)		
892356-10-6	TRACTOR SUPPLY CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	42,297		21,817	31,034	(9,216)			(9,216)		21,817		20,480	20,480	198	
893521-10-4	TRANSATLANTIC HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,520.000	364,567		375,984	388,182	(12,198)			(12,198)		375,984		(11,417)	(11,417)	4,813	
893641-10-0	TRANSDIGM GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	19,822		13,270	17,282	(4,012)			(4,012)		13,270		6,552	6,552		
H8817H-10-0	TRANSOCEAN LTD	D	11/28/2011	DISTRIBUTION	0.000	19,903		19,903							19,903					
Q91932-10-5	TRANSPACIFIC INDUSTRIES GROUP LTD	D	12/14/2011	DISTRIBUTION	0.000	11,658		11,658							11,658					
89417E-10-9	TRAVELERS COS INC		09/29/2011	Various	25,060.000	1,342,692		1,251,767	1,396,093	(144,326)			(144,326)		1,251,767		90,925	90,925	17,228	
G90202-10-5	TRAVIS PERKINS PLC COMMON STOCK	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	9,785.000	126,277		105,681	161,405	(43,085)			(43,085)	(12,639)	105,681	9,987	10,609	20,597	2,621	
89469A-10-4	TREEHOUSE FOODS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,920.000	98,867		67,753	98,093	(30,340)			(30,340)		67,753		31,114	31,114		
T9471T-10-6	TREVI FINANZIARIA SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	6,550.000	84,174		93,149	94,355	8,778			8,778	(9,985)	93,149	18,041	(27,016)	(8,975)	1,023	
89531P-10-5	TREX COMPANY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,640.000	27,504		36,714	39,294	(2,581)			(2,581)		36,714		(9,209)	(9,209)		
895945-10-3	TRICAN WELL SERVICE LTD	C	02/28/2011	ITG, INC CANADA	9,800.000	229,118		122,928	198,504	(66,054)			(66,054)	(9,522)	122,928	8,797	97,393	106,190	421	
896239-10-0	TRIMBLE NAVIGATION		02/25/2011	CREDIT SUISSE INTERNATIONAL	280.000	13,317		8,478	11,180	(2,702)			(2,702)		8,478		4,839	4,839		
896522-10-9	TRINITY INDS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	20,857		21,959	24,481	(2,522)			(2,522)		21,959		(1,101)	(1,101)	230	
89708X-10-5	TROPICANA ENTERTAINMENT INC		01/21/2011	CITIBANK	68,943.000	1,166,046		838,017	1,051,381	(213,364)			(213,364)		838,017		328,029	328,029		
89784N-10-4	TRUE RELIGION APPAREL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	34,291		26,753	27,157	(404)			(404)		26,753		7,538	7,538		
89785X-10-1	TRUEBLUE INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	24,397		33,297	37,779	(4,482)			(4,482)		33,297		(8,900)	(8,900)		
898349-10-5	TRUSTCO BANK CORP NY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,020.000	22,190		30,758	31,827	(1,069)			(1,069)		30,758		(8,568)	(8,568)	988	
898402-10-2	TRUSTMARK CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	1,878		1,949	2,484	(535)			(535)		1,949		(72)	(72)	69	
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		09/29/2011	Various	11,180.000	552,938		411,832	589,186	(177,354)			(177,354)		411,832		141,106	141,106		
87305R-10-9	TTM TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	2,391		2,818	3,578	(761)			(761)		2,818		(426)	(426)		
D8484K-16-6	TUI AG NPV	D	11/15/2011	Various	17,527.000	123,748		116,365	244,403	(170,636)			(170,636)	42,598	116,365	(12,816)	20,199	7,384		
G9127H-10-4	TUI TRAVEL PLC ORD GBP0.10	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	79,666.000	209,095		301,869	305,796	(31,766)			(31,766)	27,839	301,869	(20,195)	(72,579)	(92,774)	14,164	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G9130W-10-6	TULLETT PREBON PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	13,159.000	61,917		62,773	78,535	(9,613)			(9,613)	(6,150)	62,773	5,932	(6,788)	(855)	3,332	
G91235-10-4	TULLOW OIL PLC COMMON STOCK	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	84,537.000	1,814,220		1,770,635	1,662,008	4,022			4,022	104,605	1,770,635	(90,837)	134,422	43,585	10,916	
87311L-10-4	TW TELECOM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,820.000	30,473		30,106	31,031	(925)			(925)		30,106		367	367		
H8912B-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		09/29/2011	Various	15,216.000	653,406		566,304	630,551	(64,247)			(64,247)		566,304		87,101	87,101	8,137	
902252-10-5	TYLER TECHNOLOGIES		09/29/2011	Various	3,080.000	78,710		52,951	63,941	(10,990)			(10,990)		52,951		25,759	25,759		
902494-10-3	TYSON FOODS INC CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,880.000	168,605		159,938	170,134	(10,195)			(10,195)		159,938		8,666	8,666	1,186	
T1681V-10-4	UBI BANCA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	55,234.000	257,958		535,368	483,453	(4,090)			(4,090)	56,005	535,368	(23,165)	(254,245)	(277,410)	9,955	
F9396N-10-6	UBISOFT ENTERTAINMENT	D	11/15/2011	Various	10,371.000	71,910		77,950	110,871	(6,908)		25,739	(32,647)	(275)	77,950	4,365	(10,405)	(6,040)		
G9226Z-10-4	UBM PLC	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	9,036.000	80,405		63,667	97,207	(25,928)			(25,928)	(7,612)	63,667	8,523	8,215	16,738	2,787	
B93562-12-0	UCB	D	11/15/2011	Various	16,301.000	686,037		564,782	559,174	(59,629)			(59,629)	65,236	564,782	(37,049)	158,304	121,255	17,407	
90384S-30-3	ULTA US		02/25/2011	CREDIT SUISSE INTERNATIONAL	60.000	2,481		1,417	2,040	(623)			(623)		1,417		1,064	1,064		
G9187G-10-3	ULTRA ELECTRONICS HOLDINGS PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	2,555.000	57,695		58,755	67,560	(3,514)			(3,514)	(5,290)	58,755	5,552	(6,613)	(1,061)	1,475	
903914-10-9	ULTRA PETROLEUM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,220.000	92,234		143,784	153,819	(10,035)			(10,035)		143,784		(51,550)	(51,550)		
903002-10-3	UMH PROPERTIES INC		03/25/2011	DISTRIBUTION	0.000	(17)												(17)		
B95505-16-8	UMICORE	D	11/15/2011	Various	15,523.000	684,570		550,557	807,338	(350,304)			(350,304)	93,523	550,557	(35,905)	169,918	134,013	11,711	
904214-10-3	UMPQUA HOLDINGS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	780.000	6,751		8,266	9,500	(1,234)			(1,234)		8,266		(1,516)	(1,516)	172	
F95094-11-0	UNIBAIL-RODAMCO SE REIT	D	11/15/2011	Various	8,074.000	1,541,878		1,572,304	1,596,825	(167,002)			(167,002)	142,482	1,572,304	(72,864)	42,438	(30,426)	53,448	
T95132-10-5	UNICREDIT SPA EURO.50	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	1,285,290.000	2,309,854		3,281,823	2,658,764	315,060			315,060	307,999	3,281,823	(142,004)	(829,964)	(971,968)	46,332	
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	11/15/2011	Various	163,790.000	5,453,947		5,224,672	5,099,765	(441,556)			(441,556)	566,463	5,224,672	(304,291)	533,567	229,275	148,098	
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	11/30/2011	Various	198,375.000	6,476,648		5,689,446	6,071,253	(1,516,072)			(1,516,072)	1,134,264	5,689,446	(741,462)	1,528,664	787,202	210,456	
905581-10-4	UNION CARBIDE CORP.		08/31/2011	DISTRIBUTION	0.000	89												89		
907818-10-8	UNION PACIFIC CORP		09/29/2011	Various	16,680.000	1,492,099		1,232,223	1,545,569	(313,345)			(313,345)		1,232,223		259,875	259,875	20,372	
T9647L-10-2	UNIPOL GRUPPO FINAN ORD	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	395,140.000	180,771		248,550	243,687	5,467			5,467	(604)	248,550	17,403	(85,182)	(67,779)		
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	2,193		1,806	2,150	(345)			(345)		1,806		387	387	76	
909214-30-6	UNISYS CORP		09/29/2011	Various	900.000	27,356		22,677	23,301	(624)			(624)		22,677		4,679	4,679		
N9028G-11-6	UNIT 4 NV	D	11/15/2011	Various	3,032.000	81,775		65,695	98,152	(22,071)			(22,071)	(10,387)	65,695	10,940	5,140	16,080	924	
909218-10-9	UNIT CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	420.000	24,637		17,929	19,522	(1,592)			(1,592)		17,929		6,708	6,708		
909907-10-7	UNITED BANKSHARES		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,440.000	153,796		101,881	158,848	(56,967)			(56,967)		101,881		51,914	51,914	1,632	
90984P-30-3	UNITED COMMUNITY BANKS INC		09/29/2011	Various	2,644.000	22,207		29,613	25,779	3,834			3,834		29,613		(7,406)	(7,406)		
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		09/29/2011	Various	11,140.000	245,573		189,899	265,355	(75,456)			(75,456)		189,899		55,674	55,674		
910331-10-7	UNITED FIRE & CASUALTY CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	9,374		12,006	12,053	(46)			(46)		12,006		(2,632)	(2,632)	243	
D8542B-12-5	UNITED INTERNET	D	11/15/2011	Various	14,943.000	272,274		208,041	239,622	(59,339)			(59,339)	27,758	208,041	(13,584)	77,817	64,233	3,143	
911163-10-3	UNITED NATURAL FOODS INC		09/29/2011	Various	2,920.000	120,452		69,814	107,106	(37,291)			(37,291)		69,814		50,638	50,638		
Y9299W-10-3	UNITED OVERSEAS LAND	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	42,000.000	147,070		103,491	155,453	(40,330)			(40,330)	(11,631)	103,491	9,492	34,087	43,579		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/29/2011	Various	14,700.000	981,177		948,579	1,066,926	(118,347)			(118,347)		948,579		32,598	32,598	18,689	
912909-10-8	UNITED STATES STEEL CORP		09/29/2011	Various	22,720.000	1,247,163		1,094,064	1,327,302	(233,238)			(233,238)		1,094,064		153,099	153,099	408	
913004-10-7	UNITED STATIONERS, INC.		09/29/2011	Various	470.000	36,891		28,955	14,995	(3,263)	17,223		13,960		28,955		7,936	7,936	125	
913017-10-9	UNITED TECHNOLOGIES CORP		09/29/2011	Various	23,400.000	1,784,735		1,654,939	1,842,048	(187,109)			(187,109)		1,654,939		129,795	129,795	24,268	
91307C-10-2	UNITED THERAPEUTICS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	12,785		17,901	21,495	(3,594)			(3,594)		17,901		(5,116)	(5,116)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
J9427E-10-5	UNITED URBAN INVESTMENT	D	02/28/2011	UBS WARBURG ASIA LIMITED	52.000	68,692		47,203	66,481	(12,118)			(12,118)	(7,160)	47,203	5,213	16,276	21,489	1,568	
G92755-10-0	UNITED UTILITIES GROUP	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	115,125.000	1,126,633		947,818	1,062,582	(152,865)			(152,865)	38,101	947,818	(21,150)	199,965	178,815	51,725	
91324P-10-2	UNITEDHEALTH GROUP INC		09/29/2011	Various	43,800.000	2,126,232		1,401,854	1,581,618	(179,764)			(179,764)		1,401,854		724,378	724,378	9,621	
91338E-10-1	UNIVERSAL AMERICAN CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,360.000	69,666		33,024	68,712	(35,688)			(35,688)		33,024		36,642	36,642		
91347P-10-5	UNIVERSAL DISPLAY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,400.000	58,158		19,417	42,910	(23,493)			(23,493)		19,417		38,741	38,741		
913543-10-4	UNIVERSAL FST PRODS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	23,150		34,302	35,788	(1,486)			(1,486)		34,302		(11,153)	(11,153)	184	
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		12/15/2011	Various	200.000	9,372		8,850	7,306	(905)			(905)		8,850		522	522	171	
91529Y-10-6	UNUM GROUP		09/29/2011	Various	19,000.000	462,213		396,209	460,180	(63,971)			(63,971)		396,209		66,004	66,004	3,282	
X9518S-10-8	UPM-KYMMENE	D	11/15/2011	Various	48,573.000	588,629		621,768	858,091	(335,726)			(335,726)	99,404	621,768	(39,968)	6,829	(33,138)	32,950	
X9518X-10-7	UPONOR OYJ	D	11/15/2011	Various	4,927.000	50,664		67,919	91,122	(13,561)			(13,561)	(9,643)	67,919	11,312	(28,566)	(17,254)	3,242	
91701P-10-5	URANIUM ONE INC	C	02/28/2011	ITG, INC CANADA	24,800.000	161,971		62,655	118,725	(49,101)			(49,101)	(6,969)	62,655	5,249	94,066	99,315		
917017-10-5	URANIUM PARTICIPATION CORP	C	02/28/2011	ITG, INC CANADA	3,300.000	30,707		17,529	26,286	(7,214)			(7,214)	(1,543)	17,529	1,468	11,709	13,178		
917047-10-2	URBAN OUTFITTERS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,480.000	103,749		171,907	160,429	11,478			11,478		171,907		(68,158)	(68,158)		
903236-10-7	URS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	35,508		46,953	48,268	(1,314)			(1,314)		46,953		(11,446)	(11,446)		
917286-20-5	URSTADT BIDDLE CL A		03/25/2011	DISTRIBUTION	0.000	297												297		
90341W-10-8	US AIRWAYS GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	500.000	4,266		2,240	5,005	(2,765)			(2,765)		2,240		2,026	2,026		
902973-30-4	US BANCORP		09/29/2011	Various	62,020.000	1,607,625		1,395,285	1,672,679	(277,394)			(277,394)		1,395,285		212,340	212,340	13,984	
90333E-10-8	USEC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	14,720.000	26,170		70,852	88,614	(17,763)			(17,763)		70,852		(44,681)	(44,681)		
N9040V-11-7	USG PEOPLE NV	D	11/15/2011	Various	8,316.000	74,116		106,683	168,914	(44,357)			(44,357)	(17,875)	106,683	17,768	(50,334)	(32,566)	1,617	
G87210-10-3	UTI WORLDWIDE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	9,629		11,534	15,264	(3,730)			(3,730)		11,534		(1,906)	(1,906)	43	
91911K-10-2	VALEANT PHARMACEUTICALS INTERNATIONAL	I	09/29/2011	Various	15,137.000	607,469		398,860	428,226	(29,366)			(29,366)		398,860		208,609	208,609		
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	02/28/2011	ITG, INC CANADA	11,000.000	438,726		152,603	312,863	(141,897)			(141,897)	(18,364)	152,603	12,784	273,338	286,122		
F96221-12-6	VALEO SA	D	11/15/2011	Various	7,775.000	399,751		314,438	441,203	(99,318)			(99,318)	(27,448)	314,438	26,559	58,754	85,314	8,531	
91913Y-10-0	VALERO ENERGY CORP		09/29/2011	Various	18,140.000	479,658		308,714	419,397	(110,683)			(110,683)		308,714		170,944	170,944	1,215	
918905-10-0	VALHI, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	320.000	7,245		4,106	7,075	(2,969)			(2,969)		4,106		3,139	3,139		
919794-10-7	VALLEY NATIONAL BANCORP		05/05/2011	DISTRIBUTION	0.000	12,794		12,794							12,794					
F95922-10-4	VALLOUREC EUR 4	D	11/15/2011	Various	10,329.000	782,645		821,591	1,084,895	(390,848)			(390,848)	127,544	821,591	(43,720)	4,774	(38,946)	16,389	
920253-10-1	VALMONT INDUSTRIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	80.000	8,237		6,421	7,098	(678)			(678)		6,421		1,816	1,816	13	
920355-10-4	VALSPAR CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,440.000	46,120		44,942	49,651	(4,709)			(4,709)		44,942		1,177	1,177	1,037	
92046N-10-2	VALUECLICK INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,740.000	43,957		27,052	43,922	(16,870)			(16,870)		27,052		16,905	16,905		
922042-85-8	VANGUARD MSCI EMERGING MARKETS	R	08/25/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,013.000	372,961		294,429	433,976	(139,547)			(139,547)		294,429		78,532	78,532		
92220P-10-5	VARIAN MEDICAL SYST		09/29/2011	Various	5,900.000	328,800		327,898	408,752	(80,854)			(80,854)		327,898		902	902		
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		11/10/2011	Various	9,900.000	616,683		321,697	366,003	(44,306)			(44,306)		321,697		294,987	294,987		
N9411C-10-2	VASTNED OFF/IND	D	10/14/2011	Various	5,041.000	72,247		59,841	84,541	(15,754)			(15,754)	(8,946)	59,841	10,500	1,907	12,406	7,531	
N91784-10-3	VASTNED RETAIL	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,071.000	102,340		92,991	143,854	(35,641)			(35,641)	(15,223)	92,991	14,619	(5,270)	9,350	9,234	
918194-10-1	VCA ANTECH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	780.000	12,895		18,385	18,166	219			219		18,385		(5,490)	(5,490)		
Y9361Q-10-9	VEDANTA RESOURCES	D	11/30/2011	Various	12,856.000	207,615		220,725	504,499	(20,106)		299,187	(319,293)	35,520	220,725	(12,658)	(452)	(13,110)	9,341	
922417-10-0	VEECO INSTRUMENTS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	6,548		10,427	10,310	116			116		10,427		(3,879)	(3,879)		
92277D-10-4	VENTANA GOLD CORP	C	03/28/2011	MERGER	7,100.000	94,943		64,095	94,686	(25,033)			(25,033)	(5,558)	64,095	5,227	25,620	30,847		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00	D	11/15/2011	Various	33,038.000	457,689		777,623	965,538	56,760		356,525	(299,765)	111,851	777,623	(39,370)	(280,564)	(319,934)	48,618	
92342Y-10-9	VERIFONE SYSTEMS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,420.000	65,183		21,182	54,755	(33,573)			(33,573)		21,182		44,001	44,001		
Y93691-10-6	VERIGY LTD		07/06/2011	MERGER	7,980.000	119,700		92,083	103,900	(11,817)			(11,817)		92,083		27,617	27,617		
92343E-10-2	VERISIGN INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,260.000	122,367		122,026	139,174	(17,148)			(17,148)		122,026		341	341	11,715	
92343V-10-4	VERIZON COMMUNICATIONS		09/29/2011	Various	97,000.000	3,537,386		2,916,004	3,470,660	(554,656)			(554,656)		2,916,004		621,382	621,382	94,575	
923725-10-5	VERMILION ENERGY INC	C	02/28/2011	ITG, INC CANADA	2,300.000	118,852		64,806	106,915	(36,980)			(36,980)	(5,129)	64,806	4,638	49,408	54,046	1,129	
92532F-10-0	VERTEX PHARMACEUTICALS		09/29/2011	Various	3,840.000	171,393		132,402	134,515	(2,113)			(2,113)		132,402		38,991	38,991		
918204-10-8	VF CORP		09/29/2011	Various	2,200.000	222,574		169,010	189,596	(20,586)			(20,586)		169,010		53,564	53,564	680	
92553P-20-1	VIACOM INC NEW CL B		09/29/2011	Various	26,320.000	1,126,165		865,237	1,042,535	(177,298)			(177,298)		865,237		260,928	260,928	9,858	
92552R-40-6	VIAD CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	2,432		3,329	3,566	(236)			(236)		3,329		(898)	(898)	22	
925815-10-2	VICOR CORP		09/29/2011	Various	5,240.000	64,633		57,455	85,936	(28,481)			(28,481)		57,455		7,179	7,179	345	
G9358Y-10-7	VICTREX PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	6,130.000	111,032		94,338	141,734	(36,296)			(36,296)	(11,099)	94,338	8,915	7,779	16,694	7,565	
A9142L-12-8	VIENNA INSURANCE GROUP AG WIENER	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	4,107.000	160,918		238,099	213,464	(94)			(94)	24,729	238,099	(17,435)	(59,746)	(77,181)	4,832	
92672A-10-1	VIEWPOINT FINANCIAL GROUP		09/29/2011	Various	7,840.000	95,752		84,330	91,650	(7,320)			(7,320)		84,330		11,422	11,422	856	
F9768K-10-2	VILMORIN & CIE	D	11/15/2011	Various	1,464.000	155,823		112,674	166,701	(36,387)			(36,387)	(17,640)	112,674	19,407	23,742	43,149		
F5879X-10-8	VINCI	D	11/15/2011	Various	39,773.000	1,869,514		2,311,758	2,162,102	(77,646)			(77,646)	227,302	2,311,758	(127,731)	(314,512)	(442,243)	56,418	
X97923-10-0	VIOHALCO	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	16,296.000	96,703		57,940	88,195	(20,922)			(20,922)	(9,333)	57,940	11,222	27,540	38,762		
92769L-10-1	VIRGIN MEDIA INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,440.000	160,878		131,167	175,426	(44,259)			(44,259)		131,167		29,711	29,711	773	
928241-10-8	VIROPHARMA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	13,645		7,311	13,163	(5,852)			(5,852)		7,311		6,334	6,334		
92826C-83-9	VISA INC		09/29/2011	Various	5,460.000	613,575		396,098	384,275	11,823			11,823		396,098		217,477	217,477	2,457	
E97579-19-2	VISCOFAN SA	D	08/01/2011	Various	6,362.000	237,636		162,553	241,105	(53,038)			(53,038)	(25,514)	162,553	31,070	44,013	75,083	1,546	
928298-10-8	VISHAY INTERTECHNOLOGY, INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,980.000	52,844		25,869	43,746	(17,877)			(17,877)		25,869		26,975	26,975		
92835K-10-3	VISHAY PRECISION GROUP		09/29/2011	Various	4,349.000	59,418		69,470	81,935	(12,465)			(12,465)		69,470		(10,052)	(10,052)		
N93540-10-7	VISTAPRINT NV	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	16,392		26,038	27,600	(1,562)			(1,562)		26,038		(9,646)	(9,646)		
92849T-10-8	VITERRA INC	C	02/28/2011	ITG, INC CANADA	400.000	4,841		2,910	3,733	(604)			(604)	(219)	2,910	244	1,686	1,930	17	
F7063C-11-4	VIVENDI EUR5.50	D	11/15/2011	Various	118,999.000	2,604,816		3,431,537	3,212,192	(94,449)			(94,449)	313,793	3,431,537	(168,650)	(658,071)	(826,721)	217,717	
928563-40-2	VM WARE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	35,022		31,848	37,342	(5,494)			(5,494)		31,848		3,174	3,174		
92857W-20-9	VODAFONE AIRTOUCH ADR	R	11/30/2011	Various	285,870.000	7,853,786		6,725,958	7,555,544	(829,586)			(829,586)		6,725,958		1,127,828	1,127,828	323,262	
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	2,024,036.000	5,417,752		2,765,412	5,232,072	(2,956,216)			(2,956,216)	489,555	2,765,412	(266,932)	2,919,272	2,652,340	293,555	
A9101Y-10-3	VOESTALPINE AG NPV	D	11/15/2011	Various	10,879.000	385,656		251,551	518,269	(226,852)			(226,852)	(39,866)	251,551	28,856	105,249	134,105	9,915	
928645-10-0	VOLCANO CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	260.000	6,913		4,135	7,101	(2,965)			(2,965)		4,135		2,778	2,778		
92864N-10-1	VOLCOM INC		06/24/2011	MERGER	4,980.000	122,010		101,020	93,973	7,047			7,047		101,020		20,990	20,990		
D94523-14-5	VOLKSWAGEN AG	D	11/15/2011	Various	2,849.000	445,864		270,087	401,844	(180,351)			(180,351)	48,593	270,087	(18,750)	194,527	175,777	8,557	
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,120.000	22,195		26,574	25,939	635			635		26,574		(4,379)	(4,379)		
928856-20-2	VOLVO A	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	25,533.000	435,268		266,725	436,582	(165,484)			(165,484)	(4,373)	266,725	19,543	149,000	168,544		
928856-30-1	VOLVO AB-B SHS NPV	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	9,233.000	158,157		82,011	162,677	(91,680)			(91,680)	11,014	82,011	(398)	76,544	76,145		
92886T-20-1	VONAGE		06/14/2011	DISTRIBUTION	0.000	445											445	445		
929042-10-9	VORNADO RLTY TR		09/29/2011	Various	2,440.000	194,801		202,010	203,325	(4,977)			(4,977)		202,010		(7,209)	(7,209)	4,667	
G93886-13-6	VOSTOK NAFTA INVESTMENT LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	16,546.000	100,370		55,055	91,763	(21,131)			(21,131)	(15,577)	55,055	15,402	29,912	45,314		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
929160-10-9	VULCAN MAT LS CO COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	17,882		24,102	27,503	(3,401)			(3,401)		24,102		(6,220)	(6,220)	465	
92922P-10-6	W & T OFFSHORE		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,080.000	27,058		10,808	19,300	(8,492)			(8,492)		10,808		16,250	16,250		
38388F-10-8	W R GRACE & CO NEW		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	28,639		22,562	28,807	(6,244)			(6,244)		22,562		6,077	6,077		
G9809D-10-8	W S ATKINS PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	26,437.000	266,036		283,181	288,730	3,979			3,979	(9,527)	283,181	11,937	(29,082)	(17,145)	12,023	
929740-10-8	WABTEC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	18,536		16,060	17,983	(1,923)			(1,923)		16,060		2,476	2,476	17	
D9540Z-10-6	WACKER CHEMIE	D	11/15/2011	Various	1,521.000	183,448		255,995	267,277	(42,245)			(42,245)	30,963	255,995	(16,028)	(56,519)	(72,547)	5,385	
930059-10-0	WADDELL & REED FINANCIAL		09/29/2011	Various	2,240.000	70,839		72,118	79,050	(6,932)			(6,932)		72,118		(1,278)	(1,278)	1,276	
931422-10-9	WALGREEN CO		09/29/2011	Various	27,260.000	1,015,453		988,418	1,062,050	(73,632)			(73,632)		988,418		27,036	27,036	10,043	
W9898E-13-4	WALLENSTAM AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	3,749.000	101,681		59,582	98,663	(22,333)			(22,333)	(16,748)	59,582	16,669	25,431	42,099		
931142-10-3	WAL-MART STORES		09/29/2011	Various	62,580.000	3,240,809		3,156,617	3,374,939	(218,323)			(218,323)		3,156,617		84,192	84,192	51,671	
93317Q-10-5	WALTER ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,600.000	400,265		524,233	843,744	(319,511)			(319,511)		524,233		(123,968)	(123,968)	2,475	
93317W-10-2	WALTER INVESTMENT MANAGEMENT		11/16/2011	Various	3,085.000	74,400		54,802	55,345	(1,060)	(13)		(1,073)		54,802		19,599	19,599	1,543	
G9431R-10-3	WANT WANT CHINA HOLDINGS LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	608,000.000	454,136		364,703	532,687	(169,444)			(169,444)	1,460	364,703	(1,765)	91,198	89,433		
B9774V-12-0	WAREHOUSES DE PAUW	D	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,523.000	76,567		61,208	74,590	(5,489)			(5,489)	(7,893)	61,208	9,624	5,735	15,359	5,439	
934390-40-2	WARNACO GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	17,960		17,205	20,927	(3,722)			(3,722)		17,205		755	755		
934550-10-4	WARNER MUSIC GRP CORP		07/20/2011	MERGER	6,720.000	55,440		44,244	37,834	6,411			6,411		44,244		11,196	11,196		
X98155-11-6	WARTSILA B	D	11/15/2011	Various	8,778.000	412,081		346,539	669,790	(400,840)			(400,840)	77,590	346,539	(6,574)	72,116	65,542	28,719	
938824-10-9	WASHINGTON FEDERAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	16,365		18,958	20,642	(1,684)			(1,684)		18,958		(2,593)	(2,593)	220	
939653-10-1	WASHINGTON REAL ESTATE		12/13/2011	DISTRIBUTION	0.000	5,538		3,757							3,757		1,781	1,781		
94106L-10-9	WASTE MGMT INC DEL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	26,349		27,160	30,233	(3,074)			(3,074)		27,160		(811)	(811)	836	
941848-10-3	WATERS CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,700.000	207,509		189,796	209,817	(20,021)			(20,021)		189,796		17,713	17,713		
942683-10-3	WATSON PHARMACEUTICALS INC		09/29/2011	Various	9,660.000	561,002		424,699	498,939	(74,240)			(74,240)		424,699		136,303	136,303		
942749-10-2	WATTS WATER TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	16,885		22,260	22,686	(426)			(426)		22,260		(5,376)	(5,376)	205	
943315-10-1	WAUSAU PAPER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,760.000	30,816		38,924	40,984	(2,060)			(2,060)		38,924		(8,108)	(8,108)	428	
N9438C-17-6	WAVIN NV	D	11/15/2011	Various	6,510.000	49,623		75,314	99,129	(13,325)			(13,325)	(10,490)	75,314	12,543	(38,234)	(25,691)		
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		09/29/2011	Various	17,640.000	269,871		274,568	402,192	(127,624)			(127,624)		274,568		(4,698)	(4,698)		
94770V-10-2	WEBMD HEALTH CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	6,607		10,474	11,233	(759)			(759)		10,474		(3,867)	(3,867)		
947890-10-9	WEBSTER FINANCIAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,700.000	130,828		77,381	112,290	(34,909)			(34,909)		77,381		53,447	53,447	57	
948626-10-6	WEIGHT WATCHERS INTL INC		09/29/2011	Various	460.000	27,574		12,715	17,245	(4,530)			(4,530)		12,715		14,858	14,858	228	
G95248-13-7	WEIR GROUP PLC (THE)	D	11/30/2011	Various	24,089.000	746,445		400,071	668,513	(229,055)			(229,055)	(39,386)	400,071	25,499	320,874	346,373	9,300	
948849-10-4	WEIS MARKETS, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,180.000	81,421		71,670	87,919	(16,249)			(16,249)		71,670		9,751	9,751	1,897	
94946T-10-6	WELLCARE HEALTH PLANS		09/29/2011	Various	700.000	26,898		19,433	21,154	(1,721)			(1,721)		19,433		7,466	7,466		
94973V-10-7	WELLPOINT INC		09/29/2011	Various	20,400.000	1,338,668		1,054,909	1,159,944	(105,035)			(105,035)		1,054,909		283,759	283,759	8,160	
949746-10-1	WELLS FARGO CO		09/29/2011	Various	135,340.000	3,793,486		3,516,066	4,194,187	(678,121)			(678,121)		3,516,066		277,420	277,420	31,331	
G9529Y-10-1	WELLSTREAM HOLDINGS PLC	D	02/25/2011	MERGER	10,740.000	135,003		78,530	132,283	(43,393)			(43,393)	(10,359)	78,530	9,539	46,934	56,473	1,042	
F98370-10-3	WENDEL	D	11/15/2011	Various	2,935.000	217,102		174,558	270,270	(74,154)			(74,154)	(21,558)	174,558	20,119	22,425	42,544	4,578	
95058W-10-0	WENDY'S COMPANY (THE)		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,840.000	13,725		14,427	13,121	1,306			1,306		14,427		(702)	(702)	170	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
950755-10-8	WERNER ENTERPRISES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	10,289		8,899	10,848	(1,949)			(1,949)		8,899		1,390	1,390	96	
950810-10-1	WESBANCO INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,000.000	34,392		38,563	37,920	643			643		38,563		(4,171)	(4,171)	1,200	
950817-10-6	WESCO FINANCIAL CORP		06/24/2011	MERGER	140.000	53,900		54,040	51,577	2,463			2,463		54,040		(140)	(140)	118	
Q95870-10-3	WESFARMERS	D	03/01/2011	Various	10,311.000	347,122		275,166	337,474	(33,980)			(33,980)	(28,328)	275,166	23,858	48,098	71,956	6,932	
Q95870-18-6	WESFARMERS PPS	D	03/01/2011	Various	5,065.000	172,074		135,760	167,329	(17,524)			(17,524)	(14,046)	135,760	11,771	24,543	36,314	3,405	
955306-10-5	WEST PHARMACEUTICAL SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	24,588		27,143	27,192	(49)			(49)		27,143		(2,555)	(2,555)	337	
957638-10-9	WESTERN ALLIANCE BANCORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,280.000	23,211		27,467	31,501	(4,033)			(4,033)		27,467		(4,256)	(4,256)		
95801T-10-7	WESTERN COAL CORP	C	04/07/2011	MERGER	18,300.000	219,539		75,939	226,380	(137,154)			(137,154)	(13,288)	75,939	7,740	135,860	143,600		
958102-10-5	WESTERN DIGITAL CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,460.000	173,189		233,686	218,994	14,692			14,692		233,686		(60,496)	(60,496)		
959319-10-4	WESTERN REFINING INC		09/29/2011	Various	2,740.000	41,586		12,899	28,989	(16,090)			(16,090)		12,899		28,688	28,688		
959802-10-9	WESTERN UN CO COM		09/29/2011	Various	31,660.000	622,790		531,735	587,926	(56,191)			(56,191)		531,735		91,054	91,054	2,424	
962166-10-4	WEYERHAEUSER CO		09/29/2011	Various	37,220.000	832,858		595,319	704,575	(109,602)			(109,602)		595,319		237,539	237,539	6,218	
92924F-10-6	WGL HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	36,316		33,045	32,908	137			137		33,045		3,270	3,270	1,060	
G8927V-14-9	WH SMITH PLC	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	34,828.000	286,073		219,652	264,441	(24,081)			(24,081)	(20,708)	219,652	20,758	45,664	66,421	11,584	
Y9551M-10-8	WHARF HOLDINGS	D	02/28/2011	DISTRIBUTION	0.000	20,697		20,697							20,697					
Y8800U-14-3	WHARF RIGHTS	D	03/03/2011	ITG HONG KONG LIMITED	12,500.000	20,476		20,697							20,697	(104)	(117)	(221)		
963320-10-6	WHIRLPOOL CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	440.000	22,445		33,970	39,085	(5,115)			(5,115)		33,970		(11,525)	(11,525)	629	
G9606P-19-7	WHITBREAD	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	21,647.000	554,445		464,252	604,118	(157,685)			(157,685)	17,820	464,252	(9,055)	99,247	90,193	15,394	
Q9763G-10-4	WHITE ENERGY CO LTD	D	03/01/2011	Various	17,155.000	49,678		47,960	60,359	(295)			(295)	(12,103)	47,960	11,759	(10,041)	1,718		
G9618E-10-7	WHITE MTNS INS GROUP LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	392,015		317,108	328,888	(11,780)			(11,780)		317,108		74,907	74,907	980	
966387-10-2	WHITING PETROLEUM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,760.000	389,713		466,650	630,482	(163,832)			(163,832)		466,650		(76,937)	(76,937)		
966612-10-3	WHITNEY HOLDING CORP		06/06/2011	Various	17,720.000	240,559		210,825	250,738	(39,913)			(39,913)		210,825		29,734	29,734	258	
966837-10-6	WHOLE FOODS MKT INC		09/29/2011	Various	7,500.000	450,538		273,108	379,425	(106,317)			(106,317)		273,108		177,430	177,430	1,230	
A95384-11-0	WIENERBERGER AG	D	11/15/2011	Various	11,115.000	131,571		142,928	212,250	(46,861)			(46,861)	(22,460)	142,928	23,804	(35,161)	(11,357)	1,193	
W9899S-10-8	WIHLBORGS FASTIGHETER	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	757.000	43,427		26,347	10,974	(2,524)	19,760		17,236	(1,863)	26,347	7,371	9,709	17,080		
968223-20-6	WILEY JOHN & SONS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	7,130		6,659	7,238	(579)			(579)		6,659		470	470	115	
969203-10-8	WILL BROS GRP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,320.000	22,892		64,220	52,242	11,978			11,978		64,220		(41,329)	(41,329)		
969457-10-0	WILLIAMS COS INC		09/29/2011	Various	91,800.000	2,716,947		1,985,186	2,269,296	(284,110)			(284,110)		1,985,186		731,761	731,761	7,194	
969904-10-1	WILLIAMS SONOMA, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	28,384		26,458	31,407	(4,950)			(4,950)		26,458		1,926	1,926	431	
971807-10-2	WILMINGTON TRUST CORPORATION		05/16/2011	MERGER	10,440.000	46,333		45,310	45,310						45,310		1,023	1,023		
D9695J-10-5	WINCOR NIXDORF AG	D	11/15/2011	Various	2,356.000	110,538		186,278	192,080	(5,326)			(5,326)	(476)	186,278	2,785	(78,525)	(75,740)	4,035	
97381W-10-4	WINDSTREAM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,609.000	113,938		105,960	133,949	(27,989)			(27,989)		105,960		7,978	7,978	9,609	
Y9588K-10-9	WING HANG BANK	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,000.000	12,705		9,327	13,830	(4,537)			(4,537)	34	9,327	(42)	3,421	3,378		
V97973-10-7	WING TAI	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	3,000.000	3,498		3,257	3,951	(319)			(319)	(375)	3,257	376	(135)	241		
974280-30-7	WINN-DIXIE STORES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,420.000	27,389		30,568	31,691	(1,123)			(1,123)		30,568		(3,179)	(3,179)		
974637-10-0	WINNEBAGO INDUSTRIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,960.000	27,963		41,707	60,192	(18,485)			(18,485)		41,707		(13,744)	(13,744)		
976391-30-0	WINTHROP REALTY TRUST		12/28/2011	DISTRIBUTION	0.000	72		72							72					

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
97650W-10-8	WINTRUST FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	3,273		3,766	3,964	(198)			(198)		3,766		(493)	(493)	22	
D22359-13-3	WIRECARD AG	D	11/15/2011	Various	8,431.000	132,407		81,800	114,749	(20,806)			(20,806)	(12,143)	81,800	13,846	36,761	50,607	903	
G9736L-10-8	WOLSELEY PLC CMN STK	D	11/30/2011	CITIGROUP GLOBAL MARKETS INC	27,928.000	823,083		682,298	890,874	(261,291)			(261,291)	52,715	682,298	(30,732)	171,517	140,785	20,036	
N96425-10-8	WOLTERS KLUWER	D	11/15/2011	Various	29,962.000	534,930		659,938	656,631	(72,760)			(72,760)	76,066	659,938	(42,988)	(82,020)	(125,008)	24,269	
978097-10-3	WOLVERINE WORLD WIDE, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	56,198		48,938	51,646	(2,708)			(2,708)		48,938		7,260	7,260	761	
981419-10-4	WORLD ACCEPTANCE CORP		09/29/2011	Various	1,220.000	72,714		33,261	64,416	(31,155)			(31,155)		33,261		39,454	39,454		
981475-10-6	WORLD FUEL SERVICES CORP		09/29/2011	Various	820.000	29,349		21,025	29,651	(8,626)			(8,626)		21,025		8,324	8,324	92	
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,600.000	23,988		35,513	37,024	(1,511)			(1,511)		35,513		(11,525)	(11,525)	1,560	
G9857K-10-2	WORLEY PARSONS LTD NPV	D	03/01/2011	Various	19,624.000	602,760		506,428	536,709	9,984			9,984	(40,265)	506,428	38,768	57,564	96,332	7,273	
981811-10-2	WORTHINGTON INDUSTRIES, INC.		09/29/2011	Various	240.000	4,391		3,295	4,416	(1,121)			(1,121)		3,295		1,096	1,096	13	
G9787K-10-8	WPP PLC CMN STK	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	81,324.000	929,214		793,589	1,001,018	(277,907)			(277,907)	70,478	793,589	(18,667)	154,292	135,625	15,458	
98233Q-10-5	WRIGHT EXPRESS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	3,888		3,388	4,600	(1,212)			(1,212)		3,388		499	499		
98235T-10-7	WRIGHT MEDICAL GRP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,940.000	53,608		45,920	45,658	262			262		45,920		7,687	7,687		
983134-10-7	WYNN RESOR TS LTD COM		09/29/2011	Various	2,760.000	343,759		240,865	286,598	(45,734)			(45,734)		240,865		102,895	102,895	1,860	
98389B-10-0	XCEL ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,560.000	287,692		259,753	272,238	(12,485)			(12,485)		259,753		27,938	27,938	11,849	
G9826X-10-3	XCHANGING PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	61,832.000	55,962		102,011	120,984	(19,214)			(19,214)	241	102,011	4,192	(50,241)	(46,049)		
98411C-10-0	XENOPORT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,240.000	19,609		23,036	27,605	(4,568)			(4,568)		23,036		(3,427)	(3,427)		
984121-10-3	XEROX CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	18,760.000	138,418		170,510	216,115	(45,606)			(45,606)		170,510		(32,092)	(32,092)	3,189	
983919-10-1	XILINX INC COM		09/29/2011	Various	6,060.000	178,638		153,000	175,619	(22,618)			(22,618)		153,000		25,638	25,638	2,794	
G9828G-10-8	XINYI GLASS HOLDING CO LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	32,000.000	25,744		12,153	26,348	(14,086)			(14,086)	(109)	12,153	25	13,566	13,590		
G98290-10-2	XL GROUP PLC	R	09/29/2011	Various	14,980.000	318,268		270,868	326,864	(55,995)			(55,995)		270,868		47,400	47,400	2,429	
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	11/30/2011	Various	190,230.000	3,244,623		2,979,587	4,465,096	(1,871,806)			(1,871,806)	386,297	2,979,587	(168,045)	433,081	265,036	44,364	
984332-10-6	YAHOO INC COM		09/29/2011	Various	26,600.000	372,767		406,244	442,358	(36,114)			(36,114)		406,244		(33,477)	(33,477)		
Y9729A-10-1	YANLORD LAND GROUP	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	8,000.000	8,569		9,059	10,473	(421)			(421)	(993)	9,059	1,046	(1,536)	(490)		
G9835W-10-4	YELL GROUP PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	214,324.000	24,882		48,452	48,452	3,794			3,794	(3,794)	48,452	6,386	(29,955)	(23,569)		
X9862Q-10-4	YIT OYJ	D	11/15/2011	Various	9,195.000	159,960		161,218	229,159	(43,691)			(43,691)	(24,250)	161,218	27,476	(28,733)	(1,258)	7,267	
T9846S-10-6	YOOX SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	10,940.000	185,958		71,073	140,637	(54,682)			(54,682)	(14,882)	71,073	13,765	101,120	114,886		
988498-10-1	YUM! BRANDS INC		09/29/2011	Various	16,680.000	833,037		681,857	818,154	(136,297)			(136,297)		681,857		151,180	151,180	6,310	
E9853W-16-0	ZARDOYA OTIS		08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	16,256.000	234,232		222,972	228,961	(21,443)			(21,443)	15,455	222,972	1,534	9,726	11,260	5,216	
989207-10-5	ZEBRA TECHNOLOGIES CORP.		09/29/2011	Various	680.000	22,901		19,428	25,833	(6,406)			(6,406)		19,428		3,473	3,473		
J56644-12-3	ZEON CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	11,000.000	111,355		64,060	92,130	(18,147)			(18,147)	(9,923)	64,060	7,075	40,219	47,294		
98952K-10-7	ZHONGPIN INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,240.000	42,361		64,835	106,896	(42,061)			(42,061)		64,835		(22,473)	(22,473)		
98956P-10-2	ZIMMER HOLDINGS INC		09/29/2011	Various	6,760.000	375,465		376,333	362,877	13,456			13,456		376,333		(869)	(869)		
F98947-10-8	ZODIAC AEROSPACE	D	11/15/2011	Various	3,589.000	273,084		200,226	269,536	(48,587)			(48,587)	(20,722)	200,226	24,234	48,624	72,858	4,053	
989922-10-9	ZOLL MED CORP		09/29/2011	Various	2,180.000	98,848		47,598	81,161	(33,564)			(33,564)		47,598		51,251	51,251		
98975W-10-4	ZOLTEK COS INC		09/29/2011	Various	9,360.000	99,610		96,634	108,108	(11,474)			(11,474)		96,634		2,975	2,975		
X9819B-10-1	ZON MULTIMEDIA SEVICOS DE TELE	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	21,677.000	87,169		82,664	98,199	(5,144)			(5,144)	(10,391)	82,664	16,010	(11,505)	4,505	3,908	
98975F-10-1	ZORAN CORP		09/30/2011	Various	7,180.000	60,489		68,796	63,184	5,612			5,612		68,796		(8,307)	(8,307)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Y0004F-10-5	ZTE CORP-H	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	72,600.000	329,871		247,587	288,614	(41,874)			(41,874)	847	247,587	(1,246)	83,530	82,284		
A989A1-10-9	ZUMTOBEL AG	D	11/15/2011	Various	4,693.000	95,844		72,072	131,039	(45,100)			(45,100)	(13,867)	72,072	12,573	11,198	23,772	2,529	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,329,369,649	XXX	1,182,857,786	1,335,967,458	(203,167,263)	449,443	30,466,355	(233,184,175)	32,611,309	1,184,984,796	(11,086,081)	155,470,936	144,384,855	21,955,887	XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		01/01/2011	Various	4,877.000	4,877									4,877					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						4,877	XXX								4,877					XXX
9799997. Total - Common Stocks - Part 4						1,329,374,526	XXX	1,182,857,786	1,335,967,458	(203,167,263)	449,443	30,466,355	(233,184,175)	32,611,309	1,184,989,673	(11,086,081)	155,470,936	144,384,855	21,955,887	XXX
9799998. Total - Common Stocks - Part 5						174,032,389	XXX	191,368,522			(6,042)	3,372,784	(3,378,826)	(44,230)	188,221,321	(891,087)	(13,297,845)	(14,188,932)	2,012,935	XXX
9799999. Total - Common Stocks						1,503,406,915	XXX	1,374,226,308	1,335,967,458	(203,167,263)	443,401	33,839,139	(236,563,001)	32,567,079	1,373,210,994	(11,977,168)	142,173,091	130,195,923	23,968,823	XXX
9899999. Total - Preferred and Common Stocks						1,587,422,709	XXX	1,447,495,201	1,401,096,886	(205,332,774)	263,344	33,839,139	(238,908,568)	32,709,585	1,446,206,583	(11,970,439)	153,186,567	141,216,128	25,267,779	XXX
9999999 - Totals						17,280,768,926	XXX	16,834,500,111	12,584,390,452	(152,891,122)	3,768,232	45,494,540	(194,617,430)	28,312,507	16,852,042,638	(7,573,473)	436,299,762	428,726,290	363,929,594	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3135G0-AP-8	FANNIE MAE		01/28/2011	SALOMON SMITH BARNEY	02/11/2011	Various	20,000,000	19,991,000	19,817,310	19,991,072		72		72			(173,762)	(173,762)	6,250	
3135G0-BA-0	FANNIE MAE		03/02/2011	BARCLAYS BANK	08/09/2011	SALOMON SMITH BARNEY	13,500,000	13,472,460	14,104,733	13,474,671		2,211		2,211			630,062	630,062	138,938	
31315P-A2-5	FARMER MAC		07/20/2011	SALOMON SMITH BARNEY	08/10/2011	SALOMON SMITH BARNEY	12,000,000	11,947,800	12,337,920	11,948,298		498		498			389,622	389,622	12,000	
3137EA-CR-8	FREDDIE MAC		01/05/2011	J. P. MORGAN SECURITIES, INC.	02/14/2011	SALOMON SMITH BARNEY	15,000,000	15,000,000	14,907,900	15,000,000							(92,100)	(92,100)	21,771	
3137EA-CT-4	FREDDIE MAC		04/06/2011	UNION BANK OF SWITZERLAND	08/09/2011	J. P. MORGAN SECURITIES, INC.	21,800,000	21,742,012	22,893,161	21,745,611		3,599		3,599			1,147,550	1,147,550	184,694	
880591-EL-2	TENN VALLEY AUTHORITY		02/03/2011	MORGAN STANLEY DEAN WITTER	08/09/2011	BARCLAYS BANK	15,000,000	14,884,200	16,301,835	14,889,015		4,815		4,815			1,412,820	1,412,820	293,854	
912828-PP-9	TSY INFL IX N/B		01/26/2011	J. P. MORGAN SECURITIES, INC.	02/22/2011	Various	24,300,000	24,330,031	24,126,747	24,330,025		(6)		(6)			(203,278)	(203,278)	29,052	12,086
912810-QS-0	US TREASURY N/B		10/13/2011	Various	12/13/2011	Various	160,000,000	180,996,539	186,269,481	180,985,503		(11,035)		(11,035)			5,283,977	5,283,977	956,352	792,289
912828-MH-0	US TREASURY N/B		03/31/2011	Various	08/05/2011	Various	100,000,000	102,058,930	104,229,392	101,929,372		(129,558)		(129,558)			2,300,019	2,300,019	935,407	372,928
912828-PE-4	US TREASURY N/B		02/28/2011	BANK OF AMERICA	08/05/2011	HSBC SECURITIES, INC.	50,000,000	48,332,200	50,622,880	48,483,083		150,883		150,883			2,139,797	2,139,797	482,337	207,182
912828-PM-6	US TREASURY N/B		03/08/2011	Various	08/05/2011	Various	75,000,000	75,022,628	78,656,978	75,020,736		(1,892)		(1,892)			3,636,242	3,636,242	965,778	293,508
912828-PN-4	US TREASURY N/B		01/04/2011	BANK OF AMERICA	05/26/2011	Various	27,000,000	27,066,444	27,644,844	27,063,121		(3,324)		(3,324)			581,724	581,724	293,916	10,256
912828-PS-3	US TREASURY N/B		02/25/2011	Various	08/09/2011	Various	140,500,000	139,083,773	146,519,708	139,213,778		130,005		130,005			7,305,930	7,305,930	1,471,304	142,044
912828-QA-1	US TREASURY N/B		03/29/2011	GOLDMAN, SACHS & CO.	08/08/2011	BARCLAYS BANK	50,000,000	49,976,485	52,849,440	49,978,085		1,600		1,600			2,871,355	2,871,355	402,664	
912828-QJ-2	US TREASURY N/B		03/08/2011	Various	08/05/2011	Various	225,000,000	224,240,018	234,937,531	224,296,262		56,244		56,244			10,641,269	10,641,269	1,950,900	93,835
912828-QM-5	US TREASURY N/B		06/03/2011	Various	06/29/2011	BARCLAYS BANK	50,000,000	50,384,935	50,378,740	50,376,023		(8,912)		(8,912)			2,717	2,717	62,500	27,853
912828-QN-3	US TREASURY N/B		09/02/2011	Various	09/09/2011	Various	100,000,000	106,476,560	109,550,780	106,463,659		(12,901)		(12,901)			3,087,121	3,087,121	904,382	815,217
912828-QT-0	US TREASURY N/B		07/21/2011	Various	08/05/2011	Various	60,000,000	60,592,037	61,892,727	60,588,149		(3,888)		(3,888)			1,304,578	1,304,578	151,019	81,318
912828-QY-9	US TREASURY N/B		07/27/2011	SALOMON SMITH BARNEY	08/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	25,000,000	24,904,540	25,767,478	24,904,815		275		275			862,663	862,663	13,757	1,529
912828-RC-6	US TREASURY N/B		10/06/2011	Various	12/14/2011	Various	95,000,000	95,049,495	96,017,305	95,048,450		(1,045)		(1,045)			968,855	968,855	246,569	127,038
912828-RH-5	US TREASURY N/B		10/12/2011	UNION BANK OF SWITZERLAND	10/27/2011	GOLDMAN, SACHS & CO.	10,000,000	9,768,009	9,760,898	9,769,557		1,548		1,548			(8,659)	(8,659)	11,646	4,884
912828-RJ-1	US TREASURY N/B		10/07/2011	Various	10/26/2011	GOLDMAN, SACHS & CO.	20,000,000	19,989,520	19,959,308	19,989,549		29		29			(30,241)	(30,241)	14,754	4,645
912828-RR-3	US TREASURY N/B		11/09/2011	SALOMON SMITH BARNEY	12/27/2011	BANK OF AMERICA	10,000,000	9,994,137	9,986,679	9,994,209		72		72			(7,530)	(7,530)	26,923	
0599999. Subtotal - Bonds - U.S. Governments							1,319,100,000	1,345,303,751	1,389,533,772	1,345,483,042		179,291		179,291			44,050,731	44,050,731	9,576,767	2,986,612
298785-FK-7	EUROPEAN INVESTMENT BANK	F	01/04/2011	BARCLAYS BANK	07/21/2011	CANTOR, FITZGERALD & CO.	10,000,000	9,950,700	10,240,850	9,955,584		4,884		4,884			285,266	285,266	120,000	
68323A-AE-4	ONTARIO (PROVINCE OF)	A	01/20/2011	DEUTSCHE BANK SECURITIES	07/19/2011	SCOTIA CAPITAL MARKETS (USA)	20,000,000	19,939,800	20,215,200	19,949,376		9,576		9,576			265,824	265,824	133,681	
1099999. Subtotal - Bonds - All Other Governments							30,000,000	29,890,500	30,456,050	29,904,960		14,460		14,460			551,090	551,090	253,681	
34153P-ZA-9	FLORIDA ST GO BRD OF ED REF-CAP OUTLAY 2		02/15/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH	09/21/2011	MESIROW FINANCIAL, INC.	6,070,000	6,000,316	6,693,935	6,003,036		2,720		2,720			690,899	690,899	133,540	
97705L-E8-6	WISCONSIN ST G O REF-2011 SER 1		05/12/2011	CITIGROUP GLOBAL MARKETS	08/09/2011	CITIGROUP GLOBAL MARKETS	11,500,000	13,416,475	13,732,150	13,384,067		(32,408)		(32,408)			348,083	348,083	111,806	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							17,570,000	19,416,791	20,426,085	19,387,103		(29,688)		(29,688)			1,038,982	1,038,982	245,346	
107403-QS-9	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING	08/02/2011	SEIBERT BRANFORD	2,570,000	2,670,237	2,547,513	2,664,760		(5,477)		(5,477)			(117,247)	(117,247)	76,386	35,694
107403-QT-7	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING	08/02/2011	SEIBERT BRANFORD	2,155,000	2,237,013	2,114,594	2,232,534		(4,479)		(4,479)			(117,941)	(117,941)	64,051	29,931
107403-QU-4	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING	08/02/2011	SEIBERT BRANFORD	2,045,000	2,120,860	1,991,319	2,116,719		(4,141)		(4,141)			(125,400)	(125,400)	60,782	28,403
215457-BX-9	COOK CNTY IL HSD 201 J STERLING MORTON 0		03/30/2011	PRAGER MCCARTHY & SEALY	08/02/2011	PRAGER MCCARTHY & SEALY	2,810,000	1,826,753	1,798,690	1,841,026		14,273		14,273			(42,336)	(42,336)		
672325-WJ-2	OAKLAND CA UNI SCH DIST 2007		03/31/2011	Various	04/15/2011	Various	17,985,000	17,194,559	17,306,565	17,136,716		2,162	60,005	(57,843)			169,849	169,849	162,581	117,402
850272-ZJ-7	SPRINGDALE AR SD 50-A REF & CONST 2011		06/15/2011	PRAGER MCCARTHY & SEALY	08/09/2011	STIFEL NICOLAUS & CO, INC.	2,210,000	2,310,710	2,334,313	2,308,851		(1,859)		(1,859)			25,462	25,462	17,434	6,876
940157-TM-2	WASHINGTON MD SUBURBAN SANITATION DIST C		11/09/2011	PRAGER MCCARTHY & SEALY	12/28/2011	PRAGER MCCARTHY & SEALY	14,610,000	14,670,193	15,314,488	14,669,533		(660)		(660)			644,954	644,954	52,714	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							44,385,000	43,030,325	43,407,481	42,970,140		(180)	60,005	(60,185)			437,341	437,341	433,949	218,305
167592-M8-4	CHICAGO IL OHARE INTL ARPT GEN 3RD 05 A		04/27/2011	CITIGROUP GLOBAL MARKETS	05/11/2011	CITIGROUP GLOBAL MARKETS	11,000,000	11,439,450	11,517,000	11,436,128		(3,322)		(3,322)			80,872	80,872	206,250	184,861
3137GA-K4-8	FHR 3736 F		10/07/2011	ESURANCE INSURANCE COMPANY	11/04/2011	Various	1,004,347	1,002,069	1,001,897	1,002,157		88		88			(260)	(260)	798	325
38376X-XV-0	GNR 2010-30 NG		10/07/2011	Various	11/04/2011	Various	11,104,642	11,417,828	11,444,427	11,399,673		(18,155)		(18,155)			44,754	44,754	35,010	5,552
16699A-DE-6	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		04/05/2011	DIRECT	05/01/2011	CALLED @ 100.00	155,000	155,000	155,000	155,000									5,425	4,641
16699A-DF-3	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		04/05/2011	DIRECT	05/01/2011	CALLED @ 100.00	280,000	280,000	280,000	280,000									9,800	8,384
3199999. Subtotal - Bonds - U.S. Special Revenues							23,543,989	24,294,347	24,398,324	24,272,959		(21,388)		(21,388)			125,365	125,365	257,283	203,764
88579Y-AD-3	3M COMPANY		09/26/2011	CITIBANK	10/19/2011	Various	40,000,000	39,662,400	39,994,460	39,666,373		3,973		3,973			328,087	328,087	33,516	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00084D-AA-8	ABN AMRO BANK NV	F	01/27/2011	CITIBANK	07/29/2011	Various	10,000,000	9,991,700	10,136,660	9,993,012		1,312		1,312			143,648	143,648	147,667	
991335-9A-0	ACADEMY LTD TERM LOAN B		08/08/2011	VARIOUS	11/09/2011	VARIOUS	1,500,000	1,500,000	1,490,625	1,500,000							(9,375)	(9,375)	37,980	
05377R-AB-0	AESOP FUNDING II LLC ABS		02/09/2011	GREENWICH CAPITAL MARKETS, INC.	08/23/2011	Various	30,000,000	33,132,813	32,016,015	31,983,164		(1,149,649)		(1,149,649)			32,851	32,851	1,753,383	173,269
02660T-JD-6	AHMT 2006-1 1A3		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK	11/28/2011	Various	486,605	10,122	5,020	5,020		(5,102)		(5,102)					228	15
02005N-AD-2	ALLY FINANCIAL INC		02/23/2011	BANK OF AMERICA	12/07/2011	STIFEL NICOLAUS & CO, INC.	2,000,000	2,090,000	1,880,000	2,081,111		(8,889)		(8,889)			(201,111)	(201,111)	133,333	34,722
02076X-AB-8	ALPHA NATURAL RESOURCES		05/19/2011	OPPENHEIMER & CO. INC	08/10/2011	MORGAN STANLEY DEAN WITTER	1,200,000	1,208,000	1,149,000	1,207,712		(288)		(288)			(58,712)	(58,712)	14,800	
02076X-AC-6	ALPHA NATURAL RESOURCES		09/07/2011	BANK OF AMERICA	12/07/2011	BANK OF AMERICA	1,395,000	1,395,000	1,346,175	1,395,000							(48,825)	(48,825)	46,258	24,461
02005A-AF-5	AMOT 10 - 2 A ABS		01/27/2011	MIZUHO SECURITIES USA INC	08/30/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	16,600,000	17,608,321	18,078,438	17,474,608		(133,713)		(133,713)			603,830	603,830	444,857	31,356
032654-AG-0	ANALOG DEVICES		03/30/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	10/21/2011	GOLDMAN, SACHS & CO.	8,000,000	7,962,240	8,334,480	7,966,163		3,923		3,923			368,317	368,317	134,503	
037411-AS-4	APACHE CORPORATION		03/21/2011	GOLDMAN, SACHS & CO.	10/07/2011	MORGAN STANLEY DEAN WITTER	5,000,000	5,682,350	5,897,050	5,622,427		(59,923)		(59,923)			274,623	274,623	209,375	53,906
038222-AE-5	APPLIED MATERIALS INC		06/01/2011	J. P. MORGAN SECURITIES, INC.	10/20/2011	MORGAN KEEGAN & COMPANY, INC.	10,000,000	9,992,500	10,325,100	9,993,035		535		535			332,065	332,065	100,847	
039380-AD-2	ARCH COAL INC		11/08/2011	CITIBANK	12/07/2011	OPPENHEIMER & CO. INC	1,000,000	1,030,000	1,015,000	1,029,655		(345)		(345)			(14,655)	(14,655)	34,611	29,167
039686-AA-8	ARDAGH PACKAGING FINANCE	F	07/11/2011	Various	12/07/2011	CITIBANK	11,000,000	11,881,250	11,244,250	11,778,480		(102,770)		(102,770)			(534,230)	(534,230)	911,786	316,101
04010L-AA-1	ARES CAPITAL CORP 5.750000% 02/01/2016		02/23/2011	Various	03/29/2011	GOLDMAN, SACHS & CO.	7,000,000	7,141,160	7,355,530	7,138,506		(2,653)		(2,653)			217,024	217,024	73,792	12,219
00206R-AV-4	AT&T INC		02/08/2011	Various	08/12/2011	GOLDMAN, SACHS & CO.	21,000,000	20,884,760	21,582,960	20,897,400		12,640		12,640			685,560	685,560	549,792	268,819
00206R-AW-2	AT&T INC		04/26/2011	BANK OF AMERICA	10/11/2011	Various	25,000,000	24,954,500	25,758,350	24,958,267		3,767		3,767			800,083	800,083	329,826	
00206R-AY-8	AT&T INC		08/15/2011	BARCLAYS BANK	10/05/2011	Various	15,000,000	14,950,950	15,161,550	14,952,249		1,299		1,299			209,301	209,301	50,333	
991334-9A-3	AUTO PARTS HOLDINGS LTD 1ST LIEN TLB		07/28/2011	Various	09/01/2011	Various	1,000,000	995,000	1,005,000	995,043		43		43			9,957	9,957	1,529	
05348E-AL-3	AVALONBAY COMMUNITIES		06/03/2011	GREENWICH CAPITAL MARKETS, INC.	12/02/2011	Various	11,955,000	13,598,215	13,507,729	13,485,259		(112,956)		(112,956)			22,470	22,470	426,089	158,487
053773-9A-7	AVIS BUDGET CAR RENTAL LLC TERM B		09/21/2011	MORGAN STANLEY DEAN WITTER	10/27/2011	MORGAN STANLEY DEAN WITTER	500,000	490,000	495,625	490,000							5,625	5,625	(250)	
06051G-EG-0	BANK OF AMERICA CORP		03/17/2011	BANK OF AMERICA	06/01/2011	BANK OF AMERICA	25,000,000	24,882,500	25,249,750	24,886,950		4,450		4,450			362,800	362,800	198,872	12,587
064149-A6-4	BANK OF NOVA SCOTIA	A	03/25/2011	SCOTIA CAPITAL MARKETS (USA)	07/07/2011	SCOTIA CAPITAL MARKETS (USA)	10,000,000	10,351,200	10,509,800	10,326,232		(24,968)		(24,968)			183,568	183,568	160,556	64,222
064149-B9-7	BANK OF NOVA SCOTIA	A	01/06/2011	BANK OF AMERICA	03/25/2011	SCOTIA CAPITAL MARKETS (USA)	10,000,000	10,199,100	10,197,100	10,184,864		(14,236)		(14,236)			12,236	12,236	67,951	17,153
055381-AR-8	BE AEROSPACE INC		09/06/2011	JEFFERIES & COMPANY, INC.	10/04/2011	Various	3,000,000	3,090,000	3,030,000	3,089,215		(785)		(785)			(59,215)	(59,215)	106,563	90,521
084664-BR-1	BERKSHIRE HATHAWAY FIN		01/03/2011	GOLDMAN, SACHS & CO.	10/17/2011	Various	17,000,000	16,954,440	17,204,180	16,965,979		11,539		11,539			238,201	238,201	196,917	
090613-AC-4	BIOMET INC		04/14/2011	BANK OF AMERICA	06/28/2011	BARCLAYS BANK	2,000,000	2,207,500	2,175,000	2,193,479		(14,021)		(14,021)			(18,479)	(18,479)	42,222	2,222
090613-AD-2	BIOMET INC		02/24/2011	BANK OF AMERICA	06/28/2011	MORGAN STANLEY DEAN WITTER	11,500,000	12,846,875	12,592,500	12,696,337		(150,538)		(150,538)			(103,837)	(103,837)	848,444	445,116
05572F-AA-1	BNP PARIBAS HOME LOAN	F	02/10/2011	PARIBAS CAPITAL MARKETS	07/26/2011	RBC DOMINION SECURITIES	5,000,000	4,735,750	4,933,300	4,759,488		23,738		23,738			173,812	173,812	81,583	31,472
05567L-T3-1	BNP PARIBAS NEW YORK	F	01/12/2011	PARIBAS CAPITAL MARKETS	08/03/2011	GOLDMAN, SACHS & CO.	6,000,000	5,953,980	6,134,620	5,955,530		1,550		1,550			179,090	179,090	129,444	
055650-BT-4	BP CAPITAL MARKETS PLC	F	10/27/2011	HSBC SECURITIES, INC.	10/27/2011	Various	10,000,000	10,000,000	10,024,700	10,000,000							24,700	24,700		
110394-AB-9	BRISTOW GROUP INC		05/02/2011	Various	12/13/2011	OPPENHEIMER & CO. INC	6,450,000	6,826,313	6,635,438	6,760,058		(66,254)		(66,254)			(124,621)	(124,621)	551,656	180,729
131347-BY-1	CALPINE CORP		01/10/2011	DEUTSCHE BANK SECURITIES	08/11/2011	BARCLAYS BANK	825,000	825,000	787,875	825,000							(37,125)	(37,125)	38,259	
14041N-DX-6	CAPITAL ONE MULTI-ASSET EXECUT ABS		01/04/2011	J. P. MORGAN SECURITIES, INC.	09/23/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	22,554,000	25,769,706	26,903,878	25,460,534		(309,172)		(309,172)			1,443,344	1,443,344	1,012,764	90,059
144577-AA-1	CARRIZO OIL & GAS INC 4.375000% 06/01/20		01/05/2011	MCMAHAN SECURITIES CO LP	03/29/2011	GOLDMAN, SACHS & CO.	1,001,000	983,483	993,523	983,633		151		151			9,889	9,889	14,598	4,744
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP		03/01/2011	GOLDMAN, SACHS & CO.	08/08/2011	WELLS FARGO	2,000,000	2,115,000	1,990,000	2,107,435		(7,565)		(7,565)			(117,435)	(117,435)	126,472	63,236
1248EP-AW-3	CCO HLDGS LLC/CAP CORP		11/30/2011	BANK OF AMERICA	12/06/2011	BANK OF AMERICA	750,000	750,000	766,875	750,000							16,875	16,875		
165167-CF-2	CHESAPEAKE ENERGY CORP		02/04/2011	Various	08/16/2011	Various	9,000,000	9,337,500	9,244,350	9,323,614		(13,886)		(13,886)			(79,264)	(79,264)	592,982	282,667
165258-AA-2	CHESAPEAKE OIL OP/FIN		10/25/2011	BANK OF AMERICA	10/26/2011	BANK OF AMERICA	550,000	550,000	555,500	550,000							5,500	5,500	304	
20428A-AE-9	CIE FINANCEMENT FONCIER	F	03/01/2011	J. P. MORGAN SECURITIES, INC.	07/25/2011	RBC DOMINION SECURITIES	25,000,000	24,997,250	25,233,000	24,997,597		347		347			235,403	235,403	218,750	
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE		02/16/2011	Various	09/09/2011	NOMURA SECURITIES INTERNATIONAL, INC.	47,894,000	54,242,872	57,736,591	53,697,934		(544,937)		(544,937)			4,038,656	4,038,656	2,660,911	958,670

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
17305E-EE-1	CITIBANK CREDIT CARD ISSUANCE		04/08/2011	Various	09/12/2011	NOMURA SECURITIES INTERNATIONAL, INC.	48,445,000	54,126,350	57,755,523	53,680,738		(445,612)		(445,612)			4,074,786	4,074,786	2,500,918	925,358
17308B-AM-0	CITIBANK OMNI MASTER TRUST		04/29/2011	J. P. MORGAN SECURITIES, INC.	11/10/2011	Various	50,000,000	52,972,655	52,689,844	52,505,263		(467,392)		(467,392)			184,581	184,581	863,956	78,342
17308B-AL-2	CITIBANK OMNI MASTER TRUST ABS		02/25/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	04/29/2011	Various	30,000,000	32,779,688	32,802,540	32,625,569		(154,119)		(154,119)			176,971	176,971	619,708	298,708
17308B-AN-8	CITIBANK OMNI MASTER TRUST ABS		01/20/2011	NOMURA SECURITIES INTERNATIONAL, INC.	04/29/2011	J. P. MORGAN SECURITIES, INC.	10,000,000	10,724,219	10,808,984	10,674,588		(49,631)		(49,631)			134,396	134,396	230,028	95,278
18911M-AC-5	CLOUD PEAK ENRGY RES/FIN		04/20/2011	Various	12/14/2011	J. P. MORGAN SECURITIES, INC.	7,394,000	8,116,165	7,934,080	8,016,920		(99,245)		(99,245)			(82,840)	(82,840)	609,564	197,912
20030N-AL-5	COMCAST CORP		01/06/2011	DEUTSCHE BANK SECURITIES	02/01/2011	DEUTSCHE BANK SECURITIES	8,500,000	9,507,505	9,503,765	9,496,148		(11,357)		(11,357)			7,617	7,617	193,635	161,594
14041N-CQ-2	COMET 2006-A3 A3 ABS		03/10/2011	BANK OF AMERICA	05/10/2011	DEUTSCHE BANK SECURITIES	22,000,000	24,352,110	24,651,172	24,279,915		(72,195)		(72,195)			371,256	371,256	178,994	
202795-HW-3	COMMONWEALTH EDISON		01/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	10/11/2011	Various	15,000,000	14,978,250	15,068,940	14,982,451		4,201		4,201			86,489	86,489	143,496	
203372-AH-0	COMMSCOPE INC		01/11/2011	J. P. MORGAN SECURITIES, INC.	01/11/2011	CITIBANK	500,000	500,000	513,750	500,000							13,750	13,750		
20854P-AD-1	CONSOL ENERGY INC		09/02/2011	Various	12/07/2011	Various	9,389,000	9,893,916	9,990,623	9,861,279		(32,637)		(32,637)			129,344	129,344	616,726	326,214
212015-AE-1	CONTINENTAL RESOURCES		02/04/2011	JEFFERIES & COMPANY, INC.	03/07/2011	EXCHANGE	3,363,000	3,577,391	3,575,928	3,575,815		(1,576)		(1,576)			113	113	113,817	95,180
212015-AF-8	CONTINENTAL RESOURCES		03/07/2011	EXCHANGE	12/08/2011	Various	6,363,000	6,611,876	6,685,448	6,594,253		(17,623)		(17,623)			91,194	91,194	493,855	215,348
22025Y-AK-6	CORRECTIONS CORP OF AMER		09/06/2011	JEFFERIES & COMPANY, INC.	12/12/2011	BANK OF AMERICA	1,000,000	1,060,000	1,085,000	1,056,145		(3,855)		(3,855)			28,855	28,855	41,764	21,097
22818V-AB-3	CROWN AMER/CAP CORP III		09/09/2011	Various	12/13/2011	Various	4,750,000	4,795,000	4,933,125	4,793,598		(1,402)		(1,402)			139,527	139,527	165,278	16,319
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC		02/18/2011	Various	12/07/2011	J. P. MORGAN SECURITIES, INC.	5,005,000	5,484,225	5,455,450	5,415,764		(68,461)		(68,461)			39,686	39,686	433,244	70,105
126307-AC-1	CSC HOLDINGS LLC		11/07/2011	Various	12/07/2011	J. P. MORGAN SECURITIES, INC.	1,500,000	1,708,750	1,710,000	1,701,250		(7,500)		(7,500)			8,750	8,750	63,609	20,724
12667F-QU-2	CWALT 2004-18CB 5A1		04/19/2011	Various	04/26/2011	Various	8,255,648	8,245,329	8,276,147	8,139,466		995	106,858	(105,863)			136,681	136,681	125,762	34,399
12543W-AJ-7	CWHL 2006-18 2A7		04/19/2011	Various	06/20/2011	Various	11,408,643	10,495,952	10,222,341	10,486,569		61,034	70,417	(9,383)			(264,228)	(264,228)	206,539	13,310
235825-AA-4	DANA HOLDING CORP		02/07/2011	Various	12/12/2011	Various	10,500,000	10,685,000	10,507,500	10,662,834		(22,166)		(22,166)			(155,334)	(155,334)	566,042	17,333
254683-AC-9	DISCOVER CARD MASTER TRUST		02/16/2011	Various	09/14/2011	NOMURA SECURITIES INTERNATIONAL, INC.	44,813,000	50,634,310	53,607,551	50,138,155		(496,155)		(496,155)			3,469,397	3,469,397	1,651,422	71,060
255100-AA-7	DIVERSEY INC		02/08/2011	OPPENHEIMER & CO. INC	06/06/2011	OPPENHEIMER & CO. INC	2,650,000	2,888,500	3,100,500	2,877,566		(10,934)		(10,934)			222,934	222,934	123,888	52,227
25600W-AB-6	DNB NOR BOLIGKREDITT AS	F	03/22/2011	BARCLAYS BANK	07/29/2011	Various	30,000,000	29,964,000	30,798,500	29,966,315		2,315		2,315			832,185	832,185	298,861	
25746U-BK-4	DOMINION RESOURCES INC		03/02/2011	CITIBANK	11/01/2011	J. P. MORGAN SECURITIES, INC.	10,000,000	9,994,400	10,147,100	9,995,595		1,195		1,195			151,505	151,505	118,500	
28336L-BV-0	EL PASO CORP		02/02/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	08/15/2011	OPPENHEIMER & CO. INC	4,000,000	4,150,000	4,270,000	4,143,745		(6,255)		(6,255)			126,255	126,255	234,000	96,056
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		06/29/2011	OPPENHEIMER & CO. INC	08/11/2011	OPPENHEIMER & CO. INC	2,000,000	2,037,500	2,002,500	2,036,915		(585)		(585)			(34,415)	(34,415)	26,444	10,500
29444U-AJ-5	EQUINIX INC		08/30/2011	J. P. MORGAN SECURITIES, INC.	12/08/2011	J. P. MORGAN SECURITIES, INC.	1,000,000	1,060,000	1,090,000	1,056,722		(3,278)		(3,278)			33,278	33,278	23,021	226
29444U-AK-2	EQUINIX INC		07/06/2011	J. P. MORGAN SECURITIES, INC.	08/15/2011	J. P. MORGAN SECURITIES, INC.	1,750,000	1,750,000	1,789,375	1,750,000							39,375	39,375	11,910	
26882P-BD-3	ERAC USA FINANCE COMPANY		10/07/2011	ESURANCE INSURANCE COMPANY	12/02/2011	CANTOR, FITZGERALD & CO.	2,000,000	2,077,716	2,072,440	2,065,118		(12,598)		(12,598)			7,322	7,322	74,756	55,422
297425-AF-7	ESTERLINE TECHNOLOGIES C		09/22/2011	OPPENHEIMER & CO. INC	12/07/2011	BANK OF AMERICA	1,000,000	1,022,500	1,031,250	1,021,251		(1,249)		(1,249)			9,999	9,999	18,587	4,785
302182-AD-2	EXPRESS SCRIPTS INC		03/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	10/17/2011	Various	19,954,000	22,321,890	22,235,327	22,028,456		(293,434)		(293,434)			206,871	206,871	739,933	203,438
34529L-AF-1	FORD CREDIT AUTO OWNER TRUST		04/29/2011	DEUTSCHE BANK SECURITIES	08/10/2011	J. P. MORGAN SECURITIES, INC.	6,000,000	6,202,735	6,258,750	6,185,182		(17,553)		(17,553)			73,568	73,568	58,600	9,278
34529M-AE-2	FORD CREDIT AUTO OWNER TRUST		04/29/2011	DEUTSCHE BANK SECURITIES	08/10/2011	J. P. MORGAN SECURITIES, INC.	9,900,000	10,110,375	10,254,235	10,093,046		(17,329)		(17,329)			161,189	161,189	83,820	13,272
35177P-AU-1	FRANCE TELECOM	F	01/31/2011	ROYAL BANK OF SCOTLAND PLC	11/30/2011	Various	6,392,000	6,282,761	6,408,488	6,300,638		17,877		17,877			107,850	107,850	159,439	51,691
35803Q-AD-9	FRESENIUS MED		09/02/2011	Various	12/07/2011	J. P. MORGAN SECURITIES, INC.	3,250,000	3,388,438	3,469,375	3,379,248		(9,189)		(9,189)			90,127	90,127	125,612	28,885
369300-AD-0	GENERAL CABLE CORP .875000% 11/15/2013		02/09/2011	NOMURA SECURITIES INTERNATIONAL, INC.	03/29/2011	GOLDMAN, SACHS & CO.	1,000,000	1,090,593	1,079,680	1,086,160		(4,433)		(4,433)			(6,480)	(6,480)	3,306	2,163
369550-AN-8	GENERAL DYNAMICS CORP		01/18/2011	Various	07/06/2011	Various	23,541,000	26,066,570	26,116,980	25,697,055		(369,515)		(369,515)			419,925	419,925	1,140,262	581,202
36962G-4T-8	GENERAL ELEC CAP CORP		03/04/2011	WARBURG DILLION READ LLC	10/19/2011	Various	17,000,000	16,473,510	16,715,830	16,538,199		64,689		64,689			177,631	177,631	360,625	127,500

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36962G-4X-9	GENERAL ELEC CAP CORP		01/19/2011	BARCLAYS BANK	03/04/2011	WARBURG DILLION READ LLC	17,000,000	16,979,770	17,099,110	16,980,659		889		889			118,451	118,451	61,483	9,917
36962G-4Y-7	GENERAL ELEC CAP CORP		01/04/2011	MORGAN STANLEY DEAN WITTER	10/12/2011	DEUTSCHE BANK SECURITIES	7,000,000	6,973,400	7,101,990	6,975,060		1,660		1,660			126,930	126,930	251,806	
36962G-5C-4	GENERAL ELEC CAP CORP		09/12/2011	Various	10/13/2011	NOMURA SECURITIES INTERNATIONAL, INC.	20,000,000	20,010,900	19,863,800	20,012,565		1,665		1,665			(148,765)	(148,765)	260,583	51,625
380956-AB-8	GOLDCORP INC 2.000000% 08/01/2014	A	01/10/2011	DAIWA CAPITAL MARKETS AMERICA, INC	03/29/2011	GOLDMAN, SACHS & CO.	2,000,000	2,394,500	2,492,760	2,369,170		(25,330)		(25,330)			123,590	123,590	26,667	18,000
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		04/19/2011	Various	06/20/2011	Various	8,299,080	7,956,743	7,662,286	7,971,350		16,721	2,114	14,607			(309,064)	(309,064)	151,264	13,832
404121-AC-9	HCA INC		09/06/2011	Various	12/07/2011	Various	4,250,000	4,237,500	4,274,063	4,237,790		290		290			36,273	36,273	33,628	6,861
423074-AJ-2	HEINZ (H.J.) CO.		02/04/2011	HSBC SECURITIES, INC.	06/21/2011	RBC DOMINION SECURITIES	14,000,000	15,289,400	15,200,080	15,093,693		(195,707)		(195,707)			106,387	106,387	330,808	49,933
428236-AT-0	HEWLETT-PACKARD CO		01/05/2011	ROYAL BANK OF SCOTLAND PLC	04/25/2011	ROYAL BANK OF SCOTLAND PLC	10,000,000	11,277,100	11,232,000	11,158,395		(118,705)		(118,705)			73,605	73,605	403,229	219,479
428236-BE-2	HEWLETT-PACKARD CO		04/25/2011	ROYAL BANK OF SCOTLAND PLC	05/25/2011	ROYAL BANK OF SCOTLAND PLC	10,000,000	9,884,700	9,947,300	9,886,866		2,166		2,166			60,434	60,434	109,389	89,222
428236-BL-6	HEWLETT-PACKARD CO		05/25/2011	J. P. MORGAN SECURITIES, INC.	08/15/2011	DEUTSCHE BANK SECURITIES	20,000,000	19,991,600	20,770,400	19,991,938		338		338			778,462	778,462	114,833	
423074-AL-7	HJ HEINZ CO		09/08/2011	CANTOR, FITZGERALD & CO.	10/18/2011	CANTOR, FITZGERALD & CO.	5,000,000	5,009,500	5,017,850	5,009,308		(192)		(192)			8,542	8,542	10,833	278
436440-AB-7	HOLOGIC INC 2.000000% 12/15/2037		01/06/2011	LAZARD FRERES & COMPANY	03/29/2011	Various	750,000	805,875	903,755	803,882		(1,993)		(1,993)			99,873	99,873	4,319	1,083
44107T-AK-2	HOST HOTELS & RESORTS		04/12/2011	BANK OF AMERICA	08/10/2011	BANK OF AMERICA	2,000,000	1,980,000	1,970,000	1,980,502		502		502			(10,502)	(10,502)	64,667	24,667
404280-AK-5	HSBC HOLDINGS PLC	F	03/29/2011	HSBC SECURITIES, INC.	11/14/2011	DEUTSCHE BANK SECURITIES	10,000,000	9,978,300	10,456,200	9,979,346		1,046		1,046			476,854	476,854	314,500	
446413-AA-4	HUNTINGTON INGALLS INDUS		04/25/2011	Various	06/29/2011	BANK OF AMERICA	13,875,000	14,565,469	14,174,688	14,546,482		(18,986)		(18,986)			(371,795)	(371,795)	298,251	104,557
459200-GJ-4	IBM CORP		03/03/2011	ROYAL BANK OF SCOTLAND PLC	11/17/2011	ROYAL BANK OF SCOTLAND PLC	5,000,000	5,656,200	6,050,600	5,591,897		(64,303)		(64,303)			458,703	458,703	338,833	137,750
45661T-AL-5	INERGY LP/INERGY FIN		01/20/2011	Various	12/29/2011	TENDER OFFER	2,625,000	2,635,156	2,690,625	2,634,323		(833)		(833)			56,302	56,302	163,926	
449786-AH-5	ING BANK NV	F	04/08/2011	DEUTSCHE BANK SECURITIES	08/16/2011	Various	25,000,000	23,987,750	25,110,150	24,050,900		63,150		63,150			1,059,250	1,059,250	354,861	154,514
46284P-AN-4	IRON MOUNTAIN INC		09/20/2011	J. P. MORGAN SECURITIES, INC.	12/07/2011	J. P. MORGAN SECURITIES, INC.	1,970,000	1,970,000	2,068,500	1,970,000							98,500	98,500	33,504	
450679-BW-4	ITT CORP		01/13/2011	BANK OF AMERICA	10/20/2011	CALLED @ 109.8161	2,000,000	2,145,680	2,196,322	2,113,369		(32,311)		(32,311)			82,953	82,953	95,006	21,233
472319-AG-7	JEFFERIES GROUP INC 3.875000% 11/01/2029		02/03/2011	NOMURA SECURITIES INTERNATIONAL, INC.	03/29/2011	GOLDMAN, SACHS & CO.	1,000,000	1,049,194	1,033,590	1,048,225		(969)		(969)			(14,635)	(14,635)	16,146	10,441
24422E-RA-9	JOHN DEERE CAPITAL CORP		02/28/2011	BANK OF AMERICA	06/13/2011	HSBC SECURITIES, INC.	25,000,000	24,975,250	25,341,550	24,977,482		2,232		2,232			364,068	364,068	110,444	
478160-AQ-7	JOHNSON & JOHNSON		03/11/2011	Various	09/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	18,310,000	21,080,655	22,275,946	20,873,454		(207,200)		(207,200)			1,402,492	1,402,492	847,704	307,965
478366-AV-9	JOHNSON CONTROLS INC		02/01/2011	J. P. MORGAN SECURITIES, INC.	10/05/2011	BANK OF AMERICA	15,000,000	14,995,050	15,061,500	14,996,134		1,084		1,084			65,366	65,366	180,097	
46623E-JE-0	JPMORGAN CHASE & CO		01/14/2011	J. P. MORGAN SECURITIES, INC.	02/17/2011	PARIBAS CAPITAL MARKETS	5,000,000	4,998,550	4,988,700	4,998,588		38		38			(9,888)	(9,888)	8,257	
48203R-AE-4	JUNIPER NETWORKS INC		03/11/2011	Various	11/10/2011	Various	19,000,000	19,016,010	19,643,740	19,014,100		(1,910)		(1,910)			629,640	629,640	413,419	8,611
491674-BC-0	KENTUCKY UTILITIES		02/04/2011	WARBURG DILLION READ LLC	10/18/2011	DEUTSCHE BANK SECURITIES	9,000,000	8,567,370	8,966,160	8,627,953		60,583		60,583			338,207	338,207	136,094	33,719
49456A-AA-1	KINDER MORGAN FIN CO LLC		02/25/2011	OPPENHEIMER & CO. INC	12/13/2011	Various	10,000,000	10,330,000	10,212,500	10,297,979		(32,021)		(32,021)			(85,479)	(85,479)	592,500	119,500
49460Y-AN-5	KINETIC CONCEPTS, INC. TERM B-1		10/20/2011	BANK OF AMERICA	11/21/2011	BANK OF AMERICA	75,000	72,375	74,906	72,385		10		10			2,522	2,522	(60)	
49460Y-AQ-8	KINETIC CONCEPTS, INC. TERM B-2		10/20/2011	BANK OF AMERICA	11/21/2011	BANK OF AMERICA	150,000	145,500	149,250	145,523		23		23			3,727	3,727	(30)	
496902-AF-4	KINROSS GOLD CORP	A	08/15/2011	BANK OF AMERICA	08/22/2011	BANK OF AMERICA	5,000,000	4,957,050	5,010,000	4,957,077		27		27			52,923	52,923	2,135	
499005-AE-6	KNIGHT CAPITAL GROUP INC 3.500000% 03/15		02/04/2011	Various	03/29/2011	GOLDMAN, SACHS & CO.	1,250,000	1,224,500	1,209,438	1,225,330		830		830			(15,892)	(15,892)	23,819	17,476
50077D-AA-2	KRATON POLYMERS LLC/CAP		02/02/2011	BANK OF AMERICA	03/22/2011	BANK OF AMERICA	500,000	500,000	507,500	500,000							7,500	7,500	4,125	
521865-AR-6	LEAR CORP		02/24/2011	Various	12/07/2011	BANK OF AMERICA	4,500,000	4,968,750	4,792,500	4,907,515		(61,235)		(61,235)			(115,015)	(115,015)	401,953	162,422
526057-AW-4	LENNAR CORP		02/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	12/07/2011	R. W. PRESSPRICH	5,000,000	5,012,500	4,950,000	5,010,849		(1,651)		(1,651)			(60,849)	(60,849)	322,292	56,875
52736R-BB-7	LEVI STRAUSS & CO		02/15/2011	Various	12/13/2011	Various	6,000,000	6,280,000	6,075,000	6,254,068		(25,932)		(25,932)			(179,068)	(179,068)	495,201	110,563
50188F-AA-3	LG&E & KU ENERGY LLC		01/12/2011	DEUTSCHE BANK SECURITIES	05/13/2011	ROYAL BANK OF SCOTLAND PLC	2,882,000	2,796,232	2,795,569	2,801,784		5,553		5,553			(6,215)	(6,215)	31,642	11,228
532716-AS-6	LIMITED BRANDS INC		02/08/2011	JEFFERIES & COMPANY, INC.	08/12/2011	OPPENHEIMER & CO. INC	150,000	159,375	154,875	158,976		(399)		(399)			(4,101)	(4,101)	8,342	2,917
532716-AT-4	LIMITED BRANDS INC		09/01/2011	MILLER TABAK ROBERTS	12/07/2011	BARCLAYS BANK	2,500,000	2,556,250	2,625,000	2,555,100		(1,150)		(1,150)			69,900	69,900	118,238	74,531
539830-AT-6	LOCKHEED MARTIN CORP		02/18/2011	Various	09/07/2011	Various	11,361,000	11,368,960	12,463,816	11,368,371		(589)		(589)			1,095,445	1,095,445	395,866	124,449

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
539830-AX-7	LOCKHEED MARTIN CORP		09/06/2011	CITIBANK	10/17/2011	JEFFERIES & COMPANY, INC.	5,000,000	4,996,200	4,998,550	4,996,280		80		80			2,270	2,270	11,806	
546676-AS-6	LOUISVILLE GAS & ELEC		02/04/2011	BANK OF AMERICA	10/17/2011	DEUTSCHE BANK SECURITIES	18,950,000	18,216,212	18,834,974	18,319,116		102,904		102,904			515,857	515,857	284,842	67,442
570506-AH-8	MARKWEST ENERGY PART/FIN		09/14/2011	BARCLAYS BANK	11/10/2011	TENDER OFFER	3,500,000	3,762,500	3,937,500	3,753,075		(9,425)		(9,425)			184,425	184,425	174,392	131,007
570506-AN-5	MARKWEST ENERGY PART/FIN		09/08/2011	Various	09/14/2011	Various	8,500,000	8,570,000	8,591,250	8,569,874		(126)		(126)			21,376	21,376	182,181	17,694
55264T-CN-9	MBNAS 2004-B1, B1		04/29/2011	J. P. MORGAN SECURITIES, INC.	08/10/2011	J. P. MORGAN SECURITIES, INC.	9,782,000	10,469,033	10,555,389	10,403,394		(65,639)		(65,639)			151,995	151,995	145,100	22,974
58013M-EB-6	MCDONALD'S CORP		01/31/2011	ROYAL BANK OF SCOTLAND PLC	02/04/2011	ROYAL BANK OF SCOTLAND PLC	5,000,000	5,806,900	5,699,900	5,805,096		(1,804)		(1,804)			(105,196)	(105,196)	91,833	87,000
58013M-EL-4	MCDONALD'S CORP		08/11/2011	CITIBANK	09/27/2011	ROYAL BANK OF SCOTLAND PLC	5,000,000	5,399,750	5,419,250	5,395,367		(4,383)		(4,383)			23,883	23,883	65,451	43,299
585055-AM-8	MEDTRONIC INC 1.625000% 04/15/2013		02/07/2011	DAIWA CAPITAL MARKETS AMERICA, INC	03/29/2011	GOLDMAN, SACHS & CO.	2,000,000	2,051,250	2,050,240	2,047,937		(3,313)		(3,313)			2,303	2,303	14,986	10,382
59217G-AE-9	MET LIFE GLOB FUNDING I		01/31/2011	Various	05/19/2011	Various	25,000,000	25,009,450	25,050,700	25,007,938		(1,512)		(1,512)			42,762	42,762	90,556	12,222
55277J-AA-6	MF GLOBAL HLDGS LTD 1.875000% 02/01/2016		02/24/2011	MCMAHAN SECURITIES CO LP	03/29/2011	GOLDMAN, SACHS & CO.	1,000,000	1,023,125	1,007,250	1,022,745		(380)		(380)			(15,495)	(15,495)	2,604	1,042
594918-AB-0	MICROSOFT CORP		01/11/2011	ROYAL BANK OF SCOTLAND PLC	06/20/2011	WELLS FARGO BROKERAGE SERVICES	5,000,000	5,225,750	5,276,300	5,196,937		(28,813)		(28,813)			79,363	79,363	82,764	17,618
991347-9A-5	NEUSTAR INC. TERM LOAN B		11/03/2011	MORGAN STANLEY DEAN WITTER	11/29/2011	MORGAN STANLEY DEAN WITTER	200,000	197,000	200,000	197,000							3,000	3,000	(60)	
652482-CB-4	NEWS AMERICA INC		02/09/2011	J. P. MORGAN SECURITIES, INC.	10/17/2011	Various	20,000,000	19,876,000	20,384,550	19,881,784		5,784		5,784			502,766	502,766	523,125	
65557C-AF-0	NORDEA BANK AB	F	01/11/2011	J. P. MORGAN SECURITIES, INC.	05/25/2011	ROYAL BANK OF SCOTLAND PLC	10,000,000	9,985,300	10,070,700	9,987,115		1,815		1,815			83,585	83,585	80,868	
66989H-AA-6	NOVARTIS CAPITAL CORP	R	01/28/2011	Various	06/21/2011	HSBC SECURITIES, INC.	14,000,000	14,998,860	15,114,260	14,861,634		(137,227)		(137,227)			252,627	252,627	503,708	255,521
67000X-AL-0	NOVELIS INC	A	04/25/2011	OPPENHEIMER & CO. INC	12/08/2011	OPPENHEIMER & CO. INC	1,035,000	1,129,444	1,076,400	1,120,558		(8,886)		(8,886)			(44,158)	(44,158)	85,718	31,542
67000X-AM-8	NOVELIS INC	A	02/04/2011	OPPENHEIMER & CO. INC	12/07/2011	OPPENHEIMER & CO. INC	6,750,000	7,493,438	7,121,250	7,425,115		(68,322)		(68,322)			(303,865)	(303,865)	582,422	79,844
826428-AN-4	NV ENERGY INC		02/22/2011	OPPENHEIMER & CO. INC	11/07/2011	CALLED @ 102.25	9,500,000	9,773,125	9,713,750	9,689,836		(83,289)		(83,289)			23,914	23,914	466,688	17,813
674599-BZ-7	OCCIDENTAL PETROLEUM COR		02/04/2011	GOLDMAN, SACHS & CO.	09/21/2011	DEUTSCHE BANK SECURITIES	10,000,000	9,876,200	10,475,700	9,890,976		14,776		14,776			584,724	584,724	194,444	36,806
67087N-AE-4	OM GROUP, INC. TERM LOAN B		07/28/2011	BANK OF AMERICA	08/24/2011	BANK OF AMERICA	500,000	495,000	500,000	495,017		17		17			4,983	4,983	565	
681904-AK-4	OMNICARE INC		03/02/2011	Various	10/17/2011	Various	7,710,000	7,979,850	7,975,070	7,913,513		(66,337)		(66,337)			61,557	61,557	411,360	114,217
681904-AN-8	OMNICARE INC 3.750000% 12/15/2025		01/10/2011	GOLDMAN, SACHS & CO.	03/29/2011	Various	1,000,000	1,099,630	1,261,686	1,098,520		(1,110)		(1,110)			163,166	163,166	11,510	3,750
68233J-AB-0	ONCOR ELECTRIC DELIVERY		02/07/2011	ROYAL BANK OF SCOTLAND PLC	05/09/2011	DEUTSCHE BANK SECURITIES	5,370,000	5,901,308	5,894,005	5,849,349		(51,959)		(51,959)			44,656	44,656	222,773	141,119
69073T-AQ-6	OWENS-BROCKWAY 3.000000% 06/01/2015		02/03/2011	Various	03/29/2011	GOLDMAN, SACHS & CO.	1,700,000	1,753,304	1,710,608	1,751,225		(2,079)		(2,079)			(40,617)	(40,617)	17,000	8,383
690768-BF-2	OWENS-ILLINOIS INC		03/03/2011	OPPENHEIMER & CO. INC	12/12/2011	BANK OF AMERICA	3,852,000	4,270,905	4,217,940	4,233,998		(36,907)		(36,907)			(16,058)	(16,058)	325,494	94,310
704549-AL-8	PEABODY ENERGY CORP		11/07/2011	BANK OF AMERICA	11/16/2011	BANK OF AMERICA	2,875,000	2,875,000	2,875,000	2,875,000									2,995	
713448-BM-9	PEPSICO INC		01/28/2011	WELLS FARGO BROKERAGE SERVICES	06/21/2011	GOLDMAN, SACHS & CO.	3,000,000	3,135,630	3,171,270	3,122,546		(13,084)		(13,084)			48,724	48,724	41,075	4,392
716495-AK-2	PETROHAWK ENERGY CORP		01/31/2011	BARCLAYS BANK	05/31/2011	EXCHANGE	6,000,000	6,168,750	6,160,305	6,160,305		(8,445)		(8,445)					343,167	200,181
716495-AL-0	PETROHAWK ENERGY CORP		05/31/2011	EXCHANGE	08/15/2011	JEFFERIES & COMPANY, INC.	6,000,000	6,160,305	6,900,000	6,154,779		(5,526)		(5,526)			745,221	745,221	221,125	128,083
47009Y-AA-5	PHARMACEUTICAL DEVELOPMENT INC. TERM LOA		11/18/2011	CREDIT SUISSE	12/16/2011	CREDIT SUISSE	1,000,000	985,000	990,000	985,009		9		9			4,991	4,991		
72147K-AB-4	PILGRIM'S PRIDE CORP		02/15/2011	Various	08/08/2011	Various	10,000,000	9,981,250	8,878,056	9,981,893		643		643			(1,103,837)	(1,103,837)	447,320	129,063
723787-AF-4	PIONEER NATURAL RESOURCE		04/14/2011	Various	08/17/2011	BANK OF AMERICA	6,395,000	6,954,069	7,019,238	6,929,123		(24,946)		(24,946)			90,115	90,115	355,389	189,513
723787-AG-2	PIONEER NATURAL RESOURCE		03/01/2011	JEFFERIES & COMPANY, INC.	08/18/2011	OPPENHEIMER & CO. INC	2,500,000	2,693,750	2,715,625	2,680,693		(13,057)		(13,057)			34,932	34,932	156,090	78,045
21685W-BS-5	RABOBANK NEDERLAND	F	01/04/2011	BARCLAYS BANK	07/14/2011	Various	15,000,000	14,994,750	15,207,350	14,995,631		881		881			211,719	211,719	142,861	
761735-AC-3	REYNOLDS GROUP HOLDINGS		02/01/2011	OPPENHEIMER & CO. INC	12/07/2011	GOLDMAN, SACHS & CO.	1,000,000	1,017,500	980,000	1,016,036		(1,464)		(1,464)			(36,036)	(36,036)	59,392	573
74959G-AA-8	REYNOLDS GRP ISS/REYNOLD		02/15/2011	ROYAL BANK OF SCOTLAND PLC	12/07/2011	BANK OF AMERICA	8,000,000	8,280,000	8,040,000	8,245,451		(34,549)		(34,549)			(205,451)	(205,451)	660,250	194,750
771196-AQ-5	ROCHE HLDGS INC	R	01/13/2011	RBC DOMINION SECURITIES	10/12/2011	ROYAL BANK OF SCOTLAND PLC	10,000,000	10,965,250	10,930,800	10,739,218		(226,032)		(226,032)			191,582	191,582	563,889	190,972
78010X-AJ-0	ROYAL BK OF SCOTLAND PLC	F	01/04/2011	ROYAL BANK OF SCOTLAND PLC	05/23/2011	ROYAL BANK OF SCOTLAND PLC	4,000,000	3,987,880	4,085,600	3,989,333		1,453		1,453			96,267	96,267	48,750	
78108A-AA-2	RSC EQUIPMENT RENTAL INC		03/08/2011	LAZARD FRERES & COMPANY	07/22/2011	Various	5,000,000	5,763,750	5,700,000	5,683,157		(80,593)		(80,593)			16,843	16,843	266,667	72,222
80105N-AG-0	SANOFI-AVENTIS	F	03/22/2011	J. P. MORGAN SECURITIES, INC.	06/08/2011	Various	25,000,000	24,744,000	25,086,600	24,746,583		2,583		2,583			340,017	340,017	123,333	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
80282L-AC-8	SANTANDER DRIVE AUTO RECEIVABL		04/01/2011	CITIGROUP GLOBAL MARKETS	08/04/2011	Various	25,732,500	25,703,012	25,776,948	25,712,034		9,022		9,022			64,915	64,915	371,307	51,700
863579-VQ-8	SARM 2005-17 4A2		10/27/2011	ALLSTATE FEDERAL SAVINGS BANK	11/01/2011	SCHEDULED REDEMPTION	101,918	100,534	101,918	101,918		1,384		1,384					437	379
78401F-AD-9	SBA TELECOMMUNICATIONS		02/15/2011	Various	12/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	1,925,000	2,128,188	2,083,813	2,100,674		(27,513)		(27,513)			(16,862)	(16,862)	192,895	58,386
810186-AJ-5	SCOTTS MIRACLE-GRO CO/TH		02/10/2011	OPPENHEIMER & CO. INC	08/10/2011	J. P. MORGAN SECURITIES, INC.	1,500,000	1,535,000	1,500,000	1,533,220		(1,780)		(1,780)			(33,220)	(33,220)	65,974	15,918
81211K-AQ-3	SEALED AIR CORP		09/16/2011	CITIBANK	10/18/2011	OPPENHEIMER & CO. INC	525,000	525,000	551,250	525,000							26,250	26,250	2,133	
81211K-AR-1	SEALED AIR CORP		09/16/2011	CITIBANK	10/17/2011	OPPENHEIMER & CO. INC	260,000	260,000	273,000	260,000							13,000	13,000	1,028	
812141-AP-4	SEALY MATTRESS CO		02/24/2011	BARCLAYS BANK	06/16/2011	PRINCERIDGE HOLDINGS	1,000,000	1,140,000	1,106,250	1,124,378		(15,622)		(15,622)			(18,128)	(18,128)	74,313	41,083
81683R-AB-0	SEMINOLE TRIBE OF FLORIDA SER A		03/04/2011	BANK OF AMERICA	08/22/2011	BANK OF AMERICA	8,000,000	8,140,000	8,080,000	8,100,721		(39,279)		(39,279)			(20,721)	(20,721)	413,591	197,132
78412F-AL-8	SESI LLC		06/29/2011	OPPENHEIMER & CO. INC	08/17/2011	OPPENHEIMER & CO. INC	2,000,000	1,975,000	1,980,000	1,975,322		322		322			4,678	4,678	40,729	24,083
78412F-AH-7	SESI LLC 1.500000% 12/15/2026		01/21/2011	RBC DOMINION SECURITIES	03/29/2011	GOLDMAN, SACHS & CO.	500,000	518,750	519,910	514,901		(3,849)		(3,849)			5,009	5,009	2,208	854
829259-AA-8	SINCLAIR TELEVISION GROU		09/13/2011	MORGAN STANLEY DEAN WITTER	11/03/2011	STIFEL NICOLAUS & CO, INC.	4,415,000	4,693,013	4,812,350	4,683,444		(9,569)		(9,569)			128,906	128,906	212,135	144,458
78444L-AD-5	SLC STUDENT LOAN TRUST		09/12/2011	Various	11/21/2011	WELLS FARGO	44,632,000	45,704,407	45,398,980	45,686,252		(18,155)		(18,155)			(287,272)	(287,272)	170,502	
78444K-AA-3	SLC STUDENT LOAN TRUST ABS		05/10/2011	J. P. MORGAN SECURITIES, INC.	09/22/2011	Various	21,769,679	22,028,194	21,502,420	22,006,709		(21,484)		(21,484)			(504,289)	(504,289)	463,307	80,427
78443J-AC-3	SLM STUDENT LOAN TRUST		02/03/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	08/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	27,000,000	25,868,125	26,211,641	26,151,761		283,636		283,636			59,880	59,880	75,677	16,483
78445A-AD-8	SLM STUDENT LOAN TRUST		09/09/2011	UNION BANK OF SWITZERLAND	11/21/2011	WELLS FARGO	5,840,000	6,010,638	5,942,200	6,005,480		(5,158)		(5,158)			(63,280)	(63,280)	40,145	15,744
83149T-AA-2	SLM STUDENT LOAN TRUST		06/13/2011	J. P. MORGAN SECURITIES, INC.	09/22/2011	Various	30,925,987	31,081,959	30,518,923	31,071,285		(10,674)		(10,674)			(552,362)	(552,362)	450,685	64,640
832248-AQ-1	SMITHFIELD FOODS INC		04/20/2011	Various	10/26/2011	Various	12,105,000	13,205,375	13,021,425	13,128,649		(76,726)		(76,726)			(107,224)	(107,224)	689,212	198,287
845467-AE-9	SOUTHWESTERN ENERGY CO		02/16/2011	BARCLAYS BANK	08/17/2011	BARCLAYS BANK	10,000,000	11,300,000	11,437,500	11,222,046		(77,954)		(77,954)			215,454	215,454	414,583	43,750
847788-AN-6	SPEEDWAY MOTORSPORTS INC		04/25/2011	Various	12/08/2011	BANK OF AMERICA	3,055,000	3,363,200	3,329,950	3,313,153		(50,047)		(50,047)			16,797	16,797	276,223	109,153
847788-AQ-9	SPEEDWAY MOTORSPORTS INC		09/06/2011	Various	12/07/2011	Various	5,751,000	5,815,038	5,731,000	5,806,870		(8,168)		(8,168)			(75,870)	(75,870)	255,915	13,367
85205T-AB-6	SPIRIT AEROSYSTEMS INC		04/20/2011	BANK OF AMERICA	12/07/2011	BANK OF AMERICA	4,133,000	4,473,973	4,463,640	4,425,930		(48,042)		(48,042)			37,710	37,710	253,621	46,776
852061-AK-6	SPRINT NEXTEL CORP		11/04/2011	J. P. MORGAN SECURITIES, INC.	11/08/2011	STERNE AGEE & LEACH	1,550,000	1,550,000	1,582,938	1,550,000							32,938	32,938	1,938	
790849-AG-8	ST JUDE MEDICAL INC		01/18/2011	Various	03/09/2011	GOLDMAN, SACHS & CO.	22,825,000	23,251,964	23,197,504	23,228,166		(23,798)		(23,798)			(30,662)	(30,662)	249,680	173,840
85375C-AX-9	STANDARD PACIFIC CORP		02/22/2011	GOLDMAN, SACHS & CO.	12/12/2011	J. P. MORGAN SECURITIES, INC.	3,000,000	3,187,500	2,887,500	3,171,051		(16,449)		(16,449)			(283,551)	(283,551)	272,188	69,792
865622-AK-0	SUMITOMO MITSUI BANKING	F	01/06/2011	GOLDMAN, SACHS & CO.	08/10/2011	MITSUBISHI UFJ SECURITIES (USA)	20,000,000	19,992,600	20,523,600	19,993,410		810		810			530,190	530,190	363,389	
867363-AU-7	SUNGARD DATA SYSTEMS INC		02/07/2011	OPPENHEIMER & CO. INC	12/12/2011	J. P. MORGAN SECURITIES, INC.	6,000,000	6,240,000	6,060,000	6,219,575		(20,425)		(20,425)			(159,575)	(159,575)	494,354	106,750
87020L-AA-4	SWEDBANK HYPOTEK AB	F	03/21/2011	BARCLAYS BANK	07/26/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	25,000,000	24,979,250	25,616,250	24,980,554		1,304		1,304			635,696	635,696	247,882	
871503-AF-5	SYMANTEC CORP 1.000000% 06/15/2013		01/10/2011	STIFEL CAPITAL MARKETS	03/29/2011	GOLDMAN, SACHS & CO.	500,000	573,128	595,100	566,266		(6,862)		(6,862)			28,834	28,834	1,472	389
87612E-AV-8	TARGET CORP		08/03/2011	CITIBANK	11/01/2011	SUSQUEHANNA FINANCIAL GROUP LLLP	5,000,000	5,252,100	5,537,550	5,246,242		(5,858)		(5,858)			291,308	291,308	58,663	12,378
88033G-BN-9	TENET HEALTHCARE CORP		11/04/2011	BANK OF AMERICA	11/08/2011	BANK OF AMERICA	2,500,000	2,500,000	2,509,375	2,500,000							9,375	9,375		
883556-AW-2	THERMO FISHER SCIENTIFIC		02/14/2011	BARCLAYS BANK	04/25/2011	CANTOR, FITZGERALD & CO.	5,000,000	4,998,550	5,076,300	4,998,636		86		86			77,664	77,664	18,792	
89114Q-AE-8	TORONTO-DOMINION BANK	A	10/12/2011	J. P. MORGAN SECURITIES, INC.	10/13/2011	FIRST TENNESSEE BANK (THE)	7,000,000	6,961,080	6,982,290	6,961,080							21,210	21,210		
89153U-AB-7	TOTAL CAPITAL CANADA LTD	A	01/21/2011	BANK OF AMERICA	03/03/2011	RBC DAIN RAUSCHER	10,000,000	9,979,600	9,993,200	9,980,340		740		740			12,860	12,860	18,056	
89152U-AC-6	TOTAL CAPITAL SA	F	03/03/2011	Various	11/30/2011	CITIBANK	11,837,000	12,046,610	12,438,911	12,012,043		(34,568)		(34,568)			426,869	426,869	336,368	72,995
89233P-5E-2	TOYOTA MOTOR CREDIT CORP		09/08/2011	BANK OF AMERICA	12/15/2011	Various	20,000,000	19,896,200	20,133,400	19,899,994		3,794		3,794			233,406	233,406	76,667	
87264M-AE-9	TRW AUTOMOTIVE INC		09/13/2011	OPPENHEIMER & CO. INC	12/07/2011	BANK OF AMERICA	2,000,000	2,185,000	2,165,000	2,175,257		(9,743)		(9,743)			(10,257)	(10,257)	94,174	51,771
90261X-GX-4	UBS AG STAMFORD CT	F	02/01/2011	ROYAL BANK OF SCOTLAND PLC	07/19/2011	WARBURG DILLION READ LLC	5,000,000	5,020,000	5,055,850	5,016,953		(3,047)		(3,047)			38,897	38,897	54,375	1,875
911365-AU-8	UNITED RENTALS NORTH AM		02/08/2011	OPPENHEIMER & CO. INC	12/16/2011	OPPENHEIMER & CO. INC	3,045,000	3,486,525	3,242,925	3,425,103		(61,422)		(61,422)			(182,178)	(182,178)	286,357	43,814
913017-BH-1	UNITED TECHNOLOGIES CORP		01/27/2011	MIZUHO INTERNATIONAL PLC	11/23/2011	ROYAL BANK OF SCOTLAND PLC	4,000,000	4,441,360	4,497,840	4,358,522		(82,838)		(82,838)			139,318	139,318	210,167	48,750
913017-BR-9	UNITED TECHNOLOGIES CORP		08/10/2011	ROYAL BANK OF SCOTLAND PLC	11/17/2011	ROYAL BANK OF SCOTLAND PLC	5,000,000	5,719,000	5,613,300	5,699,027		(19,973)		(19,973)			(85,727)	(85,727)	135,625	75,000
91324P-AE-2	UNITEDHEALTH GROUP INC		02/02/2011	BANK OF AMERICA	06/22/2011	CANTOR, FITZGERALD & CO.	5,029,000	5,379,924	5,363,278	5,318,637		(61,287)		(61,287)			44,641	44,641	179,106	85,807

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91324P-BH-4	UNITEDHEALTH GROUP INC		02/02/2011	BANK OF AMERICA	06/20/2011	WELLS FARGO BROKERAGE SERVICES	12,223,000	13,038,885	12,980,582	12,888,219		(150,666)		(150,666)			92,363	92,363	509,801	284,694
90320R-AA-2	UPC GERMANY GMBH	F	02/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	12/07/2011	Various	5,000,000	5,412,500	5,276,063	5,349,169		(63,331)		(63,331)			(73,106)	(73,106)	418,375	78,993
903202-AA-7	UPCB FINANCE III LTD	F	02/07/2011	BANK OF AMERICA	08/08/2011	Various	5,000,000	5,000,000	4,900,000	5,000,000							(100,000)	(100,000)	159,368	
90320T-AA-8	UPCB FINANCE LTD	F	11/08/2011	J. P. MORGAN SECURITIES, INC.	12/06/2011	J. P. MORGAN SECURITIES, INC.	500,000	500,000	502,500	500,000							2,500	2,500	2,316	
91911X-AL-8	VALEANT PHARMACEUTICALS		03/02/2011	BANK OF AMERICA	05/02/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	5,000,000	5,162,500	5,012,500	5,158,507		(3,993)		(3,993)			(146,007)	(146,007)	203,438	149,063
92203P-AE-6	VANGUARD HLT HDG LLC/INC		06/29/2011	Various	08/17/2011	Various	10,250,000	10,390,730	9,735,000	10,377,904		(12,826)		(12,826)			(642,904)	(642,904)	449,139	174,889
91827X-AE-7	VENETIAN MACAU LIMITED DELAYED DRAW TL		06/30/2011	Various	11/15/2011	Various	1,455,615	1,459,254	1,455,615	1,455,615		(3,639)		(3,639)					37,027	
91827X-AC-1	VENETIAN MACAU LIMITED TERM B		06/30/2011	Various	11/15/2011	Various	3,327,718	3,336,037	3,327,718	3,327,718		(8,319)		(8,319)					84,593	
92344S-AP-5	VERIZON WIRELESS CAPITAL		02/01/2011	Various	10/28/2011	Various	15,710,000	17,432,401	17,202,329	17,022,198		(410,203)		(410,203)			180,131	180,131	856,151	220,633
92857W-AW-0	VODAFONE GROUP PLC	F	03/09/2011	BARCLAYS BANK	11/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	17,000,000	16,916,020	17,750,740	16,926,510		10,490		10,490			824,230	824,230	325,354	
928670-AD-0	VOLKSWAGEN INTL FIN NV	F	03/23/2011	DEUTSCHE BANK SECURITIES	10/11/2011	Various	10,000,000	9,964,300	9,963,750	9,970,553		6,253		6,253			(6,803)	(6,803)	101,042	
949746-QU-8	WELLS FARGO & COMPANY		03/17/2011	ROYAL BANK OF SCOTLAND PLC	09/22/2011	GOLDMAN, SACHS & CO.	15,000,000	15,311,250	15,688,650	15,284,346		(26,904)		(26,904)			404,304	404,304	294,080	10,722
94974B-EV-8	WELLS FARGO & COMPANY		03/22/2011	WELLS FARGO BROKERAGE SERVICES	06/07/2011	RBC DOMINION SECURITIES	10,000,000	9,979,300	10,216,500	9,979,625		325		325			236,875	236,875	90,722	
949746-NX-5	WELLS FARGO COMPANY		03/17/2011	ROYAL BANK OF SCOTLAND PLC	08/18/2011	CANTOR, FITZGERALD & CO.	10,000,000	11,134,100	11,442,500	11,071,184		(62,916)		(62,916)			371,316	371,316	393,750	157,813
94985W-BM-2	WFMBS 2007-11 A36		04/19/2011	Various	06/20/2011	Various	9,410,000	8,927,738	8,633,675	8,892,684		5,977	41,030	(35,053)			(259,009)	(259,009)	175,654	
94985J-BM-1	WFMBS 2007-7 A36		02/24/2011	GREENWICH CAPITAL MARKETS, INC.	04/07/2011	WELLS FARGO BROKERAGE SERVICES	10,000,000	9,525,000	9,603,000	9,527,090		2,090		2,090			75,910	75,910	68,315	
97381W-AV-6	WINDSTREAM CORP		11/07/2011	J. P. MORGAN SECURITIES, INC.	12/08/2011	J. P. MORGAN SECURITIES, INC.	1,000,000	1,001,000	980,000	1,000,995		(5)		(5)			(20,995)	(20,995)	4,375	
980888-AC-5	WOOLWORTHS LIMITED	F	03/11/2011	Various	07/21/2011	Various	17,505,000	17,408,921	17,667,618	17,414,748		5,828		5,828			252,870	252,870	328,491	197,262
983130-AN-5	WYNN LAS VEGAS LLC/CORP		04/20/2011	GLEACHER DESCAP	08/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION	3,000,000	3,292,500	3,195,000	3,273,306		(19,194)		(19,194)			(78,306)	(78,306)	183,750	114,844
983130-AR-6	WYNN LAS VEGAS LLC/CORP		09/12/2011	OPPENHEIMER & CO. INC	12/07/2011	BANK OF AMERICA	1,000,000	1,087,500	1,097,500	1,084,804		(2,696)		(2,696)			12,696	12,696	25,188	6,458
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,021,188,392	2,094,249,185	2,117,832,585	2,086,156,616		(7,872,151)	220,418	(8,092,569)			31,675,969	31,675,969	53,715,230	14,827,422
8399998. Total - Bonds							3,455,787,382	3,556,184,899	3,626,054,297	3,548,174,819		(7,729,656)	280,424	(8,010,080)			77,879,478	77,879,478	64,482,255	18,236,103
037411-80-8	APACHE CORP		01/11/2011	CITIGROUP GLOBAL MARKETS	03/29/2011	GOLDMAN, SACHS & CO.	13,000.000	886,275	887,789	886,275							1,514	1,514	9,750	
060505-81-5	BANK OF AMERICA		08/04/2011	DIRECT	11/16/2011	BEAR STEARNS SECURITIES CORP.	24,076.000		444,194								444,194	444,194	6,153	
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		09/09/2011	DIRECT	11/16/2011	BEAR STEARNS SECURITIES CORP.	28,000.000		516,590								516,590	516,590	10,222	
37045V-20-9	GENERAL MOTORS CO		02/03/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH	03/29/2011	GOLDMAN, SACHS & CO.	10,000.000	529,999	479,088	529,999							(50,911)	(50,911)	6,465	
65410B-20-1	NIELSEN HOLDINGS BV		01/26/2011	MORGAN STANLEY DEAN WITTER	03/29/2011	GOLDMAN, SACHS & CO.	20,000.000	1,000,000	1,133,562	1,000,000							133,562	133,562		
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	686.000	111,697	117,634	111,697						(4,927)	10,864	5,937	1,693	
949746-80-4	WELLS FARGO AND COMPANY		02/28/2011	Various	03/29/2011	GOLDMAN, SACHS & CO.	7,200.000	7,541,250	7,388,786	7,541,250							(152,464)	(152,464)	116,250	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								10,069,221	10,967,643	10,069,221						(4,927)	903,349	898,422	150,533	
8999998. Total - Preferred Stocks								10,069,221	10,967,643	10,069,221						(4,927)	903,349	898,422	150,533	
G88473-11-4	3I GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	18,033.000	82,534	53,582	82,534						(1,565)	(27,386)	(28,952)	698	
001765-10-6	A M R CORP.		09/30/2011	Various	12/01/2011	Various	1,700.000	5,401	603	5,032			369	(369)			(4,429)	(4,429)		
T0140L-10-3	A2A	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	85,058.000	137,371	119,990	137,371						1,129	(18,510)	(17,382)	6,186	
N00089-31-3	AALBERTS INDUSTRIES RIGHTS	D	05/02/2011	DIRECT	05/17/2011	DIRECT	9,221.000													
F0011K-47-8	ABC ARBITRAGE RIGHTS	D	06/10/2011	DIRECT	07/06/2011	DIRECT	14,115.000													
G00434-11-1	ABERDEEN ASSET MGMT PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	58,716.000	198,048	184,086	198,048						(3,756)	(10,206)	(13,962)	3,603	
T0040K-10-6	ACEA	D	06/20/2011	Various	08/01/2011	Various	3,686.000	43,628	33,682	43,628						345	(10,290)	(9,945)	664	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
D0066B-18-5	ADIDAS SALOMON AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,572.000	161,888	182,075	161,888						(7,141)	27,328	20,187	2,137	
G0105D-21-5	AEGIS GROUP PLC	D	10/25/2011	Various	11/30/2011	Various	10,687.270	27,318	26,009	27,318						(448)	(861)	(1,309)	521	
00826A-10-9	AFFYMAX INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	2,258	1,655	2,258							(603)	(603)		
G0116S-16-9	AGGREKO ORD GBP0.20	D	07/13/2011	Various	11/30/2011	Various	2,249.440	58,839	67,717	58,839						(1,081)	9,958	8,877	721	
G0116S-12-8	AGGREKO PLC REDEMPTION B SHARES	D	04/01/2011	DISTRIBUTION	07/19/2011	REDEMPTION	2,322.000	1,839	2,059	1,839						11	210	221		
D0198L-14-3	AIXTRON SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	376.000	16,587	4,998	16,587						(732)	(10,857)	(11,588)	235	
N01803-10-0	AKZO N.V.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,159.000	80,360	55,607	80,360						(3,545)	(21,207)	(24,752)	1,966	
N01803-12-6	AKZO NOBEL RIGHTS	D	10/24/2011	DIRECT	11/21/2011	DIRECT	12,622.000													
013078-10-0	ALBERTO CULVER CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	05/10/2011	MERGER	2,720.000	101,389	102,000	101,389							611	611		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		05/09/2011	MERGER	09/29/2011	Various	892.980	63,000	34,777	63,000							(28,222)	(28,222)	321	
01748X-10-2	ALLEGIANT TRAVEL CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	878	949	878							72	72		
D03080-11-2	ALLIANZ SE-REG COM STK	D	09/30/2011	Various	11/15/2011	Various	6,418.000	910,874	633,575	609,289			301,585	(301,585)		(26,878)	51,163	24,285	30,893	
02076X-10-2	ALPHA NATURAL RESOURCES		06/28/2011	Various	09/29/2011	Various	12,424.000	663,388	231,485	663,388							(431,903)	(431,903)		
02081G-10-2	ALPHATEC HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	460.000	1,255	1,026	1,255							(229)	(229)		
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,952.000	56,524	59,225	56,524						464	2,237	2,701	1,082	
G02604-11-7	AMEC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	8,492.000	162,206	115,025	162,206						(3,076)	(44,104)	(47,181)	2,620	
030710-10-7	AMERON, INC.		09/29/2011	ITG	10/05/2011	MERGER	200.000	16,982	17,000	16,982							18	18		
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	11,059.000	575,233	410,136	575,233						(10,910)	(154,188)	(165,098)	2,999	
T0421V-11-9	ANSALDO STS SPA	D	07/12/2011	Various	08/01/2011	Various	3,089.840	39,326	32,948	39,326						3,014	(9,393)	(6,378)	496	
00185E-10-6	APAC TELESERVICES INC		09/29/2011	ITG	10/17/2011	MERGER	400.000	3,411	3,420	3,411							9	9		
L0187K-10-7	APERAM	D	09/30/2011	WRITE DOWN OF INVESTMENT	09/30/2011	VARIOUS	0.000						60,220	(60,220)						
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	09/30/2011	Various	11/15/2011	Various	28,887.000	1,040,612	533,811	467,511			573,101	(573,101)		(20,623)	86,924	66,300	9,041	
03937R-10-2	ARCH CHEMICALS INC	R	09/29/2011	ITG	10/20/2011	MERGER	500.000	23,510	23,600	23,510							90	90		
G0483X-12-2	ARM HOLDINGS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	20,272.000	188,349	186,658	188,349						(3,572)	1,881	(1,691)	1,006	
G0609C-10-1	ASHMORE GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	17,133.000	90,991	89,101	90,991						(1,726)	(164)	(1,890)	2,764	
N07045-21-9	ASM INTERNATIONAL NV RIGHTS	D	05/25/2011	DIRECT	06/21/2011	DIRECT	5,132.000													
N07059-17-8	ASML HOLDING NV EURO.02	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,194.000	96,850	87,377	96,850						(4,272)	(5,200)	(9,473)	1,074	
G0536Q-10-8	ASOS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	4,927.000	134,949	103,128	134,949						(2,559)	(29,261)	(31,821)		
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	5,954.000	129,556	111,566	129,556						1,064	(19,054)	(17,990)	3,219	
T0538F-10-6	ASTALDI SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,079.000	25,559	18,343	25,559						210	(7,426)	(7,216)	570	
04743P-10-8	ATHEROS COMMUNICATIONS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	05/24/2011	MERGER	200.000	8,938	9,000	8,938							62	62		
T05404-10-7	ATLANTIA	D	06/21/2011	Various	08/01/2011	Various	46,159.050	1,055,988	893,923	1,055,988						8,281	(170,346)	(162,065)	20,654	
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	2,721	1,435	2,721							(1,287)	(1,287)		
W10020-29-0	ATLAS COPCO AB - B REDEMPTION	D	04/01/2011	DISTRIBUTION	05/24/2011	ITG INC	4,179.000	3,268	3,282	3,268						(7)	21	14		
W10020-28-2	ATLAS COPCO AB-A REDEMPTION	D	04/01/2011	DISTRIBUTION	05/24/2011	ITG INC	22,375.000	15,250	17,573	15,250						(33)	2,356	2,323		
052800-10-9	AUTOLIV INV		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	11,902	7,978	11,902							(3,924)	(3,924)	141	
T06552-10-2	AUTOSTRADA TORINO-MILANO SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,033.000	30,790	23,030	30,790						253	(8,013)	(7,760)	591	

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CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G06830-10-9	AVIVA ORD GBP0.25	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	129,458.000	915,534	628,391	915,534						(17,364)	(269,780)	(287,144)	20,399	
T1188M-14-4	BANCA MONTE DEI PASCHI RIGHTS	D	06/20/2011	DIRECT	06/28/2011	UBS AG	270,126.000		12,669								12,669	12,669		
T1188A-11-6	BANCA MONTE PASCHI ORD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	19,429.000	24,397	14,233	24,397						200	(10,364)	(10,164)	572	
T1325T-11-9	BANCA POPOL EMILIA ROMAGNA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,635.000	31,914	26,244	31,914						262	(5,933)	(5,670)	597	
X03485-48-3	BANCO COMERCIAL PORTUGAL RIGHTS	D	04/21/2011	DIRECT	05/02/2011	NOMURA SECURITIES INTERNATIONAL INC.	245,780.000		8,735								8,735	8,735		
X03485-49-1	BANCO COMERCIAL RIGHTS	D	05/27/2011	DIRECT	06/01/2011	CITIGROUP GLOBAL MARKETS LIMITED	245,780.000		3,462								3,462	3,462		
E16100-36-9	BANCO DE VALENCIA	D	04/28/2011	Various	08/01/2011	Various	8,487.320	37,876	17,601	37,876						287	(20,561)	(20,274)		
E16100-42-7	BANCO DE VALENCIA RIGHTS	D	04/04/2011	DISTRIBUTION	04/29/2011	MERRILL LYNCH INTERNATIONAL	8,486.000	732	670	732						35	(96)	(61)		
E1943H-PU-3	BANCO PASTOR RIGHTS	D	04/28/2011	DIRECT	05/03/2011	CITIGROUP GLOBAL MARKETS LIMITED	19,318.000		2,008								2,008	2,008		
T1872V-10-3	BANCO POPOLARE SPA CMN STK	D	06/30/2011	Various	08/01/2011	Various	85,757.000	257,650	160,025	197,610			60,040	(60,040)		1,623	(39,209)	(37,585)	3,091	
E19552-13-7	BANCO POPULAR ESPANOL RIGHTS	D	06/27/2011	DIRECT	07/01/2011	ITG Inc.	98,873.000		7,205								7,205	7,205		
E19790-10-9	BANCO SANTANDER SA EUR 0.5		04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	27,678.000	326,446	281,437	326,446						2,682	(47,691)	(45,009)	12,508	
G4937G-15-6	BANK OF IRELAND RIGHTS	D	07/12/2011	DIRECT	07/15/2011	UBS AG	1,112,148.000		1,573								1,573	1,573		
X06397-10-7	BANK OF PIRAEUS	D	04/01/2011	ITG Inc.	08/01/2011	NOMURA SECURITIES INTERNATIONAL	63,417.000	125,289	81,675	125,289						1,029	(44,644)	(43,614)		
G08036-12-4	BARCLAYS ORD GBP0.25	D	09/30/2011	Various	11/30/2011	Various	164,041.000	758,454	450,233	412,744			345,710	(345,710)		(7,828)	45,317	37,489	7,836	
D06216-10-1	BASF SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	7,902.000	689,389	540,622	689,389						(30,411)	(118,355)	(148,766)	18,371	
K0834C-26-9	BAVARIAN NORDIC RIGHTS	D	05/06/2011	DIRECT	05/17/2011	MERRILL LYNCH INTERNATIONAL	1,613.000		3,977								3,977	3,977		
D07112-11-9	BAYER AG ORD NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	3,796.000	299,871	240,669	299,871						(13,228)	(45,974)	(59,202)	6,218	
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,505.000	127,937	117,107	127,937						(5,644)	(5,187)	(10,830)	2,032	
G08932-16-5	BBA AVIATION PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	53,373.000	174,077	147,344	174,077						(3,302)	(23,431)	(26,733)	7,143	
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	13,305.000	161,346	137,216	161,346						1,326	(25,456)	(24,130)	1,613	
075811-10-9	BECKMAN COULTER INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	06/30/2011	MERGER	100.000	8,306	8,350	8,306							44	44		
D08792-10-9	BEIERSDORF	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	6,350.000	390,599	353,318	390,599						(17,231)	(20,050)	(37,281)	4,791	
B6346B-11-1	BEKAERT SA	D	09/30/2011	Various	11/15/2011	Various	2,910.000	333,898	114,971	120,352			213,546	(213,546)		(5,309)	(71)	(5,380)	5,117	
G1245Z-10-8	BG GROUP ORD GBP0.10	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	5,404.000	135,340	113,734	135,340						(2,567)	(19,039)	(21,606)	1,214	
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	8,906.000	354,830	264,050	354,830						(6,730)	(84,051)	(90,781)	4,794	
F10080-10-3	BIC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	383.000	33,858	32,889	33,858						(1,494)	525	(969)	871	
089750-50-9	BIGBAND NETWORKS		09/29/2011	ITG	11/21/2011	MERGER	700.000	944	1,568	944							624	624		
D11648-10-8	BILFINGER BERGER SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,484.000	129,825	130,330	129,825						(5,727)	6,232	505	3,917	
05548J-10-6	BJ'S WHOLESALE CLUB		09/29/2011	Various	09/30/2011	MERGER	1,920.000	96,773	98,400	96,773							1,627	1,627		
091935-50-2	BLACKBOARD INC		09/29/2011	ITG	10/05/2011	MERGER	700.000	31,276	31,500	31,276							224	224		
Q1415L-10-2	BLUESCOPE STEEL LTD RIGHTS	D	11/22/2011	DIRECT	12/06/2011	INSTINET	137,093.000		899								899	899		
D12096-12-5	BMW VORZUG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	292.000	16,868	15,337	16,868						(744)	(787)	(1,531)	400	
F07875-19-2	BNP PARIBAS S.A.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,862.000	139,252	93,868	139,252						1,665	(47,049)	(45,384)	4,681	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G1344P-10-0	BOOKER GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	61,736.000	59,578	73,388	59,578						(1,130)	14,940	13,810	1,701	
N14952-26-6	BOSKALIS WESTMINSTER CT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,858.000	99,347	62,178	99,347						(4,383)	(32,787)	(37,169)	2,853	
F11235-13-6	BOURBON SA	D	07/27/2011	STOCK DIV.	11/15/2011	Various	569.000	21,451	16,864	21,451						2,118	(6,705)	(4,588)		
F11235-23-5	BOURBON SA RIGHTS	D	06/10/2011	DIRECT	07/27/2011	DIRECT	5,699.000		38								38	38		
F11487-12-5	BOUYGUES SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	1,967.000	94,992	66,604	94,992						1,990	(30,379)	(28,389)	3,967	
055622-10-4	BP PLC - SPONS ADR	R	04/01/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11/30/2011	CREDIT SUISSE INTERNATIONAL	9,909.000	451,995	430,346	451,995							(21,650)	(21,650)	12,485	
D12459-10-9	BRENNTAG AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,160.000	130,063	108,888	130,063						(5,738)	(15,438)	(21,175)	1,696	
109178-10-3	BRIGHAM EXPLORATION CO		09/29/2011	Various	12/09/2011	MERGER	3,740.000	112,119	136,510	112,119							24,391	24,391		
112900-12-1	BROOKFIELD OFFICE PROPERTY RIGHTS	C	05/23/2011	DIRECT	05/27/2011	SG WARBURG	24,300.000		994							(25)	1,018	993		
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	74,514.000	223,996	220,507	223,996						(4,248)	759	(3,489)	6,003	
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	07/08/2011	MERGER	660.000	60,323	60,720	60,323							397	397	17	
G1699R-10-7	BURBERRY GROUP	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	3,564.000	68,154	69,469	68,154						(1,293)	2,608	1,315	870	
E3641N-10-3	CAIXABANK SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	23,734.000	167,168	136,794	167,168						1,373	(31,747)	(30,374)		
F13923-11-9	CARREFOUR EUR2.50	D	09/30/2011	Various	11/15/2011	Various	2,521.000	114,163	80,570	72,909			41,254	(41,254)		(2,554)	10,214	7,661	3,338	
F14133-10-6	CASINO GUICH-PERR EUR1.53	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,260.000	217,093	194,243	217,093						(9,577)	(13,273)	(22,850)	7,774	
149847-10-5	CBEYOND INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	16,548	10,212	16,548							(6,336)	(6,336)		
D1497R-11-2	CELESIO AG NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	2,331.000	56,791	37,700	56,791						1,190	(20,281)	(19,091)	1,222	
150934-60-2	CELL THERAPEUTICS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	Various	5,303.310	12,085	5,623	12,085							(6,462)	(6,462)		
15146E-10-2	CENTER FINANCIAL CORP		09/29/2011	ITG	12/01/2011	MERGER	600.000	2,868	4,388	2,868							1,520	1,520		
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	32,241.000	169,948	151,150	169,948						(3,223)	(15,575)	(18,798)	7,632	
156700-10-6	CENTURYLINK INC		07/15/2011	MERGER	09/29/2011	Various	1,269.250	48,765	42,712	48,765							(6,053)	(6,053)	920	
156708-10-9	CEPHALON INC		09/29/2011	LOOP CAPITAL	10/14/2011	MERGER	1,500.000	121,497	122,250	121,497							753	753		
F2015W-10-2	CFAO SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	561.000	21,307	19,818	21,307						(940)	(549)	(1,489)	567	
808513-10-5	CHARLES SCHWAB		09/01/2011	MERGER	09/29/2011	Various	5,895.600	70,983	67,871	70,983							(3,112)	(3,112)		
G2110V-10-7	CHARTER LIMITED	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	989.000	12,827	12,954	12,827						209	(83)	127	251	
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,309.000	143,757	93,841	143,757						(6,342)	(43,575)	(49,916)	3,201	
F43071-10-3	CIE GEN GEOPHYSIQU COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	4,115.000	148,884	95,111	148,884						(6,568)	(47,205)	(53,773)		
T28980-12-5	CIR SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	7,931.000	17,704	18,067	17,704						145	217	363	238	
17275R-10-2	CISCO SYS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	28,340.000	485,793	449,365	485,793							(36,428)	(36,428)	1,700	
H14843-19-9	CLARIANT AG RIGHTS	D	04/11/2011	DIRECT	05/05/2011	EXPIRATION	23,480.000													
187990-35-3	CLINICAL DATA CONTINGENT VALUE RIGHTS		05/13/2011	DIRECT	06/29/2011	DIRECT	2,860.000													
18725U-10-9	CLINICAL DATA INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	04/13/2011	MERGER	2,860.000	86,743	85,800	86,743							(943)	(943)		
12612L-10-8	CNA SURETY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	06/10/2011	MERGER	340.000	8,596	9,027	8,596							431	431		
X1435J-10-5	COCA COLA HELLENIC BOTTLING CO SA	D	06/22/2011	Various	08/01/2011	Various	1,874.000	50,568	49,175	50,568						404	(1,797)	(1,394)		
B25947-12-6	COFINIMMO RIGHTS	D	04/18/2011	DIRECT	05/04/2011	DIRECT	1,356.000													
B25947-13-4	COFINIMMO RIGHTS	D	05/04/2011	DIRECT	05/26/2011	DIRECT	1,356.000													
200340-10-7	COMERICA INC		07/28/2011	MERGER	09/29/2011	Various	3,490.740	113,170	82,024	113,170							(31,146)	(31,146)	349	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
D15642-10-7	COMMERZBANK AG	D	06/30/2011	Various	08/18/2011	Various	12,230.000	95,152	35,060	52,657			42,495	(42,495)		630	(18,226)	(17,596)		
D165UC-69-3	COMMERZBANK AG RIGHTS	D	05/24/2011	DIRECT	05/31/2011	CITIGROUP GLOBAL MARKETS LIMITED	79,456.000		99,140								99,140	99,140		
D165EW-32-5	COMMERZBANK RIGHTS	D	04/07/2011	DIRECT	04/19/2011	DIRECT	79,456.000													
G23296-18-2	COMPASS GROUP ORD GBP0.10	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	21,644.000	195,331	198,233	195,331						(3,705)	6,607	2,902	2,293	
Q2767C-11-2	CONNECTEAST GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10/12/2011	MERGER	38,783.000	18,439	21,669	18,439						(371)	3,601	3,230	383	
210206-10-8	CONSOLIDATED THOMPSON IRON	C	04/01/2011	ITG, INC CANADA	05/13/2011	MERGER	7,500.000	133,165	133,562	133,165						(591)	988	397		
Q2818G-11-2	CONTACT ENERGY RIGHTS	D	05/05/2011	DIRECT	05/17/2011	INSTINET HONG KONG	2,173.000		1,562								1,562	1,562		
212172-10-0	CONTINUCARE CORP		10/06/2011	Various	10/06/2011	Various	600.000	3,830	3,863	3,830							33	33		
G24108-24-6	COOKSON GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	10,445.000	116,868	80,696	116,868						(2,217)	(33,955)	(36,172)	3,156	
218868-10-7	CORINTHIAN COLLEGES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,320.000	5,979	2,157	5,979							(3,823)	(3,823)		
N2273C-14-6	CORIO NV RIGHTS	D	05/02/2011	DIRECT	05/17/2011	DIRECT	3,727.000													
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	09/30/2011	Various	11/15/2011	Various	15,870.000	265,293	100,316	111,199			154,093	(154,093)		(4,905)	(5,978)	(10,883)	8,694	
F22798-20-5	CREDIT AGRICOLE SA RIGHTS	D	05/26/2011	DIRECT	06/22/2011	DIRECT	84,173.000													
G25508-10-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)	D	04/01/2011	ITG Inc.	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,778.000	64,610	53,442	64,610						531	(11,699)	(11,168)		
E3641N-13-7	CRITERIA CAIXACORP SA RIGHTS	D	06/30/2011	DIRECT	07/07/2011	CITIGROUP GLOBAL MARKETS LIMITED	82,265.000		6,021								6,021	6,021		
N2366U-23-5	CSM NV RIGHTS	D	05/05/2011	DIRECT	05/23/2011	DIRECT	11,324.000													
D1648T-10-8	CTS EVENTIM AG	D	07/11/2011	BONUS ISSUE	11/15/2011	Various	1,424.000	32,390	45,932	32,390						6,524	7,018	13,542		
233293-10-9	D P L, INC.		09/29/2011	LOOP CAPITAL	11/28/2011	MERGER	2,400.000	72,405	72,000	72,405							(405)	(405)	1,301	
D1668R-12-3	DAIMLERCHRYSLER	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	4,123.000	295,843	182,756	295,843						(13,051)	(100,037)	(113,087)	8,139	
T73148-11-5	DANIELI & CO SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,458.000	105,836	93,927	105,836						870	(12,779)	(11,910)		
236442-10-9	DANVERS BANCORP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	07/01/2011	MERGER	140.000	3,001	3,086	3,001							85	85	6	
239590-20-1	DAYLIGHT ENERGY LTD	C	04/01/2011	ITG, INC CANADA	12/30/2011	MERGER	1,400.000	16,470	13,852	16,470						(879)	(1,738)	(2,618)	364	
G2689P-10-1	DCC	D	04/01/2011	ITG Inc.	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,705.000	86,925	71,979	86,925						714	(15,660)	(14,946)	1,870	
N25633-13-7	DELTA LLOYD NV RIGHTS	D	08/08/2011	DIRECT	08/24/2011	DIRECT	11,873.000													
N25633-12-9	DELTA LLOYD RIGHTS	D	05/27/2011	DIRECT	06/21/2011	DIRECT	11,873.000													
D17922-12-7	DEUTSCHE BANK AG NPV(REGD)	D	09/30/2011	Various	11/15/2011	Various	16,320.000	978,387	619,581	583,008			395,380	(395,380)		(24,693)	61,267	36,574	12,873	
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/18/2011	MERRILL LYNCH INTERNATIONAL	827.000	62,492	49,220	62,492						747	(14,019)	(13,272)	1,804	
D19225-10-7	DEUTSCHE POST AG COM STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	9,476.000	172,732	144,987	172,732						(7,620)	(20,125)	(27,745)	8,707	
D2035M-10-2	DEUTSCHE TELEKOM A COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	14,788.000	230,607	185,271	230,607						(10,173)	(35,162)	(45,335)	14,603	
D2046U-20-0	DEUTSCHE WOHNEN AG RIGHTS	D	11/15/2011	DIRECT	11/22/2011	CITIGROUP GLOBAL MARKETS LIMITED	5,861.000		301								301	301		
G2743R-10-1	DEVRO PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	33,559.000	153,465	137,012	153,465						(2,911)	(13,542)	(16,453)	1,305	
B3357R-21-8	DEXIA SA	D	06/14/2011	STOCK DIV.	08/18/2011	MERRILL LYNCH INTERNATIONAL	3,637.000	15,954	8,693	15,954						(675)	(6,585)	(7,260)		
B3357S-11-7	DEXIA SA RIGHTS	D	05/30/2011	DIRECT	06/23/2011	Various	65,470.000		1								1	1		
T3475Y-10-4	DIASORIN SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	774.000	34,428	37,630	34,428						283	2,920	3,203	375	
F26334-10-6	DIOR (CHRISTIAN)	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	351.000	49,557	46,178	49,557						(2,186)	(1,193)	(3,379)	517	
E3685C-10-4	DISTRIBUIDORA INTERNACIONAL	D	04/01/2011	DISTRIBUTION	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,521.000	15,019	10,561	15,019						123	(4,581)	(4,457)		
N5017D-21-3	DSM NV RIGHTS	D	05/02/2011	DIRECT	05/20/2011	DIRECT	16,257.000													
X1890Z-11-5	DUTY FREE SHOPS FOLLI FOLLIE GROUP	D	01/04/2011	MERGER	08/02/2011	Various	5,818.150	91,955	75,403	91,955						(1,113)	(15,439)	(16,552)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26746E-10-3	DYAX CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	1,456	1,208	1,456							(248)	(248)		
D24914-13-3	E.ON AG CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	35,199.000	1,083,707	767,819	1,083,707						22,707	(338,594)	(315,887)	55,800	
X1898P-10-1	EFG EUROBANK ERGAS EUR3.30	D	04/01/2011	ITG Inc.	08/01/2011	NOMURA SECURITIES INTERNATIONAL	5,944.000	36,432	23,462	36,432						299	(13,269)	(12,970)		
28336L-10-9	EL PASO CORP		03/11/2011	CONVERSION	03/30/2011	Various	77,229.500	1,348,427	1,353,186	1,348,427							4,759	4,759		
284131-20-8	ELAN CORP. PLC (ADR)	R	04/01/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	08/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,927.000	20,190	32,697	20,190							12,508	12,508		
29084T-10-4	EMDEON INC, CLASS A		09/29/2011	Various	11/01/2011	MERGER	4,440.000	83,478	84,360	83,478							882	882		
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		08/12/2011	Various	09/29/2011	Various	180.620	5,387	5,115	5,387							(272)	(272)		
T3679C-10-6	ENEL GREEN POWER SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	50,776.000	139,478	124,764	139,478						1,146	(15,861)	(14,715)	1,660	
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	37,115.000	235,856	210,239	235,856						1,938	(27,554)	(25,616)	8,097	
292764-10-7	ENERNOC		06/30/2011	Various	09/29/2011	Various	20.000	381	215	315			66	(66)			(100)	(100)		
29358Q-10-9	ENSCO PLC ADR	R	06/01/2011	MERGER	09/29/2011	Various	9,938.240	539,646	411,148	539,646							(128,498)	(128,498)	6,957	
29445L-20-4	EQUINOX MINERALS LTD	C	04/01/2011	ITG, INC CANADA	07/19/2011	MERGER	12,000.000	71,522	102,866	71,522						1,023	30,321	31,344		
F3145H-13-0	ERAMET	D	09/30/2011	Various	11/15/2011	Various	124.000	46,367	17,667	17,344			29,023	(29,023)		(765)	1,089	324	525	
T3707Z-10-1	ERG SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	20,804.000	294,548	273,262	294,548						2,420	(23,706)	(21,287)	9,999	
G3196V-10-2	ESSAR ENERGY PLCS	D	09/30/2011	Various	11/30/2011	Various	5,522.000	41,939	20,068	21,614			20,325	(20,325)		(410)	(1,136)	(1,546)		
G3215M-10-9	EURASIAN NATURAL RESOURCES	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	1,593.000	24,423	16,187	24,423						(463)	(7,773)	(8,236)	240	
F3296A-10-8	EURAZEO	D	06/06/2011	STOCK DIV.	08/18/2011	Various	139.500	7,644	7,384	7,644						1,514	(1,774)	(259)	(693)	
F3296A-49-6	EURAZEO RIGHTS	D	05/27/2011	DIRECT	06/02/2011	Citibank	2,790.000		4,324								4,324	4,324		
F3296A-50-4	EURAZEO RIGHTS	D	05/26/2011	DIRECT	06/06/2011	DIRECT	2,790.000													
N31065-14-2	EUROCOMMERCIAL PROPERTIES	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	686.000	34,104	23,747	34,104						(1,504)	(8,853)	(10,357)	1,473	
N31065-20-9	EUROCOMMERCIAL PROPERTIES NV RIGHTS	D	11/03/2011	DIRECT	11/21/2011	DIRECT	2,020.000													
B38564-10-8	EURONAV NV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	2,596.000	40,436	23,665	40,436						847	(17,618)	(16,771)		
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	6,306.000	78,479	82,734	78,479						1,281	2,974	4,255	1,219	
F3445A-10-8	FAURECIA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,519.000	56,645	34,572	56,645						(2,499)	(19,574)	(22,073)	505	
E49512-11-9	FERROVIAL SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	5,230.000	65,853	65,039	65,853						541	(1,354)	(813)	1,909	
T4210N-12-2	FIAT		04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	11,897.000	108,836	116,733	108,836						894	7,003	7,897	1,325	
T42136-10-0	FIAT INDUSTRIAL SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	12,861.000	186,807	169,445	186,807						1,535	(18,896)	(17,362)		
E52236-14-3	FOMENTO CONST Y CONTR	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	1,631.000	54,159	43,815	54,159						445	(10,789)	(10,344)	1,418	
F42399-10-9	FONCIERE DES REGIONS	D	06/17/2011	Various	11/15/2011	Various	440.000	47,181	29,574	47,181						(2,018)	(15,589)	(17,607)	1,088	
T46890-14-3	FONDIARIA SAI SPA RIGHTS	D	06/27/2011	DIRECT	07/07/2011	CITIGROUP GLOBAL MARKETS LIMITED	9,276.000		18,315								18,315	18,315		
B9775H-12-0	FOOD WAREHOUSING AND DIST RIGHTS	D	05/02/2011	DIRECT	05/26/2011	DIRECT	1,523.000													
345203-20-2	FORCE PROTECTION INC		09/29/2011	Various	12/19/2011	MERGER	2,880.000	13,009	15,898	13,009							2,888	2,888		
X2978Z-11-8	FORTUM OYJ EUR3.40	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	928.000	30,624	21,723	30,624						(1,351)	(7,550)	(8,901)		
349882-10-0	FOSSIL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,560.000	146,281	136,452	146,281							(9,830)	(9,830)		
302563-10-1	FPIC INSURANCE GROUP INC		09/29/2011	ITG	10/19/2011	MERGER	200.000	8,371	8,400	8,371							29	29		
D2734Z-10-7	FRESENIUS MEDICAL COM STK		04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,224.000	82,748	84,194	82,748						(3,650)	5,096	1,446	826	
D27348-12-3	FRESENIUS SE & CO KGAA	D	04/01/2011	Various	11/15/2011	Various	8,448.000	601,346	840,437	601,346						6,696	232,396	239,091	7,585	
G371E2-10-8	FRESNILLO PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	608.000	15,183	16,099	15,183						(288)	1,203	915	337	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
35914P-10-5	FRONTIER OIL		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	07/01/2011	MERGER	1,160.000	34,365	40,103	34,365							5,739	5,739	70	
D27462-12-2	FUCHS PETROLUB AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	567.000	28,433	25,085	28,433						(1,254)	(2,094)	(3,348)	535	
N3385Q-19-7	FUGRO CERT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	402.000	35,412	21,598	35,412						(1,562)	(12,252)	(13,814)	746	
N3385Q-24-7	FUGRO NV RIGHTS	D	05/12/2011	DIRECT	05/27/2011	DIRECT	8,983.000													
36113E-10-7	FUSHI COPPERWELD INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	810	486	810							(324)	(324)		
X3078L-10-8	GALP ENERGIA SGPS SA-B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	4,327.000	93,452	98,516	93,452						768	4,296	5,064	683	
E54667-11-3	GAMESA CORP TECNO EUR0.17	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	21,280.000	221,308	155,015	221,308						1,818	(68,110)	(66,292)	167	
E54667-14-7	GAMESA CORP TECNOLOGICA RIGHTS	D	07/01/2011	DIRECT	07/07/2011	CITIGROUP GLOBAL MARKETS LIMITED	35,463.000		2,295								2,295	2,295		
F42651-11-1	GDF SUEZ CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	427.000	17,087	12,646	17,087						358	(4,799)	(4,441)	349	
370023-10-3	GENERAL GROWTH PROPERTIES		01/27/2011	STOCK DIV.	09/29/2011	Various	1,173.540	17,344	14,795	17,344							(2,549)	(2,549)	235	
372917-10-4	GENZYME CORP.		05/31/2011	Various	05/31/2011	Various	220.000	16,749	16,862	16,749							113	113		
D2852S-10-9	GERRESHEIMER AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	819.000	38,004	34,481	38,004						(1,676)	(1,847)	(3,523)	591	
G39004-23-2	GKN PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	42,523.000	139,036	126,465	139,036						(2,637)	(9,934)	(12,571)	3,739	
G39021-10-3	GLANBIA	D	04/01/2011	ITG Inc.	08/02/2011	UBS AG	5,448.000	33,134	35,279	33,134						150	1,995	2,145	346	
37733W-10-5	GLAXO WELLCOME PLC SPON ADR	R	04/01/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11/30/2011	UBS AG	34,526.000	1,335,614	1,525,119	1,335,614							189,505	189,505	36,163	
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	06/07/2011	UBS AG	11/30/2011	CITIGROUP GLOBAL MARKETS INC	78,619.000	673,588	482,938	673,588						(29,361)	(161,289)	(190,650)	3,971	
G3921A-17-5	GLOBAL CROSSING LTD		09/29/2011	ITG	10/03/2011	MERGER	700.000	16,720	15,792	16,720							(928)	(928)		
379336-10-0	GLOBAL INDUSTRIES LTD		09/29/2011	ITG	12/02/2011	MERGER	2,100.000	16,610	16,800	16,610							190	190		
Q4223N-13-8	GOODMAN FIELDER LTD RIGHTS	D	09/27/2011	DIRECT	10/14/2011	Various	81,802.000		4,417								4,417	4,417		
G41076-11-1	GREGGS PUBLIC LIMITED COMPANY	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	20,816.000	174,878	161,410	174,878						(3,317)	(10,152)	(13,469)	6,174	
398438-30-9	GRIFOLS SA ADR		06/02/2011	MERGER	09/29/2011	Various	10,661.340	81,559	68,252	81,559							(13,307)	(13,307)		
B4746J-11-5	GROUPE BRUXELLES LAMBERT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	348.000	32,635	25,367	32,635						(1,440)	(5,828)	(7,268)	950	
F12033-13-4	GROUPE DANONE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	478.000	31,328	30,873	31,328						(1,382)	927	(455)	745	
F9892P-50-6	GROUPE STERIA SCA RIGHTS	D	06/06/2011	DIRECT	07/06/2011	DIRECT	2,125.000													
G42504-10-3	HALMA PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	58,632.000	333,284	313,004	333,284						(6,321)	(13,958)	(20,279)	5,339	
D3211S-10-3	HAMBURGER HAFEN UND LOGI	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	679.000	31,533	19,971	31,533						(1,391)	(10,171)	(11,562)	393	
41145W-10-9	HARBIN ELECTRIC INC	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	460.000	9,505	8,851	9,505							(654)	(654)		
G4361D-10-9	HAYS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	143,572.000	268,611	161,142	268,611						(5,094)	(102,375)	(107,469)	8,954	
D31709-10-4	HEIDELBERGCEMENT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	193.000	13,560	8,131	13,560						(598)	(4,831)	(5,429)	51	
X3258B-10-2	HELLENIC TELECOMMUNICATION ORGANIZATION	D	04/01/2011	ITG Inc.	08/01/2011	NOMURA SECURITIES INTERNATIONAL	1,327.000	14,681	10,753	14,681						121	(4,048)	(3,928)	177	
G4474Y-19-8	HENDERSON GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	67,809.000	187,734	120,431	187,734						(3,561)	(63,743)	(67,303)	7,244	
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	3,487	2,051	3,487							(1,436)	(1,436)		
428236-10-3	HEWLETT-PACKARD CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,320.000	257,877	150,382	257,877							(107,495)	(107,495)	1,517	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G4576K-10-4	HIKMA PHARMACEUTICALS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	19,514.000	230,821	189,791	230,821						(4,378)	(36,652)	(41,030)	2,548	
436106-10-8	HOLLYFRONTIER CORP		07/01/2011	Various	09/29/2011	Various	14,122.650	499,641	361,312	499,641							(138,329)	(138,329)	8,408	
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		06/30/2011	Various	09/29/2011	Various	380.000	1,340	486	916			424	(424)			(430)	(430)		
W4229S-12-6	HQ AB RIGHTS	D	11/17/2011	DIRECT	12/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,028.000		6								6	6		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	09/30/2011	Various	11/30/2011	Various	42,594.000	444,697	328,533	330,048			114,649	(114,649)		(6,260)	4,745	(1,515)	7,664	
X33752-10-0	HUHTAMAKI OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,280.000	32,563	25,827	32,563						(1,436)	(5,299)	(6,735)	1,265	
Y38024-10-8	HUTCHISON WHAMPOA RIGHTS	D	03/01/2011	DIRECT	03/16/2011	DIRECT	19,300.000													
E6165F-16-6	IBERDROLA	D	07/11/2011	MERGER	08/01/2011	Various	32,084.880	258,037	257,814	258,037						4,600	(4,823)	(223)	1,153	
E6164R-41-9	IBERDROLA SA RIGHTS	D	07/14/2011	DIRECT	07/20/2011	MORGAN STANLEY CO. INC. NEW YORK	419,404.000		92,433								92,433	92,433		
G47152-10-6	IMI PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	4,220.000	70,147	51,551	70,147						(1,330)	(17,265)	(18,596)	1,890	
A27849-14-9	IMMOFINANZ AG	D	10/07/2011	Various	11/15/2011	Various	5,660.000	25,240	18,356	25,240						(1,066)	(5,819)	(6,885)		
A27849-30-5	IMMOFINANZ RIGHTS	D	02/16/2011	DIRECT	03/14/2011	DIRECT	85,805.000													
N44457-15-3	IMTECH NV RIGHTS	D	04/08/2011	DIRECT	04/21/2011	DIRECT	6,689.000													
G47320-17-4	INCHCAPE PLC ORD GBP 0.25	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	9,397.000	52,401	46,947	52,401						(994)	(4,460)	(5,454)	1,560	
E6271Z-15-5	INDRA SISTEMAS SA EUR0.20 SER 'A'	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,639.000	72,665	71,433	72,665						597	(1,829)	(1,232)	3,057	
D35415-10-4	INFINEON TECHNOLOG CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	9,376.000	96,863	82,140	96,863						(4,273)	(10,449)	(14,722)		
N4578E-41-3	ING GROEP NV -CVA OTHER	D	09/30/2011	Various	11/15/2011	Various	59,756.000	771,073	436,253	426,949			344,124	(344,124)		(19,890)	29,195	9,305		
45928H-10-6	INTERNATIONAL COAL GRP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	06/15/2011	MERGER	6,180.000	71,005	90,228	71,005							19,223	19,223		
E67674-10-6	INTERNATIONAL CONSOLIDATED AIRLINES	D	09/30/2011	Various	11/15/2011	Various	83,189.350	344,968	191,074	198,386			146,581	(146,581)		(5,141)	(2,171)	(7,312)		
G4906Q-10-2	INTERNATIONAL PERSONAL FINAN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	29,375.000	152,683	88,280	152,683						(2,896)	(61,507)	(64,403)	3,156	
G4911B-10-8	INTERTEK GROUP PLC	D	04/06/2011	MERRILL LYNCH INTERNATIONAL	12/05/2011	CITIGROUP GLOBAL MARKETS INC	3,539.000	117,516	106,815	117,516						(2,229)	(8,472)	(10,701)	1,674	
T55067-26-7	INTESA RIGHTS	D	05/24/2011	DIRECT	06/02/2011	NOMURA SECURITIES INTERNATIONAL INC.	879,740.000		138,671								138,671	138,671		
T55067-10-1	INTESA SANPAOLO EUR0.52	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	52,854.000	154,795	118,639	154,795						1,272	(37,428)	(36,156)	5,081	
T17074-11-2	INTESA SANPAOLO RNC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	15,639.000	40,986	29,000	40,986						337	(12,323)	(11,986)	1,760	
G49133-16-1	INVENSYS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	16,048.000	90,133	50,261	90,133						(1,709)	(38,163)	(39,872)	1,072	
G49188-11-6	INVESTEC PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	7,179.000	55,761	39,695	55,761						(1,058)	(15,008)	(16,066)	1,056	
F5310N-13-1	IPSOS SA RIGHTS	D	09/12/2011	DIRECT	09/16/2011	UBS AG	1,308.000		2,831								2,831	2,831		
464286-50-9	ISHARES MSCI CANADA ETF	I	06/27/2011	Various	08/01/2011	Various	11,045.000	341,552	363,041	341,552							21,489	21,489		
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	03/15/2011	Various	08/01/2011	Various	49,093.000	2,903,095	2,997,009	2,903,095							93,914	93,914	6,797	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/20/2011	Various	09/29/2011	Various	213,541.000	17,212,642	14,310,107	17,212,642							(2,902,535)	(2,902,535)	77,413	
D36953-10-3	IVG IMMOBILIEN AG	D	09/30/2011	Various	11/15/2011	Various	1,712.000	14,278	8,309	6,037			8,241	(8,241)		(266)	2,538	2,272		
G9745T-11-8	JOHN WOOD GROUP PLC	D	07/13/2011	Various	11/30/2011	Various	7,861.800	105,931	102,067	105,931						(1,563)	(2,302)	(3,865)	1,056	
G9745T-11-8	JOHN WOOD GROUP REDEMPTION B SHARES	D	04/01/2011	DISTRIBUTION	07/14/2011	REDEMPTION	10,108.000	23,540	22,838	23,540						156	(859)	(702)		
G51604-10-9	JOHNSON MATTHEY	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	1,517.000	45,926	44,808	45,926						(871)	(247)	(1,118)	829	
D48164-12-9	K & S AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,669.000	127,763	92,717	127,763						(5,636)	(29,410)	(35,046)	1,750	
W5016Y-10-1	KAPPAHL AB NPV RIGHTS	D	11/09/2011	DIRECT	11/23/2011	CITIGROUP GLOBAL MARKETS LIMITED	21,228.000		5,926								5,926	5,926		
G5221U-10-8	KAZAKHMYS ORD GBP0.20	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	15,655.000	352,446	221,760	352,446						(6,685)	(124,002)	(130,686)	3,693	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
B53789-10-1	KBC GROUP NV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/18/2011	MERRILL LYNCH INTERNATIONAL	363.000	13,863	10,398	13,863						166	(3,630)	(3,465)	293	
X44073-10-8	KEMIRA OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,551.000	41,053	34,062	41,053						(1,811)	(5,179)	(6,990)		
G52416-10-7	KERRY A	D	04/01/2011	ITG Inc.	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,504.000	132,301	143,882	132,301						1,087	10,494	11,581	989	
49460W-20-8	KINETIC CONCEPTS		09/29/2011	LOOP CAPITAL	11/04/2011	MERGER	1,300.000	85,468	89,050	85,468							3,582	3,582		
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	20,476.000	81,923	81,763	81,923						(1,554)	1,394	(160)	2,520	
F5396X-10-2	KLEPIERRE REIT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,291.000	52,488	41,742	52,488						628	(11,373)	(10,745)	2,147	
D40376-10-1	KLOECKNER & CO SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	808.000	27,100	10,218	27,100						(1,195)	(15,687)	(16,882)	251	
D40376-14-3	KLOECKNER AND CO RIGHTS	D	05/27/2011	DIRECT	06/03/2011	UBS AG	6,121.000		17,530								17,530	17,530		
X4551T-10-5	KONE B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,771.000	102,960	98,408	102,960						(4,542)	(10)	(4,552)		
X4550J-10-8	KONECRANES OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	630.000	27,911	13,150	27,911						(1,231)	(13,529)	(14,761)		
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	8,131.000	110,178	100,176	110,178						2,309	(12,310)	(10,001)	2,973	
N0157T-20-1	KONINKLIJKE BAM GROEP NV RIGHTS	D	05/02/2011	DIRECT	05/16/2011	DIRECT	15,439.000													
N5017D-12-2	KONINKLIJKE DSM NV EUR1.5	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,347.000	83,154	65,642	83,154						(3,668)	(13,844)	(17,512)	2,279	
N5017D-22-1	KONINKLIJKE DSM NV RIGHTS	D	08/03/2011	DIRECT	08/24/2011	DIRECT	16,257.000													
N5066Q-22-2	KONINKLIJKE TEN CATE RIGHTS	D	05/02/2011	DIRECT	05/20/2011	DIRECT	2,685.000													
N5075T-15-9	KONINKLIJKE VOPAK NV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,107.000	54,054	59,339	54,054						(2,384)	7,670	5,285	977	
50212A-10-6	L 1 IDENTITY SOLUTIONS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	07/25/2011	MERGER	5,860.000	69,007	70,320	69,007							1,313	1,313		
G5337D-10-7	LADBROKES	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	84,808.000	179,237	171,824	179,237						(3,399)	(4,014)	(7,414)	5,188	
505754-20-0	LADISH CO INC		05/12/2011	Various	05/12/2011	Various	1,360.000	74,150	85,426	74,150							11,276	11,276		
F01764-10-3	L'AIR LIQUIDE S.A.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	4,256.000	570,479	507,352	570,479						(25,166)	(37,961)	(63,127)	12,055	
511637-10-0	LAKELAND BANCORP INC		01/27/2011	STOCK DIV.	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	279.000	1,906	2,155	1,906							249	249	33	
D5032B-10-2	LANXESS AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	993.000	76,100	54,082	76,100						(3,357)	(18,661)	(22,018)	732	
52078P-10-2	LAWSON SOFTWARE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	07/05/2011	MERGER	320.000	3,948	3,600	3,948							(348)	(348)		
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	16,747.000	31,278	27,708	31,278						(593)	(2,977)	(3,570)	1,366	
F56196-18-5	LEGRAND	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	8,365.000	355,023	269,699	355,023						(15,661)	(69,663)	(85,325)	9,156	
530322-30-4	LIBERTY MEDIA CORP LIBERTY STARZ		09/29/2011	Various	11/28/2011	CONVERSION	1,400.000	91,322	93,584	91,322							2,262	2,262		
T6326Y-10-8	LOTTOMATICA	D	05/23/2011	BONUS ISSUE	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	123.560	2,215	2,386	2,215						61	110	171		
550021-10-9	LULULEMON ATHLETICA INC	I	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	48,455	55,867	48,455							7,412	7,412		
T6444Z-11-0	LUXOTTICA GROUP EUR0.06	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,945.000	96,683	93,158	96,683						794	(4,319)	(3,525)	1,557	
F58485-11-5	LVMH MOET HENNESSY EUR0.30	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	878.000	139,775	136,248	139,775						(6,166)	2,639	(3,527)	1,472	
55261F-10-4	M & T BANK CORP		05/16/2011	MERGER	09/29/2011	Various	536.320	46,333	38,334	46,333							(7,999)	(7,999)	750	
552541-10-4	M F WORLDWIDE CORP		09/29/2011	ITG	12/21/2011	MERGER	200.000	4,949	5,000	4,949							52	52		
G5759A-11-0	MAJESTIC WINE PLC	D	04/04/2011	Various	11/30/2011	CITIGROUP GLOBAL MARKETS INC	15,768.000	100,346	89,728	100,346						(2,353)	(8,266)	(10,619)	2,490	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
D51716-10-4	MAN SE ORD NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	484.000	61,033	42,665	61,033						(2,692)	(15,676)	(18,369)	1,024	
E7347B-10-7	MAPFRE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	10,250.000	39,190	36,131	39,190						322	(3,381)	(3,059)	1,001	
E7347B-20-6	MAPFRE SA RIGHTS	D	06/07/2011	DIRECT	06/21/2011	NOMURA SECURITIES INTERNATIONAL INC.	74,181.000		107							107		107		
M6803V-10-3	MARFIN POPULAR BANK PUBLIC CO	D	09/30/2011	Various	11/15/2011	Various	24,304.500	25,762	11,687	24,343			1,419	(1,419)		505	(13,162)	(12,656)		
M6803V-12-9	MARFIN POPULAR BANK PUBLIC RIGHTS	D	01/24/2011	VARIOUS	01/26/2011	MORGAN STANLEY CO. INC. NEW YORK	0.040													
G5922D-11-6	MCBRIDE ORD B SHARES	D	04/01/2011	DISTRIBUTION	05/27/2011	DIRECT	246,760.000	426	407	426						12	(32)	(20)		
G5922D-10-8	MCBRIDE PLC	D	11/29/2011	Various	11/30/2011	Various	12,338.000	28,561	25,358	28,561						(519)	(2,684)	(3,203)		
G5922D-13-2	MCBRIDE PLC B SHARES	D	10/31/2011	DISTRIBUTION	11/25/2011	REDEMPTION	592,224.000	781	914	781						(29)	162	133		
579489-10-5	MCCLATCHY CO CL A		06/30/2011	Various	09/29/2011	Various	360.000	1,236	458	1,012			224	(224)			(554)	(554)		
T66880-10-7	MEDIASET	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	36,485.000	232,952	154,484	232,952						1,914	(80,381)	(78,468)	15,344	
T10584-11-7	MEDIOBANCA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	13,479.000	138,421	122,184	138,421						1,137	(17,374)	(16,237)		
T66932-11-1	MEDIOLANUM	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	10,271.000	56,295	43,035	56,295						463	(13,723)	(13,260)	864	
N5557C-13-8	MEDIQ NV RIGHTS	D	04/15/2011	DIRECT	05/05/2011	DIRECT	4,751.000													
N5557C-14-6	MEDIQ NV RIGHTS	D	08/01/2011	DIRECT	08/22/2011	DIRECT	4,751.000													
D5357W-10-3	MERCK KGAA ORD NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	2,164.000	195,296	203,207	195,296						4,092	3,819	7,911	2,873	
F9622M-14-6	MERSEN (EX CARBON LORRAINE)	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	Various	3,351.000	187,754	138,724	187,754						(2,759)	(46,270)	(49,029)	3,066	
F9622M-19-5	MERSEN RIGHTS	D	05/27/2011	DIRECT	06/29/2011	DIRECT	3,351.000													
591018-80-9	METABOLIX INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	14,188	6,016	14,188							(8,172)	(8,172)		
D53968-12-5	METRO AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,771.000	122,148	84,882	122,148						(5,388)	(31,877)	(37,266)	2,527	
F61824-14-4	MICHELIN (CGDE) CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	4,385.000	372,241	284,120	372,241						(16,421)	(71,700)	(88,121)	9,487	
F61824-84-7	MICHELIN RIGHTS	D	05/20/2011	DIRECT	06/22/2011	DIRECT	16,545.000													
594918-10-4	MICROSOFT CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	42,900.000	1,090,098	1,098,892	1,090,098							8,795	8,795	13,728	
J4628C-11-5	MIZUHO SECURITIES CO	D	04/01/2011	INSTINET	09/01/2011	MERGER	9,000.000	23,549	20,116	23,549						2,307	(5,740)	(3,433)		
J45988-10-2	MIZUHO TRUST & BANKING	D	04/01/2011	INSTINET	09/01/2011	MERGER	43,000.000	38,240	35,067	38,240						3,746	(6,919)	(3,173)		
620076-30-7	MOTOROLA SOLUTIONS INC		01/31/2011	VARIOUS	03/02/2011	LAZARD FRERES & COMPANY	0.290		11								11	11		
D5565H-10-4	MTU AERO ENGINES HOLDING AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	484.000	33,412	32,397	33,412						(1,474)	459	(1,015)	563	
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	458.000	73,093	55,314	73,093						(3,224)	(14,554)	(17,779)	3,068	
628530-10-7	MYLAN INC		01/03/2011	VARIOUS	03/29/2011	GOLDMAN, SACHS & CO.	0.400		9								9	9		
629850-10-1	NALCO HOLDING CO		12/08/2011	Various	12/08/2011	Various	2,600.000	91,451	100,880	91,451							9,429	9,429		
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	07/01/2011	MERGER	2,160.000	91,855	91,307	91,855							(548)	(548)	1,504	
F6498D-37-4	NATIXIS RIGHTS	D	06/02/2011	DIRECT	07/06/2011	DIRECT	84,984.000													
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	18,355.000	175,469	180,226	175,469						(3,328)	8,084	4,756	7,129	
F65197-21-6	NEOPOST RIGHTS	D	07/11/2011	DIRECT	08/04/2011	DIRECT	2,768.000													
64104X-10-8	NESS TECHNOLOGIES INC	R	09/29/2011	Various	10/12/2011	MERGER	7,580.000	58,211	58,745	58,211							534	534		
X5688A-10-9	NESTE OIL	D	09/30/2011	Various	11/15/2011	Various	3,215.000	66,302	37,289	28,148			38,154	(38,154)		(1,242)	10,383	9,141	1,418	
650203-10-2	NEW ALLIANCE BANCSHARES INC		05/10/2011	Various	05/10/2011	Various	7,060.000	105,799	102,017	105,799							(3,782)	(3,782)		
Y63084-9A-0	NEW WORLD DEVELOPMENT RIGHTS	D	06/15/2011	DIRECT	06/28/2011	DIRECT	1,720.000													
Y63084-17-5	NEW WORLD DEVELOPMENT RIGHTS	D	10/24/2011	DIRECT	11/14/2011	CITIGROUP GLOBAL MARKETS INC	144,500.000		22,093								22,093	22,093		
G65272-10-9	NEW WORLD RESOURCES PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	3,346.000	55,465	23,701	55,465						(1,052)	(30,712)	(31,764)	619	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
F65277-10-9	NEXANS SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,281.000	219,005	129,192	219,005						(9,661)	(80,151)	(89,812)	3,107	
G6500M-10-6	NEXT ORD GBP0.10	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	2,474.000	78,979	104,127	78,979						(1,498)	26,645	25,147	2,107	
654086-10-7	NICOR INC		12/19/2011	Various	12/19/2011	Various	2,420.000	131,245	138,229	131,245							6,984	6,984	2,258	
N6325K-10-5	NIEUWE STEEN INVESTMENTS NV	D	10/14/2011	MERGER	11/15/2011	Various	2,786.080	44,655	39,608	44,655						(1,139)	(3,908)	(5,047)		
X61873-13-3	NOKIA OYJ EUR0.06	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	15,544.000	131,376	92,870	131,376						2,753	(41,259)	(38,506)	7,482	
X5862L-10-3	NOKIAN RENKAAT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,361.000	58,364	48,150	58,364						(2,575)	(7,639)	(10,214)	1,112	
G66304-10-9	NORTHERN FOODS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	04/28/2011	MERGER	74,568.000	86,971	90,566	86,971						3,285	310	3,595		
629377-50-8	NRG ENERGY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,980.000	85,863	85,908	85,863							45	45		
N6509P-12-8	NUTRECO HOLDINGS NV RIGHTS	D	04/01/2011	DIRECT	04/15/2011	DIRECT	5,227.000													
N6509P-10-2	NUTRECO NV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,577.000	116,445	96,404	116,445						(5,137)	(14,904)	(20,041)	961	
MM0002-M0-0	NUTRECO NV RIGHTS	D	08/01/2011	DIRECT	08/12/2011	DIRECT	6,804.000													
G66897-9A-2	NWS HOLDINGS LTD RIGHTS	D	06/15/2011	DIRECT	06/28/2011	DIRECT	1,688.000													
B6372M-10-6	NYRSTAR	D	08/09/2011	Various	11/15/2011	Various	5,399.000	77,904	48,647	77,904						(3,373)	(25,884)	(29,256)		
67935P-91-3	OLAM INTERNATIONAL LTD RIGHTS	D	06/13/2011	DIRECT	07/01/2011	DIRECT	6,136.000													
G67395-10-6	OLD MUTUAL ORD GBP0.10	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	6,118.000	13,690	10,741	13,690						(260)	(2,690)	(2,949)	436	
680223-10-4	OLD REPUBLIC INTL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,540.000	84,108	58,528	84,108							(25,580)	(25,580)	2,289	
A51460-18-5	OMV AG RIGHTS	D	05/20/2011	DIRECT	06/24/2011	DIRECT	13,550.000													
X5967A-10-1	OPAP SA	D	04/01/2011	ITG Inc.	08/01/2011	NOMURA SECURITIES INTERNATIONAL	690.000	14,977	11,169	14,977						123	(3,931)	(3,808)	733	
690370-10-1	OVERSTOCKCOM INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	5,947	3,600	5,947							(2,347)	(2,347)		
695459-10-7	PAETEC HLDG CORP		09/29/2011	Various	12/01/2011	MERGER	3,060.000	15,218	16,455	15,218							1,237	1,237		
704541-99-4	PCCW LIMITED RIGHTS	D	11/09/2011	DIRECT	11/29/2011	DIRECT	16,400.000													
G69651-10-0	PEARSON	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	6,558.000	118,433	117,716	118,433						(2,246)	1,529	(717)	4,214	
712704-10-5	PEOPLES UNITED FINANCIAL INC		07/01/2011	MERGER	09/29/2011	Various	5,651.520	76,719	65,725	76,719							(10,994)	(10,994)	890	
713448-10-8	PEPSICO INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	80,020.000	5,206,829	5,003,779	5,206,829							(203,051)	(203,051)	82,421	
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		11/30/2011	Various	12/05/2011	MERGER	5,040.000	140,448	167,580	140,448							27,132	27,132	654	
N7637T-25-5	PHILIPS ELECTRONIC KON RIGHTS	D	04/04/2011	DIRECT	04/29/2011	DIRECT	97,564.000													
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	4,300.000	139,095	81,564	139,095						(6,136)	(51,395)	(57,531)	4,066	
T76434-19-9	PIRELLI & CO ORD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	10,046.000	88,289	102,985	88,289						725	13,971	14,697	1,992	
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	Various	8,968.000	581,116	567,351	581,116					(44,230)	(1,438)	(12,327)	(13,765)	4,721	
N7203C-10-8	POSTNL	D	05/31/2011	Various	08/17/2011	Various	2,205.000	56,716	43,767	56,716						551	(13,500)	(12,949)	580	
N7203C-11-6	POSTNL NV RIGHTS	D	08/09/2011	DIRECT	08/30/2011	DIRECT	35,341.000													
69351T-60-1	PPL CORPORATION		01/19/2011	DEUTSCHE BANK CAPITAL CORP.	03/29/2011	GOLDMAN, SACHS & CO.	20,000.000	1,083,480	1,031,396	1,077,438		(6,042)		(6,042)			(46,041)	(46,041)	23,750	
G72186-10-2	PREMIER FOODS PLC	D	09/30/2011	Various	11/30/2011	Various	257,933.000	121,477	23,441	41,550			79,928	(79,928)		(788)	(17,320)	(18,108)		
743410-10-2	PROLOGIS SH BEN IN		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	06/03/2011	MERGER	5,900.000	94,788	89,732	94,788							(5,056)	(5,056)	664	
D6216S-10-1	PROSIEBENSAT.1 MEDIA AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,181.000	34,225	23,352	34,225						(1,510)	(9,363)	(10,873)	1,441	
T7630L-10-5	PRYSMIAN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	13,947.000	303,894	256,683	303,894						2,497	(49,708)	(47,211)	2,865	
D62318-14-8	PUMA SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	Various	730.000	212,872	233,982	212,872						(1,061)	22,171	21,110	1,396	
N72482-10-7	QIAGEN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	11,706.000	236,927	179,941	236,927						4,964	(61,950)	(56,986)		
X7193Q-13-2	RAMIRENT OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,182.000	19,422	9,242	19,422						(857)	(9,323)	(10,180)	368	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	7,613.000	398,140	382,819	398,140						(7,551)	(7,770)	(15,321)	6,538	
G74570-12-1	REED ELSEVIER (GB)	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	9,095.000	78,824	74,378	78,824						(1,495)	(2,951)	(4,446)	3,056	
N73430-11-3	REED ELSEVIER (NL)	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,951.000	25,242	23,471	25,242						(1,114)	(658)	(1,772)	979	
N73430-18-8	REED ELSEVIER NV RIGHTS	D	04/21/2011	DIRECT	05/10/2011	DIRECT	60,126.000													
N73430-19-6	REED ELSEVIER NV RIGHTS	D	08/03/2011	DIRECT	08/22/2011	DIRECT	60,126.000													
75968L-10-5	RENAISSANCE LEARNING INC		09/29/2011	ITG	10/19/2011	MERGER	100.000	1,702	1,660	1,702							(42)	(42)		
G75006-11-7	RENISHAW PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	1,049.000	25,455	15,002	25,455						(483)	(9,971)	(10,453)	408	
E8471S-13-0	REPSOL YPF SA EUR1	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	12,781.000	439,108	400,126	439,108						3,608	(42,590)	(38,982)	8,186	
76128Y-10-2	RETAIL VENTURES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	05/26/2011	MERGER	2,300.000	40,921	49,255	40,921							8,333	8,333		
F7813K-52-3	RHODIA SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	09/13/2011	MERGER	1,844.000	54,476	79,793	54,476						(1,746)	27,064	25,317	1,129	
F7813K-60-6	RHODIA SA RIGHTS	D	05/25/2011	DIRECT	06/22/2011	DIRECT	8,432.000													
G75754-10-4	RIO TINTO CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	2,391.000	168,711	121,828	168,711						(3,200)	(43,684)	(46,883)	1,265	
Q8202C-10-4	RIVERSDALE MINING LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	04/28/2011	MERGER	3,102.000	53,014	55,930	53,014						2,866	50	2,916		
G7608U-10-7	ROBERT WISEMAN DAIRIES PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	8,553.000	46,604	33,515	46,604						(884)	(12,205)	(13,089)	1,655	
772739-20-7	ROCK TENN CO.		05/27/2011	MERGER	09/29/2011	Various	3,293.100	255,610	165,854	255,610							(89,756)	(89,756)	659	
MM0002-FY-4	ROLLS ROYCE C SHARES	D	04/01/2011	DISTRIBUTION	07/05/2011	REDEMPTION	151,296.000	16	243	16							227	227		
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	10/28/2011	Various	11/30/2011	Various	1,576.000	15,847	18,015	15,847						(296)	2,464	2,168		
779376-10-2	ROVI CORP		01/10/2011	LAZARD FRERES & COMPANY	03/29/2011	GOLDMAN, SACHS & CO.	2,500.000	151,874	137,384	151,874							(14,490)	(14,490)		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	25,352.000	922,234	899,683	922,234						(17,491)	(5,060)	(22,551)	31,339	
G7690A-61-3	ROYAL DUTCH SHELL A SHARE RIGHTS	D	02/15/2011	DIRECT	03/25/2011	DIRECT	243,621.000													
G7690A-10-0	ROYAL DUTCH SHELL COMMON STOCK	D	11/17/2011	Various	11/18/2011	UBS AG	64,639.000	1,561,933	2,250,745	1,561,933						(41,762)	730,574	688,812	32,022	
G7690A-65-4	ROYAL DUTCH SHELL PLC RIGHTS	D	08/03/2011	DIRECT	08/30/2011	DIRECT	271,323.000													
G7690A-67-0	ROYAL DUTCH SHELL PLC RIGHTS	D	11/02/2011	DIRECT	12/15/2011	DIRECT	148,688.000													
G7690A-62-1	ROYAL DUTCH SHELL RIGHTS	D	05/11/2011	DIRECT	06/28/2011	DIRECT	271,323.000													
G7705H-11-6	RSA INSURANCE GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	64,228.000	136,583	108,728	136,583						(2,590)	(25,264)	(27,855)	3,312	
D6629K-10-9	RWE AG (NEU) CMN STK	D	06/30/2011	Various	08/17/2011	Various	1,874.000	120,397	73,875	103,907			16,490	(16,490)		2,177	(32,210)	(30,032)	7,029	
E6038H-11-8	SACYR VALLEHERMOSO	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	7,145.000	82,958	59,289	82,958						682	(24,351)	(23,669)	857	
E6038H-26-6	SACYR VALLEHERMOSO RIGHTS	D	06/08/2011	DIRECT	06/16/2011	MORGAN STANLEY CO. INC. NEW YORK	18,157.000		4,776								4,776	4,776		
F7758P-10-7	SAFT GROUPE SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,181.000	51,481	34,709	51,481						(2,271)	(14,501)	(16,772)	1,004	
T82000-11-7	SAIPEM EUR1	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	6,871.000	364,197	357,692	364,197						2,992	(9,497)	(6,505)	5,201	
D80900-10-9	SALZGITTER	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	1,408.000	111,788	87,130	111,788						2,342	(27,000)	(24,658)	474	
F5548N-58-0	SANOFI AVENTIS RIGHTS	D	05/16/2011	DIRECT	06/22/2011	DIRECT	98,317.000													
80105N-11-3	SANOFI CVR		04/11/2011	DIRECT	06/15/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	31,360.000	72,755	75,251	72,755							2,496	2,496		
F5548N-10-1	SANOFI S.A.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	3,908.000	277,463	280,456	277,463						5,814	(2,820)	2,994	11,849	
D66992-10-4	SAP AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	4,137.000	254,771	245,617	254,771						(11,239)	2,084	(9,155)	2,583	
T83058-10-6	SARAS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	90,455.000	228,601	184,142	228,601						1,878	(46,337)	(44,459)		
805423-30-8	SAVVIS INC		07/18/2011	Various	07/18/2011	Various	600.000	22,361	28,076	22,361							5,715	5,715		
N7752F-19-7	SBM OFFSHORE RIGHTS	D	05/09/2011	DIRECT	05/27/2011	DIRECT	19,048.000													
806373-10-6	SCHAWK INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	10,488	5,741	10,488							(4,747)	(4,747)	86	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
F86921-10-7	SCHNEIDER ELECTRIC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	9,082.000	782,892	489,659	782,892						(34,536)	(258,698)	(293,234)	18,319	
G7860B-10-2	SCHRODERS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	782.000	22,074	16,330	22,074						(419)	(5,325)	(5,744)	159	
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	6,335	7,010	6,335							675	675	36	
G7945M-10-7	SEAGATE TECHNOLOGY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,060.000	15,562	11,455	15,562							(4,107)	(4,107)	382	
L8300G-13-5	SES ODR	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	26,654.000	687,719	646,399	687,719						(30,337)	(10,982)	(41,320)	26,813	
R776D4-16-0	SEVAN MARINE ASA RIGHTS	D	12/05/2011	DIRECT	12/21/2011	DIRECT	1,701.000													
G8056D-15-9	SEVERN TRENT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	10,517.000	247,910	253,379	247,910						(4,702)	10,172	5,470	6,741	
784153-10-8	SFN GROUP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/02/2011	MERGER	420.000	5,858	5,880	5,858							22	22		
D6949M-10-8	SGL CARBON SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,257.000	111,544	136,603	111,544						(4,921)	29,979	25,059		
82967N-10-8	SIRIUS XM RADIO INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	18,120.000	30,039	28,464	30,039							(1,575)	(1,575)		
D6997G-10-2	SKY DEUTSCHLAND AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	7,570.000	32,400	20,320	32,400						(1,429)	(10,650)	(12,080)		
G82245-10-4	SMART MODULAR TECHNOLOGIES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	08/26/2011	MERGER	1,140.000	8,706	10,545	8,706							1,839	1,839		
G82343-16-4	SMITH & NEPHEW ORD USD0.20	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	10,078.000	114,115	90,860	114,115						(2,164)	(21,091)	(23,255)	1,648	
T8578L-10-7	SNAM RETE GAS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	92,130.000	518,350	520,507	518,350						4,259	(2,102)	2,157	15,498	
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	09/30/2011	Various	11/15/2011	Various	21,572.540	1,423,492	721,617	1,259,148			164,344	(164,344)		6,265	(543,796)	(537,531)		
F858DC-44-3	SOCIETE GENERALE RIGHTS	D	05/31/2011	DIRECT	06/28/2011	DIRECT	58,244.000													
D7045M-13-3	SOFTWARE AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	252.000	13,963	10,355	13,963						(616)	(2,992)	(3,608)	115	
F8582K-30-6	SOITEC RIGHTS	D	07/01/2011	DIRECT	07/07/2011	CITIGROUP GLOBAL MARKETS LIMITED	8,616.000		11,500								11,500	11,500		
78462F-10-3	SPDR S&P 500 ETF TRUST		09/21/2011	Various	09/29/2011	Various	790,748.000	96,373,450	92,024,893	96,373,450							(4,348,557)	(4,348,557)	557,209	
G8338K-10-4	SPECTRIS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	7,670.000	170,675	146,606	170,675						(3,237)	(20,833)	(24,070)	3,571	
N83574-10-8	ST MICROELECTRONICS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	21,511.000	265,882	153,018	265,882						(11,729)	(101,135)	(112,864)	3,631	
G8403M-23-3	STAGECOACH GROUP PLC	D	10/24/2011	Various	11/30/2011	Various	18,615.200	80,400	92,651	80,400						(1,147)	13,398	12,251	1,763	
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	25,073.000	661,814	534,953	661,814						(12,552)	(114,309)	(126,861)	6,172	
858907-10-8	STERLING BANCSHARES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	07/28/2011	MERGER	540.000	4,670	4,140	4,670							(529)	(529)	8	
X21349-11-7	STORA ENSO OYJ NPV SER'R'	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	Various	31,051.000	377,650	222,384	377,650						4,549	(159,814)	(155,265)	9,371	
L00306-10-7	SUBSEA 7 SA	D	04/01/2011	Various	11/30/2011	Various	15,824.940	404,603	302,370	404,603						(4,868)	(97,365)	(102,233)		
D82781-10-1	SUEDZUCKER AG NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	3,497.000	98,040	93,425	98,040						(4,325)	(290)	(4,615)	2,035	
F4984P-13-4	SUEZ ENVIRONNEMENT RIGHTS	D	05/24/2011	DIRECT	06/28/2011	DIRECT	22,904.000													
867652-40-6	SUNPOWER CORP	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,940.000	101,222	53,319	101,222							(47,903)	(47,903)		
867652-30-7	SUNPOWER CORP CL B	R	09/29/2011	ITG	11/16/2011	MERGER	300.000	2,431	2,187	2,431							(244)	(244)		
G8585P-10-3	SUPERGROUP PLC	D	06/30/2011	Various	11/30/2011	Various	755.000	17,477	5,387	10,445			7,031	(7,031)		(198)	(4,860)	(5,059)		
W95637-13-3	SWEDISH ORPHAN BIO RIGHTS	D	05/03/2011	DIRECT	05/17/2011	MERRILL LYNCH INTERNATIONAL	15,799.000		7,467								7,467	7,467		
D827A1-10-8	SYMERISE AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,480.000	75,811	64,208	75,811						(3,344)	(8,259)	(11,603)	2,129	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87164C-10-2	SYNUTRA INTERNATIONAL INC	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	679	297	679							(382)	(382)		
X8936Y-10-1	TALVIVAARA MINING COMPANY LTD.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	1,941.000	17,937	7,028	17,937						(340)	(10,568)	(10,908)		
G86838-12-8	TATE & LYLE ORD GBP0.25	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	20,972.000	192,364	222,476	192,364						(3,648)	33,760	30,112	5,809	
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	90,916.000	58,667	55,009	58,667						(1,113)	(2,545)	(3,658)		
E9055J-10-8	TECNICAS REUNIDAS SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	1,312.000	79,726	56,974	79,726						655	(23,407)	(22,752)	1,073	
T92778-10-8	TELECOM ITALIA EUR0.55	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	128,197.000	197,067	158,705	197,067						1,619	(39,981)	(38,362)	9,200	
T92778-12-4	TELECOM ITALIA EUR0.55	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	82,068.000	109,531	87,730	109,531						900	(22,701)	(21,801)	7,213	
879382-10-9	TELEFONICA DE ESPANA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	10,286.000	259,128	227,407	259,128						2,129	(33,850)	(31,721)	9,413	
L90272-10-2	TENARIS SA COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	11,938.000	295,324	209,578	295,324						(13,028)	(72,719)	(85,746)	2,499	
T9471R-10-0	TERNA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	79,922.000	383,996	354,759	383,996						3,155	(32,391)	(29,236)	12,593	
G87621-10-1	TESCO	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	194,056.000	1,203,365	1,223,103	1,203,365						(22,823)	42,561	19,738	45,424	
B90519-10-7	TESSENDERLO CHEMIE NV	D	07/18/2011	STOCK DIV.	08/17/2011	Various	156.160	3,873	5,401	3,873						809	720	1,528		
B90519-20-6	TESSENDERLO CHEMIE RIGHTS	D	06/09/2011	DIRECT	07/18/2011	DIRECT	3,904.000													
B90519-14-9	TESSENDERLO CHEMIE-STRIP NVP	D	07/18/2011	DIRECT	11/15/2011	MERRILL LYNCH INTERNATIONAL	156.000		17								17	17		
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	02/10/2011	CONVERSION	03/03/2011	Various	15,769.010	750,663	803,209	750,663							52,546	52,546	2,629	
F9156M-54-6	THALES SA RIGHTS	D	05/26/2011	DIRECT	06/22/2011	DIRECT	10,717.000													
69344M-10-1	THE PMI GROUP INC		06/30/2011	Various	09/29/2011	Various	80.000	218	17	86			132	(132)			(69)	(69)		
G88471-10-0	THOMAS COOK GP PLC CMN STK	D	09/30/2011	Various	11/30/2011	Various	20,541.000	55,207	5,707	12,777			42,430	(42,430)		(242)	(6,828)	(7,071)	1,199	
D8398Q-11-9	THYSSENKRUPP AG NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	6,671.000	275,301	181,126	275,301						(12,144)	(82,030)	(94,174)		
X90409-11-5	TIETO OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	850.000	15,581	12,121	15,581						326	(3,787)	(3,460)		
N8726Y-10-6	TNT EXPRESS	D	09/30/2011	Various	09/30/2011	Various	2,205.000	30,408	21,967	30,408			171,405	(171,405)		637	(9,078)	(8,441)	108	
N8726Y-11-4	TNT EXPRESS NV RIGHTS	D	08/02/2011	DIRECT	08/19/2011	DIRECT	35,341.000													
MM0002-6E-8	TNT NV RIGHTS	D	02/25/2011	DIRECT	03/14/2011	DIRECT	33,136.000													
D836B5-10-9	TOGNUM AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/22/2011	MERGER	3,101.000	111,379	108,861	111,379						(5,078)	2,561	(2,517)	1,625	
J88247-10-1	TOKYO STYLE CO LTD	D	04/01/2011	INSTINET	06/01/2011	MERGER	5,000.000	35,003	35,719	35,003						1,482	(766)	715		
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/04/2011	STOCK DIV.	09/29/2011	Various	115.320	2,668	2,788	2,668							120	120	18	
F92124-10-0	TOTAL SA EUR 2.5	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	37,509.000	2,293,448	1,886,272	2,293,448						(101,171)	(306,004)	(407,176)	75,870	
F92245-23-6	TOUR EIFFEL RIGHTS	D	05/25/2011	DIRECT	06/22/2011	DIRECT	1,138.000													
F92245-26-9	TOUR EIFFEL RIGHTS	D	08/08/2011	DIRECT	09/28/2011	DIRECT	1,138.000													
Q9155R-10-6	TOWER AUSTRALIA GROUP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	05/12/2011	MERGER	27,851.000	113,951	118,802	113,951						3,265	1,586	4,851		
89531P-10-5	TREX COMPANY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	3,323	1,677	3,323							(1,646)	(1,646)		
D8484K-27-3	TUI AG RIGHTS	D	03/08/2011	DIRECT	03/25/2011	DIRECT	15,792.000													
G91235-10-4	TULLOW OIL PLC COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	1,026.000	24,031	22,019	24,031						(456)	(1,557)	(2,013)	133	
T1681V-10-4	UBI BANCA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,756.000	23,748	12,871	23,748						195	(11,071)	(10,876)	497	
T9658N-17-9	UBI BANCA SCPA RIGHTS	D	06/06/2011	DIRECT	06/16/2011	MORGAN STANLEY CO. INC. NEW YORK	57,990.000		3,602								3,602	3,602		
G9226Z-10-4	UBM PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,010.000	19,697	17,886	19,697						321	(2,132)	(1,811)	620	
F95094-11-0	UNIBAIL-RODAMCO SE REIT	D	06/17/2011	Various	11/15/2011	Various	486.000	105,879	88,599	105,879						(4,581)	(12,699)	(17,280)	3,217	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	16,732.000	522,748	550,951	522,748						(23,060)	51,263	28,203	13,090	
N8979N-10-4	UNILEVER NV RIGHTS	D	08/10/2011	DIRECT	09/12/2011	DIRECT	180,522.000													
N8981F-58-6	UNILEVER NV RIGHTS	D	02/15/2011	DIRECT	03/14/2011	DIRECT	163,790.000													
N8981F-60-2	UNILEVER NV RIGHTS	D	05/11/2011	DIRECT	06/21/2011	DIRECT	180,522.000													
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	37,179.000	1,133,001	1,235,077	1,133,001						(21,489)	123,565	102,076	34,573	
N8981F-62-8	UNILEVER RIGHTS	D	11/09/2011	DIRECT	12/07/2011	DIRECT	98,928.000													
X9518S-10-8	UPM-KYMMENE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	2,145.000	46,287	23,762	46,287						(2,042)	(20,484)	(22,526)	1,455	
90333E-10-8	USEC INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	3,769	1,529	3,769							(2,240)	(2,240)		
N9040V-15-8	USG PEOPLE RIGHTS	D	05/30/2011	DIRECT	06/21/2011	DIRECT	8,316.000													
F9633F-50-2	VALLOUREC RIGHTS	D	06/16/2011	DIRECT	07/11/2011	DIRECT	10,329.000													
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		09/29/2011	LOOP CAPITAL	11/10/2011	MERGER	1,500.000	91,391	94,500	91,391							3,110	3,110		
N9411C-20-1	VASTNED OFFICES RIGHTS	D	05/06/2011	DIRECT	05/16/2011	DIRECT	5,041.000													
N91784-34-3	VASTNED RETAIL RIGHTS	D	05/06/2011	DIRECT	05/16/2011	DIRECT	2,071.000													
92276F-10-0	VENTAS INC		07/01/2011	MERGER	09/29/2011	Various	11,484.360	617,170	572,503	617,170							(44,667)	(44,667)	5,152	
F9686M-35-4	VEOLIA ENVIRONNEME RIGHTS	D	05/23/2011	DIRECT	06/22/2011	DIRECT	33,038.000													
925815-10-2	VICOR CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	3,282	1,798	3,282							(1,484)	(1,484)	30	
F9768K-10-2	VILMORIN & CIE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	240.000	28,856	25,159	28,856						(1,273)	(2,424)	(3,697)		
F5879X-10-8	VINCI	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,031.000	64,894	44,137	64,894						(2,863)	(17,895)	(20,757)	1,462	
E97579-19-2	VISCOFAN SA	D	06/17/2011	Various	08/01/2011	Various	1,105.000	44,677	41,491	44,677						362	(3,548)	(3,186)	269	
92857W-20-9	VODAFONE AIRTOUCH ADR	R	04/01/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11/30/2011	CREDIT SUISSE INTERNATIONAL	88,042.000	2,549,168	2,382,846	2,549,168							(166,322)	(166,322)	85,126	
929160-10-9	VULCAN MAT LS CO COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	81,497	50,762	81,497							(30,735)	(30,735)	880	
D9540Z-10-6	WACKER CHEMIE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	139.000	32,555	12,846	32,555						(1,436)	(18,273)	(19,709)	469	
93317W-10-2	WALTER INVESTMENT MANAGEMENT		09/20/2011	STOCK DIV.	11/15/2011	Various	55.440	974	1,321	974							346	346		
934550-10-4	WARNER MUSIC GRP CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	07/20/2011	MERGER	340.000	2,313	2,805	2,313							492	492		
X98155-11-6	WARTSILA B	D	03/04/2011	BONUS ISSUE	11/15/2011	Various	8,778.000	162,484	256,870	162,484						(5,257)	99,643	94,386		
G95248-13-7	WEIR GROUP PLC (THE)	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	4,582.000	129,045	144,827	129,045						(2,447)	18,229	15,782	2,103	
N50783-13-8	WESSANEN NV RIGHTS	D	04/28/2011	DIRECT	05/16/2011	DIRECT	42,267.000													
958102-10-5	WESTERN DIGITAL CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	53,033	37,533	53,033							(15,500)	(15,500)		
966387-10-2	WHITING PETROLEUM CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	230,343	112,278	230,343							(118,065)	(118,065)		
D9695J-10-5	WINCOR NIXDORF AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/17/2011	ITG Inc.	1,915.000	157,549	105,918	157,549						3,301	(54,932)	(51,631)		
D22359-13-3	WIRECARD AG	D	06/27/2011	Various	11/15/2011	Various	709.000	12,942	11,100	12,942						(570)	(1,272)	(1,842)	67	
N9643A-24-7	WOLTERS KLUWER RIGHTS	D	04/29/2011	DIRECT	05/16/2011	DIRECT	29,962.000													
G9787K-10-8	WPP PLC CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	9,814.000	123,135	112,136	123,135						2,010	(13,009)	(10,999)	1,865	
98411C-10-0	XENOPORT INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,540.000	15,347	15,373	15,347							26	26		
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/30/2011	CITIGROUP GLOBAL MARKETS INC	43,748.000	1,031,432	678,960	1,031,432						(19,562)	(332,909)	(352,471)	12,905	
X9862Q-10-4	YIT OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,025.000	30,545	15,371	30,545						(1,347)	(13,827)	(15,174)		
E9853W-16-0	ZARDOYA OTIS		04/01/2011	MERRILL LYNCH INTERNATIONAL	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	4,638.000	76,946	66,829	76,946						632	(10,749)	(10,117)	763	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
E9853W-41-8	ZARDOYA OTIS SA RIGHTS	D	06/14/2011	DIRECT	06/22/2011	CITIGROUP GLOBAL MARKETS LIMITED	20,894.000		14,983								14,983	14,983		
98952K-10-7	ZHONGPIN INC	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	15,798	8,408	15,798							(7,390)	(7,390)		
A989A1-10-9	ZUMTOBEL AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11/15/2011	MERRILL LYNCH INTERNATIONAL	1,067.000	36,540	20,692	36,540						(1,612)	(14,236)	(15,848)	575	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								191,368,522	174,032,389	188,221,321		(6,042)	3,372,784	(3,378,826)	(44,230)	(891,087)	(13,297,845)	(14,188,932)	2,012,935	
9799998. Total - Common Stocks								191,368,522	174,032,389	188,221,321		(6,042)	3,372,784	(3,378,826)	(44,230)	(891,087)	(13,297,845)	(14,188,932)	2,012,935	
9899999. Total - Preferred and Common Stocks								201,437,743	185,000,033	198,290,542		(6,042)	3,372,784	(3,378,826)	(44,230)	(896,015)	(12,394,496)	(13,290,510)	2,163,469	
9999999 - Totals								3,757,622,642	3,811,054,329	3,746,465,361		(7,735,698)	3,653,208	(11,388,906)	(44,230)	(896,015)	65,484,982	64,588,968	66,645,724	18,236,103

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
020002-10-1	ALLSTATE CORP			2CIA1			1,027,080		
1099999. Subtotal - Common Stock - Parent							1,027,080	XXX	XXX
02013@-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY		29688	2CIB1			113,225,704	70,000.000	100.0
02002@-10-2	ALLSTATE INDEMNITY COMPANY		19240	2CIB1			147,463,942	42,000.000	100.0
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10852	2CIB1			663,362,331	42,000.000	100.0
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY		11110	2CIB1			11,611,197	70,000.000	100.0
01990*-10-0	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY		17230	2CIB1			194,417,950	42,000.000	100.0
02008#-10-4	CASTLE KEY INSURANCE COMPANY		30511	2CIB1			117,522,761	25,000.000	100.0
24420#-10-8	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY		37907	2CIB1			21,795,832	25,000.000	100.0
29259@-10-5	ENCOMPASS HOME AND AUTO INSURANCE COMPANY		11252	2CIB1		40,000	6,806,385	470,000.000	100.0
29262@-10-0	ENCOMPASS INDEMNITY COMPANY		15130	2CIB1			24,215,192	30,217.000	100.0
29260@-10-2	ENCOMPASS INDEPENDENT INSURANCE COMPANY		11251	2CIB1		50,000	7,047,839	500,000.000	100.0
29261#-10-9	ENCOMPASS INSURANCE COMPANY OF AMERICA		10071	2CIB1		647,500	21,199,556	2,000,000.000	100.0
29264#-10-6	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS		12154	2CIB1		17,500	6,427,196	190,000.000	100.0
29262#-10-8	ENCOMPASS INSURANCE COMPANY		10358	2CIB1			11,579,666	50,000.000	100.0
29261@-10-1	ENCOMPASS PROPERTY AND CASUALTY COMPANY		10072	2CIB1		90,000	10,337,632	1,000,000.000	100.0
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE COMPANY		13167	2CIB1			25,303,500	75,000.000	100.0
66383@-10-6	NORTHBROOK INDEMNITY COMPANY		36455	2CIB1			38,148,823	42,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						845,000	1,420,465,506	XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY		60186	2CIB1			3,055,656,845	23,800.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							3,055,656,845	XXX	XXX
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			2CIB4			629,607,074	12,228.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer							629,607,074	XXX	XXX
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2CIB2			2,359,773	2,001,000.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer							2,359,773	XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			2CIB3			989	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							989	XXX	XXX
1899999. Total Common Stocks						845,000	5,109,117,268	XXX	XXX
1999999 - Totals						845,000	5,109,117,268	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ ----------

2.Total amount of intangible assets nonadmitted $ ----------

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
02016@-10-6	ALLSTATE NEW JERSEY PROPERTY AND CASUALTY COMPANY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29258@-10-6	ENCOMPASS INSURANCE COMPANY NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29264*-10-0	ENCOMPASS PROPERTY AND CASULTY INSURANCE COMPANY OF NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
02011#-10-9	CASTLE KEY INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263#-10-7	ENCOMPASS FLORIDIAN INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263*-10-1	ENCOMPASS FLORIDIAN INSURANCE COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
01609*-10-3	ALIC REINSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		100,000.000	100.0
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
01989@-10-1	ALLSTATE ASSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		1,000,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK	ALLSTATE LIFE INSURANCE COMPANY		100,000.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
02008@-10-6	ALLSTATE LIFE FINANCIAL SERVICES	ALLSTATE LIFE INSURANCE COMPANY		250.000	100.0
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		110,000.000	100.0
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		300,000.000	100.0
53301#-10-1	LINCOLN BENEFIT LIFE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		25,000.000	100.0
86869#-10-5	SURETY LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		2,500,000.000	100.0
	ALLSTATE LIFE INSURANCE COMPANY OF CANADA	ALLSTATE LIFE INSURANCE COMPANY OF CANADA		5,000.000	100.0
	PEMBRIDGE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY OF CANADA		426,980,641.000	100.0
	PAFCO INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY OF CANADA		46,000.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	TREASURY BILL	C		12/29/2011	BARCLAYS BANK	04/05/2012	3,499,954		1			3,500,000	3,499,952			0.000	0.005	MAT		
	TREASURY BILL			10/07/2011	ESURANCE P&C INSURANCE COMPANY	07/26/2012	1,100					1,100	1,099			0.000	0.066	MAT		
	TREASURY BILL			12/28/2011	BARCLAYS BANK	03/29/2012	14,999,633		13			15,000,000	14,999,621			0.000	0.010	MAT		
	TREASURY BILL	C		10/20/2011	BARCLAYS BANK	01/19/2012	1,999,984		63			2,000,000	1,999,922			0.000	0.016	MAT		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							20,500,671		77			20,501,100	20,500,594			XXX	XXX	XXX		
0599999. Total - U.S. Government Bonds							20,500,671		77			20,501,100	20,500,594			XXX	XXX	XXX		
	ONTARIO (PROVINCE OF)		A	12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	07/17/2012	2,050,166		(6,384)			2,000,000	2,056,550	46,694		5.125	0.505	JJ		
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations							2,050,166		(6,384)			2,000,000	2,056,550	46,694		XXX	XXX	XXX		
1099999. Total - All Other Government Bonds							2,050,166		(6,384)			2,000,000	2,056,550	46,694		XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	ASTRAZENECA PLC		F	12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	09/15/2012	2,068,493		(6,729)			2,000,000	2,075,222	31,800		5.400	0.530	MS		
	BB&T CORPORATION			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	10/01/2012	1,539,049		(3,601)			1,500,000	1,542,650	17,813		4.750	1.250	AO		
	BP CAPITAL MARKETS PLC		F	12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	03/10/2012	2,010,401		(3,769)			2,000,000	2,014,170	19,271		3.125	0.406	MS		
	BURLINGTN NORTH SANTA FE			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	07/01/2012	1,022,711		(3,134)			1,000,000	1,025,845	29,500		5.900	1.328	JJ		
	CAMPBELL SOUP COMPANY			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	12/03/2012	1,038,327		(2,880)			1,000,000	1,041,207	3,889		5.000	0.819	JD		
	CANADIAN NATL RESOURCES		A	12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	10/01/2012	1,034,263		(3,163)			1,000,000	1,037,426	13,625		5.450	0.856	AO		
	CITIGROUP INC			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	08/27/2012	1,512,565		(1,310)			1,500,000	1,513,875	29,063		5.625	4.313	FA		
	DUKE ENERGY CORP			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	11/30/2012	2,084,234		(6,384)			2,000,000	2,090,618	9,688		5.625	0.984	MN		
	ELI LILLY & CO			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	03/06/2012	2,010,622		(4,086)			2,000,000	2,014,708	22,681		3.550	0.600	MS		
	EMERSON ELECTRIC CO			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	10/15/2012	2,064,762		(5,692)			2,000,000	2,070,454	19,528		4.625	0.506	AO		
	ERAC USA FINANCE COMPANY			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	10/15/2012	1,028,088		(2,455)			1,000,000	1,030,543	12,244		5.800	2.186	AO		
	HUDSON UNITED BANK		I	12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	05/15/2012	1,019,891		(3,711)			1,000,000	1,023,602	8,944		7.000	1.613	MN		
	HUSKY ENERGY INC		A	12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	06/15/2012	1,022,069		(3,356)			1,000,000	1,025,425	2,778		6.250	1.372	JD	31,250	
	JOHN DEERE CAPITAL CORP			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	03/15/2012	2,026,864		(9,076)			2,000,000	2,035,940	41,222		7.000	0.451	MS		
	JOHN DEERE CAPITAL CORP			10/07/2011	ESURANCE P&C INSURANCE COMPANY	10/01/2012	1,032,745		(10,158)			1,000,000	1,042,903	13,125		5.250	0.859	AO		
	KELLOGG CO			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	12/03/2012	2,078,716		(5,914)			2,000,000	2,084,630	7,972		5.125	0.831	JD		
	LOWE'S COMPANIES INC			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	09/15/2012	2,066,326		(6,508)			2,000,000	2,072,834	32,978		5.600	0.873	MS		
	MBNA AMERICA BANK NA			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	06/15/2012	1,006,371		(962)			1,000,000	1,007,333	2,944		6.625	5.190	JD	33,125	
	NORTH FORK BANKCORP INC			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	08/15/2012	1,018,754		(2,070)			1,000,000	1,020,824	22,194		5.875	2.810	FA		
	PRICOA GLOBAL FUNDING 1			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	10/18/2012	1,030,813		(2,671)			1,000,000	1,033,484	10,950		5.400	1.495	AO		
	SAFEWAY INC			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	08/15/2012	1,027,303		(3,030)			1,000,000	1,030,333	21,911		5.800	1.376	FA		
	SOUTHWEST GAS CORP			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	05/15/2012	1,023,007		(4,292)			1,000,000	1,027,299	9,743		7.625	1.401	MN		
	TIME WARNER CABLE INC			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	07/02/2012	1,022,011		(3,025)			1,000,000	1,025,036	26,850		5.400	1.000	JJ		
	TYCO ELECTRONICS GROUP S		E	12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	10/01/2012	1,036,569		(3,374)			1,000,000	1,039,943	15,000		6.000	1.089	AO		
	XEROX CORPORATION			12/06/2011	ALLSTATE FEDERAL SAVINGS BANK	05/15/2012	1,016,724		(3,120)			1,000,000	1,019,844	7,028		5.500	0.985	MN		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							34,841,678		(104,469)			34,000,000	34,946,148	432,740		XXX	XXX	XXX	64,375	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							34,841,678		(104,469)			34,000,000	34,946,148	432,740		XXX	XXX	XXX	64,375	
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							57,392,516		(110,776)			56,501,100	57,503,291	479,435		XXX	XXX	XXX	64,375	
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds							57,392,516		(110,776)			56,501,100	57,503,291	479,435		XXX	XXX	XXX	64,375	
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FU			08/25/2011	DIRECT	XXX	923						923			0.000	0.000	MON		
8899999. Subtotal - Exempt Money Market Mutual Funds							923					XXX	923			XXX	XXX	XXX		
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASS			12/28/2011	DIRECT	XXX	6,144,012						6,144,012	435		0.000	0.160	NA	5	
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			12/22/2011	DIRECT	XXX	5,168,386						5,168,386	908		0.000	0.150	NA	290	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARK			12/01/2011	DIRECT	XXX	49,853						49,853	4		0.000	0.100	NA	9	
09248U-61-9	TREASURY TEMP FUND			12/01/2011	DIRECT	XXX	39,846						39,846	4		0.000	0.092	NA	10	

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
8999999. Subtotal - Class One Money Market Mutual Funds							11,402,098					XXX	11,402,098	1,352		XXX	XXX	XXX	313	
9199999 - Totals							68,795,536		(110,776)			XXX	68,906,312	480,787		XXX	XXX	XXX	64,688	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	06/15/2011	01/17/2012		1,250,000,000	3.00		6,500,000					(6,500,000)						0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	06/16/2011	01/17/2012		750,000,000	2.95		4,115,625					(4,115,625)						0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	CITIBANK	06/17/2011	01/17/2012		500,000,000	2.90		2,862,500					(2,862,500)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											13,478,125			XXX		(13,478,125)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other											13,478,125			XXX		(13,478,125)					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants											13,478,125			XXX		(13,478,125)					XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options											13,478,125			XXX		(13,478,125)					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS2170245 ON CSX CORP	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	06/20/2007	09/20/2014		10,000,000	credit event/(0.5950)			(60,326)	(63,795)		(63,795)	26,180					2FE	0002
CDS CS2282891 ON FELCOR LODGING LIMITED	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,000,000	credit event/(2.2000)			(22,306)	(1,021)		(1,021)	(38,070)					4FE	0002
CDS CS2282909 ON ARCH WESTERN RESOURCES	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,500,000	credit event/(2.8000)			(42,583)	(32,182)		(32,182)	15,504					3FE	0002
CDS CS2308480 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	credit event/(0.6600)			(33,458)	7,841		7,841	31,420					2FE	0002
CDS CS2308498 ON CYTEC INDUSTRIES INC.	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	credit event/(0.7700)			(39,035)	(10,301)		(10,301)	3,913					2FE	0002
CDS CS2308514 ON ROHM & HAAS CO	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	01/16/2008	03/20/2013		5,000,000	credit event/(0.6800)			(34,472)	(37,828)		(37,828)	11,164					2FE	0002
CDS CS2336648 ON RPMINT 150 03/20/2018	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	02/14/2008	03/20/2018		5,000,000	credit event/(1.5000)			(76,042)	98,286		98,286	195,699					2FE	0002
CDS CS2367411 ON NEM 95 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	03/26/2008	06/20/2013		5,000,000	credit event/(0.9500)			(48,160)	(35,714)		(35,714)	32,404					2FE	0002
CDS CS2377600 ON NORDSTROM INC	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	04/04/2008	06/20/2013		5,000,000	credit event/(1.0000)			(50,694)	(39,201)		(39,201)	16,114					1FE	0002
CDS CS2382725 ON PPG INDUSTRIES, INC.	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	04/09/2008	06/20/2013		5,000,000	credit event/(0.8100)			(41,063)	(35,083)		(35,083)	30,199					2FE	0002
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	Schedule D	Credit	UBS AG	04/15/2008	06/20/2015		5,000,000	credit event/(0.5800)			(29,403)	17,337		17,337	33,872					2FE	0002
CDS CS2400659 ON RPMINT 92 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	UBS AG	04/23/2008	06/20/2013		5,000,000	credit event/(0.9200)			(46,639)	(14,552)		(14,552)	14,986					2FE	0002

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CDS CS2405807 ON RPMINT 80 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	04/30/2008	06/20/2013		5,000,000	credit event/(0.8000)			(40,556)	(5,728)		(5,728)	9,118					2FE	0002
CDS CS2405815 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	04/30/2008	06/20/2013		5,000,000	credit event/(0.4700)			(23,826)	33,557		33,557	31,891					2FE	0002
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	BOND PORTFOLIO	Schedule D	Credit	UBS AG	05/06/2008	06/20/2013		5,000,000	credit event/(1.5700)			(79,590)	(46,786)		(46,786)	12,475					3FE	0002
CDS CS2416002 ON SANTNDR 51 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	05/08/2008	06/20/2013		5,000,000	credit event/(0.5100)			(25,854)	189,668		189,668	(6,554)					1FE	0002
CDS CS2416010 ON LLOYDS TSB BANK PLC	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/08/2008	06/20/2013		5,000,000	credit event/(0.4900)			(24,840)	160,388		160,388	23,712					1FE	0002
CDS CS2421127 ON XL CAP LTD	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/13/2008	06/20/2018		5,000,000	credit event/(1.4000)			(70,972)	100,597		100,597	67,289					2FE	0002
CDS CS2433924 ON BOEING CAP CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/23/2008	06/20/2013		3,000,000	credit event/(0.7700)			(23,421)	(15,091)		(15,091)	9,422					1FE	0002
CDS CS2459531 ON WYETH	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/07/2008	09/20/2013		5,000,000	credit event/(0.3700)			(18,757)	(26,534)		(26,534)	11,035					1FE	0002
CDS CS2469761 ON CSX CORP	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/09/2008	09/20/2013		5,000,000	credit event/(1.5200)			(77,056)	(108,543)		(108,543)	61,928					2FE	0002
CDS CS2474902 ON HARTFORD FINANCIAL SERV	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	07/17/2008	09/20/2013		5,000,000	credit event/(1.2000)			(60,833)	94,778		94,778	87,106					2FE	0002
CDS CS2477442 ON COMMERCIAL METALS CO.	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	07/17/2008	09/20/2013		5,000,000	credit event/(0.7500)			(38,021)	153,716		153,716	(66,160)					3FE	0002
CDS CS2487680 ON TYSON FOODS INC.	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	07/29/2008	09/20/2013		3,000,000	credit event/(2.8000)			(85,167)	(109,758)		(109,758)	24,906					2FE	0002
CDS CS2495360 ON ALLTEL CORPORATION	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	08/01/2008	09/20/2013		5,000,000	credit event/(0.8600)			(43,597)	(64,350)		(64,350)	35,372					1FE	0002
CDS CS2497929 ON SOCIETE GENERALE	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	credit event/(0.8100)			(41,063)	193,931		193,931	135,232					2FE	0002
CDS CS2497937 ON UBS AG	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	credit event/(1.0300)			(52,215)	100,108		100,108	66,190					1FE	0002
CDS CS2508162 ON CARDINAL HEALTH, INC.	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	08/14/2008	09/20/2013		5,000,000	credit event/(0.6700)			(33,965)	(37,522)		(37,522)	6,076					2FE	0002
CDS CS2518468 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/18/2008	12/20/2013		1,000,000	credit event/(3.2000)			(32,444)	(18,464)		(18,464)	30,456					4FE	0002
CDS CS2518484 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		1,000,000	credit event/(3.5200)			(35,689)	18,921		18,921	81,989					3FE	0002
CDS CS2574727 ON HEINZ	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	10/21/2008	12/20/2013		5,000,000	credit event/(0.7200)			(36,500)	(51,865)		(51,865)	14,585					2FE	0002
CDS CS2579866 ON CENTEX CORPORATION	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/23/2008	12/20/2013		2,000,000	credit event/(5.8000)			(117,611)	(111,369)		(111,369)	117,873					3FE	0002
CDS CS2648976 ON HOSHOT-HST 500 09/20/20	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	01/05/2009	09/20/2012		2,500,000	credit event/(5.0000)	212,500		(184,082)	(73,918)		(73,918)	154,641		(57,346)			3FE	0002
CDS CS2651525 ON HOSHOT-HST 500 09/20/20	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	01/06/2009	09/20/2012		2,500,000	credit event/(5.0000)	175,000		(173,998)	(73,918)		(73,918)	144,557		(47,262)			3FE	0002
CDS CS2654081 ON FCX 700 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	01/07/2009	03/20/2014		3,000,000	credit event/(7.0000)			(212,917)	(393,553)		(393,553)	202,531					2FE	0002
CDS CS2728323 ON FCX 650 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/20/2009	03/20/2014		3,000,000	credit event/(6.5000)			(197,708)	(360,621)		(360,621)	188,032					2FE	0002
CDS CS2738561 ON TSN 425 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/27/2009	03/20/2014		5,000,000	credit event/(4.2500)			(215,451)	(384,880)		(384,880)	89,489					2FE	0002
CDS CS2997126 ON ECACN 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	10/29/2009	12/20/2014		10,000,000	credit event/(1.0000)	(158,336)		(70,578)	73,972		73,972	179,712		30,811			2FE	0002
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	10/29/2009	12/20/2014		10,000,000	credit event/(1.0000)	(119,551)		(78,125)	975		975	55,743		23,264			2FE	0002
CDS CS3066244 ON FCX 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	01/25/2010	03/20/2015		5,000,000	credit event/(1.0000)	35,394		(57,598)	54,851		54,851	67,155		(6,904)			2FE	0002
CDS CS3068802 ON FCX 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	01/26/2010	03/20/2015		5,000,000	credit event/(1.0000)	44,737		(59,426)	54,851		54,851	68,982		(8,731)			2FE	0002
CDS CS3102080 ON ORCLE 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	03/08/2010	03/20/2015		10,000,000	credit event/(1.0000)	(301,298)		(41,216)	(222,424)		(222,424)	15,505		60,173			1FE	0002

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CDS CS3140486 ON COF-BNKNA 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/20/2010	06/20/2017		10,000,000	credit event/(1.0000)	(158,830)		(79,107)	47,704		47,704	106,155		22,282			2FE	0002
CDS CS3143043 ON WLP 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/21/2010	06/20/2015		10,000,000	credit event/(1.0000)	18,999		(105,106)	(49,060)		(49,060)	42,861		(3,717)			2FE	0002
CDS CS3163561 ON AXP 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/18/2010	06/20/2017		10,000,000	credit event/(1.0000)	31,153		(105,808)	75,410		75,410	186,832		(4,419)			2FE	0002
CDS CS3166101 ON AXP 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	05/20/2010	06/20/2015		10,000,000	credit event/(1.0000)	139,754		(129,166)	(20,456)		(20,456)	125,440		(27,777)			2FE	0002
CDS CS3166119 ON COF-BNKNA 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	05/20/2010	06/20/2015		10,000,000	credit event/(1.0000)	107,454		(122,746)	(35,576)		(35,576)	94,044		(21,357)			2FE	0002
CDS CS3173776 ON HD 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS INTERNATIONAL	05/25/2010	06/20/2015		10,000,000	credit event/(1.0000)	(118,791)		(77,828)	(197,795)		(197,795)	7,595		23,561			1FE	0002
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/21/2010	09/20/2015		3,300,000	credit event/(1.0000)	340,122		(100,030)	289,790		289,790	123,576		(66,572)			4FE	0002
CDS CS3232655 ON WFC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	09/02/2010	09/20/2015		5,000,000	credit event/(1.0000)	47,244		(60,177)	51,906		51,906	63,212		(9,482)			1FE	0002
CDS CS3268485 ON JCP 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/08/2010	12/20/2015		2,500,000	credit event/(1.0000)	173,048		(59,087)	124,735		124,735	53,419		(33,740)			3FE	0002
CDS CS3273626 ON TIN 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	10/13/2010	12/20/2015		10,000,000	credit event/(1.0000)	559,593		(210,501)	(271,679)		(271,679)	(616,705)		(109,113)			2FE	0002
CDS CS3276173 ON DHI 500 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	10/20/2010	12/20/2015		5,000,000	credit event/(5.0000)	(284,231)		(197,840)	(532,988)		(532,988)	13,999		55,632			3FE	0002
CDS CS3278724 ON BACF 100 12/20/2012	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS INTERNATIONAL	10/21/2010	12/20/2012		28,000,000	credit event/(1.0000)	311,971		(429,715)	897,820		897,820	1,008,254		(145,826)			1FE	0002
CDS CS3288970 ON CAH 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	11/23/2010	12/20/2015		5,000,000	credit event/(1.0000)	(85,004)		(33,936)	(107,646)		(107,646)	(22,730)		16,759			2FE	0002
CDS CS3294093 ON CAH 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS INTERNATIONAL	12/17/2010	03/20/2016		10,000,000	credit event/(1.0000)	(178,508)		(67,423)	(218,625)		(218,625)	(48,755)		33,966			2FE	0002
CDS CS3294101 ON LLY 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS INTERNATIONAL	12/17/2010	03/20/2016		10,000,000	credit event/(1.0000)	(229,075)		(57,802)	(146,387)		(146,387)	52,982		43,587			1FE	0002
CDS CS3314586 ON ARW 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	HSBC	02/09/2011	03/20/2016		10,000,000	credit event/(1.0000)		70,489	(102,576)	194,650		194,650	136,459		(12,297)			2FE	0002
CDS CS3319700 ON AA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS INTERNATIONAL	02/15/2011	03/20/2016		5,000,000	credit event/(1.0000)		135,797	(67,629)	450,253		450,253	337,780		(23,324)			2FE	0002
CDS CS3329923 ON FRCA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	03/08/2011	03/20/2016		6,000,000	credit event/(1.0000)		482,964	(127,538)	1,288,818		1,288,818	883,726		(77,872)			3FE	0002
CDS CS3332489 ON DISHN-DDBS 500 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	03/09/2011	03/20/2016		7,000,000	credit event/(5.0000)		(654,325)	(183,552)	(518,675)		(518,675)	30,452		105,198			3FE	0002
CDS CS3358096 ON COF-BNKNA 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS INTERNATIONAL	04/13/2011	06/20/2016		5,000,000	credit event/(1.0000)		(80,503)	(25,302)	4,268		4,268	73,683		11,088			2FE	0002
CDS CS3406739 ON D 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/15/2011	06/20/2016		5,000,000	credit event/(1.0000)		(115,529)	(15,151)	(40,980)		(40,980)	62,061		12,488			2FE	0002
CDS CS3429780 ON MWD 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/11/2011	09/20/2013		10,000,000	credit event/(1.0000)		374,441	(108,109)	577,430		577,430	271,653		(68,664)			1FE	0002
CDS CS3429822 ON C 100 09/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS INTERNATIONAL	08/11/2011	09/20/2014		25,000,000	credit event/(1.0000)		993,018	(222,072)	960,021		960,021	90,464		(123,461)			1FE	0002
CDS CS3432321 ON DANBNK 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	08/12/2011	09/20/2013		10,000,000	credit event/(1.0000)		113,750	(59,903)	234,214		234,214	141,200		(20,736)			1FE	0002
CDS CS3437452 ON NBR-INC 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	08/05/2011	09/20/2016		5,000,000	credit event/(1.0000)		74,353	(26,402)	192,512		192,512	124,006		(5,847)			2FE	0002
CDS CS3440001 ON MRO 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	08/18/2011	09/20/2016		5,000,000	credit event/(1.0000)		48,075	(22,216)	87,462		87,462	42,853		(3,466)			2FE	0002
CDS CS3442569 ON DUKECO 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	08/22/2011	09/20/2016		5,000,000	credit event/(1.0000)		(120,914)	(9,723)	(93,856)		(93,856)	18,586		8,471			1FE	0002
CDS CS3447683 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	09/07/2011	09/20/2013		7,000,000	credit event/(5.0000)		70,000	(122,611)	68,960		68,960	9,766		(10,806)			4FE	0002
CDS CS3447725 ON MWD 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	09/07/2011	09/20/2013		10,000,000	credit event/(1.0000)		418,282	(96,516)	577,430		577,430	223,719		(64,571)			1FE	0002
CDS CS3452808 ON F-MOTCRLLC 500 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	09/08/2011	09/20/2013		10,000,000	credit event/(5.0000)		(399,651)	(97,101)	(449,845)		(449,845)	(111,426)		61,232			3FE	0002

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CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	09/09/2011	09/20/2017		10,000,000	.credit event/(1.0000)		(171,979)	(22,592)	(274,765)		(274,765)	(111,583)		8,797			1FE	0002
CDS CS3452824 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	09/09/2011	09/20/2013		3,000,000	.credit event/(5.0000)		44,564	(53,859)	29,554		29,554	(8,233)		(6,776)			4FE	0002
CDS CS3455371 ON THCC 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/12/2011	09/20/2016		5,000,000	.credit event/(1.0000)		(97,309)	(9,461)	(135,686)		(135,686)	(44,193)		5,816			1FE	0002
CDS CS3457922 ON AIG-INTLEA 500 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/14/2011	09/20/2013		3,500,000	.credit event/(5.0000)		96,250	(66,572)	91,253		91,253	9,076		(14,072)			3FE	0002
CDS CS3460488 ON GS 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	09/15/2011	09/20/2013		10,000,000	.credit event/(1.0000)		215,548	(60,983)	402,321		402,321	218,033		(31,260)			1FE	0002
CDS CS3486087 ON ALLYFI 500 12/20/2013	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/30/2011	12/20/2013		7,000,000	.credit event/(5.0000)		490,000	(144,639)	93,173		93,173	(341,633)		(55,194)			4FE	0002
CDS CS3491202 ON MWD 100 12/20/2012	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	10/11/2011	12/20/2012		10,000,000	.credit event/(1.0000)		485,851	(112,178)	348,165		348,165	(48,008)		(89,678)			1FE	0002
CDS CS3498884 ON EP 100 12/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/17/2011	12/20/2016		5,000,000	.credit event/(1.0000)		365,580	(24,749)	377,118		377,118	25,870		(14,333)			3FE	0002
CDS CS3516800 ON CRDSUI-USA 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	11/30/2011	12/20/2014		10,000,000	.credit event/(1.0000)		(44,863)	(7,386)	(59,745)		(59,745)	(16,107)		1,225			1FE	0002
CDS CS3527047 ON CSGAG 100 12/20/2013	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	12/08/2011	12/20/2013		10,000,000	.credit event/(1.0000)		79,881	(8,793)	14,636		14,636	(62,841)		(2,404)			1FE	0002
0929999. Subtotal - Swaps - Hedging Other - Credit Default										563,345	2,873,770	(6,411,142)	3,304,618	XXX	3,304,618	5,439,216		(642,657)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										563,345	2,873,770	(6,411,142)	3,304,618	XXX	3,304,618	5,439,216		(642,657)			XXX	XXX
CDS CS2236806 ON FLORDIA STATE GO 85%			Credit	CITIBANK	09/18/2007	09/20/2017		20,000,000	.0.1600/(credit event)			32,444			(1,249,458)					20,000,000	1FE	
CDS CS2259840 ON MBIA INSURANCE CORPORAT			Credit	BANK OF AMERICA	10/25/2007	12/20/2012		5,000,000	.2.2000/(credit event)			111,528			(736,834)					5,000,000	4FE	
CDS CS2275218 ON STATE OF TEXAS RR85%			Credit	BANK OF AMERICA	11/08/2007	12/20/2017		15,000,000	.0.2500/(credit event)			38,021			(606,688)					15,000,000	1FE	
CDS CS2298244 ON BA 36 03/20/2013			Credit	BANK OF AMERICA	01/04/2008	03/20/2013		3,000,000	.0.3600/(credit event)			10,950			(205)					3,000,000	1FE	
CDS CS2318729 ON HOUSTON TEXAS RR 85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	.0.4800/(credit event)			121,667			(1,768,276)					25,000,000	1FE	
CDS CS2318737 ON PHOENIX ARIZONA RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	.0.4500/(credit event)			114,063			(1,667,523)					25,000,000	1FE	
CDS CS2318745 ON SHELBY TENNESSEE RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	.0.4000/(credit event)			101,389			(1,944,002)					25,000,000	1FE	
CDS CS2369920 ON ENTRPA 185 06/20/2013			Credit	BANK OF AMERICA	03/28/2008	06/20/2013		5,000,000	.1.8500/(credit event)			93,785			52,045					5,000,000	2FE	
CDS CS3102098 ON CSCO 100 03/20/2015			Credit	GOLDMAN SACHS	03/08/2010	03/20/2015		10,000,000	.1.0000/(credit event)	237,850		53,887	152,219		68,671			(47,502)		10,000,000	1FE	
CDS CS3143050 ON UNH 100 06/20/2015			Credit	JP MORGAN CHASE BANK	04/21/2010	06/20/2015		10,000,000	.1.0000/(credit event)	(140,959)		128,964	(94,757)		59,165			27,575		10,000,000	1FE	
CDS CS3158405 ON XL 100 06/20/2015			Credit	MORGAN STANLEY	05/12/2010	06/20/2015		5,000,000	.1.0000/(credit event)	(81,497)		66,821	(55,411)		(40,691)			16,127		5,000,000	2FE	
CDS CS3168651 ON GE-CAPCORP 100 06/20/2015			Credit	DEUTSCHE BANK	05/21/2010	06/20/2015		10,000,000	.1.0000/(credit event)	(628,339)		226,345	(429,319)		(425,638)			124,956		10,000,000	1FE	
CDS CS3196801 ON CAT-FINSER 100 06/20/2015			Credit	MORGAN STANLEY	06/17/2010	06/20/2015		10,000,000	.1.0000/(credit event)			101,389			(116,147)					10,000,000	1FE	
CDS CS3232648 ON BACF 100 09/20/2015			Credit	MORGAN STANLEY	09/02/2010	09/20/2015		5,000,000	.1.0000/(credit event)	(170,965)		85,009	(125,989)		(510,847)			34,314		5,000,000	1FE	
CDS CS3278732 ON BACF 100 12/20/2015			Credit	GOLDMAN SACHS INTERNATIONAL	10/21/2010	12/20/2015		20,000,000	.1.0000/(credit event)	(983,168)		395,316	(756,161)		(2,142,124)			192,538		20,000,000	1FE	
CDS CS3288962 ON BSX 100 12/20/2015			Credit	BANK OF AMERICA	11/23/2010	12/20/2015		5,000,000	.1.0000/(credit event)	(47,475)		60,054	(37,153)		148			9,360		5,000,000	2FE	
CDS CS3291545 ON CMCSA 100 12/20/2015			Credit	GOLDMAN SACHS INTERNATIONAL	12/14/2010	12/20/2015		10,000,000	.1.0000/(credit event)	89,965		83,446	71,224		63,277			(17,943)		10,000,000	2FE	
CDS CS3294085 ON DELLN 100 03/20/2016			Credit	BANK OF AMERICA	12/17/2010	03/20/2016		5,000,000	.1.0000/(credit event)	(9,749)		52,549	(7,827)		(38,464)			1,855		5,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
CDS CS3296643 ON PBI 100 03/20/2016			Credit	BNPPARIBAS	12/17/2010	03/20/2016		10,000,000	1.0000/(credit event)	(206,151)		140,614	(165,509)		(488,587)			39,225		10,000,000	2FE	
CDS CS3314578 ON XRX 100 03/20/2016			Credit	HSBC	02/09/2011	03/20/2016		10,000,000	1.0000/(credit event)		(70,489)	102,576	(58,192)		(630,189)			12,297		10,000,000	2FE	
CDS CS3319684 ON ARMLL 100 03/20/2016			Credit	GOLDMAN SACHS INTERNATIONAL	02/15/2011	03/20/2016		5,000,000	1.0000/(credit event)		(224,174)	82,808	(185,671)		(778,901)			38,503		5,000,000	2FE	
CDS CS3329949 ON AVT 100 06/20/2016			Credit	MORGAN STANLEY	03/08/2011	06/20/2016		10,000,000	1.0000/(credit event)		(182,948)	110,880	(154,847)		(525,234)			28,101		10,000,000	2FE	
CDS CS3358088 ON C 100 06/20/2016			Credit	GOLDMAN SACHS INTERNATIONAL	04/13/2011	06/20/2016		5,000,000	1.0000/(credit event)		(40,606)	41,982	(35,013)		(348,446)			5,593		5,000,000	1FE	
CDS CS3378565 ON PEG 8 5/8 4/15/31			Credit	BANK OF AMERICA	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)		(75,655)	70,657	(66,664)		(300,001)			8,991		10,000,000	2FE	
CDS CS3378573 ON CLINKI 4/1/17			Credit	BNPPARIBAS	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)		(314,724)	99,068	(277,323)		(514,675)			37,401		10,000,000	3FE	
CDS CS3383680 ON FDX 100 06/20/2016			Credit	DEUTSCHE BANK	05/26/2011	06/20/2016		10,000,000	1.0000/(credit event)		42,959	55,791	37,916		(23,520)			(5,043)		10,000,000	2FE	
CDS CS3393929 ON WMI 100 06/20/2016			Credit	HSBC	06/08/2011	06/20/2016		10,000,000	1.0000/(credit event)		(47,250)	62,493	(41,980)		(96,383)			5,270		10,000,000	2FE	
CDS CS3406721 ON SO 100 06/20/2016			Credit	GOLDMAN SACHS	06/15/2011	06/20/2016		5,000,000	1.0000/(credit event)		59,604	21,196	53,161		(1,178)			(6,443)		5,000,000	1FE	
CDS CS3437445 ON WFT 100 09/20/2016			Credit	CREDIT SUISSE FB	08/05/2011	09/20/2016		5,000,000	1.0000/(credit event)		(176,609)	34,443	(162,722)		(348,247)			13,887		5,000,000	2FE	
CDS CS3440019 ON HESS 100 09/20/2016			Credit	GOLDMAN SACHS	08/18/2011	09/20/2016		5,000,000	1.0000/(credit event)		(146,448)	29,308	(135,890)		(135,319)			10,558		5,000,000	2FE	
CDS CS3442577 ON PCG-PACGAS 100 09/20/2016			Credit	DEUTSCHE BANK	08/22/2011	09/20/2016		5,000,000	1.0000/(credit event)		(104,431)	25,511	(97,115)		(62,512)			7,316		5,000,000	2FE	
CDS CS3455363 ON KFT 100 09/20/2016			Credit	GOLDMAN SACHS	09/12/2011	09/20/2016		5,000,000	1.0000/(credit event)		50,685	12,248	47,656		90,282			(3,029)		5,000,000	2FE	
CDS CS3493760 ON MMM 100 12/20/2016			Credit	GOLDMAN SACHS	10/14/2011	12/20/2016		25,000,000	credit event/(0.0000)		663,670	27,122	636,625		740,262			(27,045)		25,000,000	1FE	
CDS CS3501448 ON MMM 100 12/20/2016			Credit	HSBC	11/03/2011	12/20/2016		15,000,000	credit event/(0.0000)		426,705	10,991	413,529		444,157			(13,176)		15,000,000	1FE	
CDS CS3511686 ON UTX 100 12/20/2016			Credit	GOLDMAN SACHS	11/23/2011	12/20/2016		10,000,000	credit event/(0.0000)		(43,070)	11,428	(42,197)		(51,176)			873		10,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										(1,940,488)	(182,781)	2,816,740	(1,517,408)	XXX	(14,033,257)			494,561		368,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(1,940,488)	(182,781)	2,816,740	(1,517,408)	XXX	(14,033,257)			494,561		368,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										(1,377,143)	2,690,989	(3,594,402)	1,787,209	XXX	(10,728,639)	5,439,216		(148,097)		368,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(1,377,143)	2,690,989	(3,594,402)	1,787,209	XXX	(10,728,639)	5,439,216		(148,097)		368,000,000	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										563,345	16,351,895	(6,411,142)	3,304,618	XXX	3,304,618	(8,038,909)		(642,657)			XXX	XXX
1419999. Subtotal - Replication										(1,940,488)	(182,781)	2,816,740	(1,517,408)	XXX	(14,033,257)			494,561		368,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(1,377,143)	16,169,114	(3,594,402)	1,787,209	XXX	(10,728,639)	(8,038,909)		(148,097)		368,000,000	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaption contracts provide an offset to declines in fixed income market values resulting from potential rising interest rates. Notional amount is equivalent to the hedged amount of par on fixed rate securities.
0002	Credit default swap effectively hedge credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	04/01/2010	04/01/2011	04/01/2011	EXPIRATION		1,000,000,000	4.56	16,375,000				16,375,000		15,553,701			(16,375,000)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	DEUTSCHE BANK	06/30/2010	03/30/2011	02/08/2011	SALE		1,000,000,000	3.00	9,325,000		2,775,000		9,325,000		5,873,984			(6,550,000)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	07/21/2010	07/21/2011	03/02/2011	SALE		500,000,000	4.80	7,250,000		5,900,000		7,250,000		(1,161,918)			(1,350,000)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	07/22/2010	01/24/2011	01/24/2011	EXPIRATION		500,000,000	4.73	2,075,000				2,075,000		1,983,111			(2,075,000)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	BANK OF AMERICA	12/08/2010	05/23/2011	03/02/2011	SALE		1,000,000,000	4.36	9,200,000		3,000,000		9,200,000		2,088,061			(6,200,000)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	12/15/2010	03/15/2011	03/15/2011	EXPIRATION		500,000,000	4.48	2,375,000				2,375,000		1,610,263			(2,375,000)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	12/23/2010	10/21/2011	03/09/2011	SALE		1,051,000,000	3.13	17,500,001		12,822,200		17,500,001		1,583,192			(4,677,801)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	BANK OF AMERICA	12/28/2010	04/28/2011	03/04/2011	SALE		650,000,000	4.50	3,282,500		503,750		3,282,500		672,790			(2,778,750)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	12/29/2010	01/05/2012	03/10/2011	SALE		230,000,000	4.55	5,796,000		3,553,500		5,796,000		1,219,046			(2,242,500)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	12/29/2010	01/05/2012	03/10/2011	SALE		290,000,000	3.35	5,887,000		3,857,000		5,887,000		1,140,664			(2,030,000)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	12/28/2010	10/31/2011	03/11/2011	SALE		1,090,000,000	3.25	17,500,005		10,218,750		17,500,005		2,257,872			(7,281,255)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	DEUTSCHE BANK	01/13/2011	09/30/2011	03/11/2011	SALE		750,000,000	3.48		5,625,000	4,050,000		5,625,000					(1,575,000)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	01/20/2011	08/31/2011	03/09/2011	SALE		750,000,000	5.50		5,850,000	2,381,250		5,850,000					(3,468,750)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	01/27/2011	04/27/2011	04/27/2011	EXPIRATION		500,000,000	5.30		1,050,000			1,050,000					(1,050,000)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	02/08/2011	11/30/2011	03/14/2011	SALE		1,000,000,000	4.00		11,100,000	3,850,000		11,100,000					(7,250,000)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	02/10/2011	06/30/2011	03/03/2011	SALE		1,100,000,000	3.50		5,995,000	3,850,000		5,995,000					(2,145,000)			0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	02/10/2011	01/05/2012	03/15/2011	SALE		1,500,000,000	3.50		8,625,000	3,337,500		8,625,000					(5,287,500)			0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												96,565,506	38,245,000	60,098,950		134,810,506	XXX	32,820,767			(74,711,556)			XXX
TY FUTURES 02/18/2011 117 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	12/10/2010	02/18/2011	02/08/2011	SALE	4,000		117.00	2,323,720		488,800		2,323,720		698,720			(1,834,920)			0003
TY FUTURES 02/18/2011 116 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	12/15/2010	02/18/2011	02/08/2011	SALE	4,000		116.00	2,323,720		176,320		2,323,720		1,198,720			(2,147,400)			0003
S&P500 INDEX 06/17/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/16/2010	06/17/2011	02/24/2011	SALE	2,000		925.00	1,804,000		696,000		1,804,000		144,000			(1,108,000)			0002
S&P500 INDEX 06/17/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/17/2010	06/17/2011	02/25/2011	SALE	2,500		925.00	2,505,000		920,000		2,505,000		430,000			(1,585,000)			0002
S&P500 INDEX 06/17/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/17/2010	06/17/2011	02/25/2011	SALE	1,800		925.00	1,803,600		518,400		1,803,600		309,600			(1,285,200)			0002
S&P500 INDEX 06/17/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/17/2010	06/17/2011	02/25/2011	SALE	200		925.00	200,400		59,600		200,400		34,400			(140,800)			0002
S&P500 INDEX 06/17/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/17/2010	06/17/2011	02/24/2011	SALE	2,500		925.00	2,505,000		595,000		2,505,000		430,000			(1,910,000)			0002
S&P500 INDEX 12/16/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/16/2010	12/16/2011	02/25/2011	SALE	300		925.00	843,600		419,400		843,600		47,100			(424,200)			0002
S&P500 INDEX 12/16/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/16/2010	12/16/2011	02/25/2011	SALE	1,700		925.00	4,797,400		2,376,600		4,797,400		283,900			(2,420,800)			0002
S&P500 INDEX 12/16/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/17/2010	12/16/2011	02/25/2011	SALE	2,500		925.00	6,880,000		4,245,000		6,880,000		242,500			(2,635,000)			0002
S&P500 INDEX 12/16/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/17/2010	12/16/2011	02/24/2011	SALE	2,500		925.00	6,880,000		3,645,000		6,880,000		242,500			(3,235,000)			0002
S&P500 INDEX 12/16/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/17/2010	12/16/2011	02/24/2011	SALE	2,000		925.00	5,504,000		3,356,000		5,504,000		194,000			(2,148,000)			0002
TY FUTURES 05/20/2011 111 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	02/09/2011	05/20/2011	03/02/2011	SALE	5,000		111.00		1,796,900	376,650		1,796,900					(1,420,250)			0003
TY FUTURES 05/20/2011 111 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	02/09/2011	05/20/2011	03/02/2011	SALE	5,000		111.00		1,796,900	298,500		1,796,900					(1,498,400)			0003
TY FUTURES 05/20/2011 111 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	02/10/2011	05/20/2011	03/03/2011	SALE	3,940		111.00		1,231,250	481,468		1,231,250					(749,782)			0003
TY FUTURES 05/20/2011 111 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	02/10/2011	05/20/2011	03/02/2011	SALE	60		111.00		18,750	5,457		18,750					(13,293)			0003
TY FUTURES 05/20/2011 111 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	02/10/2011	05/20/2011	03/03/2011	SALE	500		111.00		164,065	61,100		164,065					(102,965)			0003
TY FUTURES 05/20/2011 110 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	02/09/2011	05/20/2011	03/03/2011	SALE	5,000		110.00		1,328,150	376,650		1,328,150					(951,500)			0003
TY FUTURES 05/20/2011 110 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	02/10/2011	05/20/2011	03/03/2011	SALE	1		110.00		266	75		266					(190)			0003
TY FUTURES 05/20/2011 110 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	02/10/2011	05/20/2011	03/03/2011	SALE	499		110.00		140,344	37,590		140,344					(102,754)			0003

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TY FUTURES 05/20/2011 110 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	02/10/2011	05/20/2011	03/04/2011	SALE	2,500		110.00		703,125	149,250		703,125		(553,875)						0003
TY FUTURES 08/26/2011 119.5 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/16/2011	08/26/2011	08/26/2011	EXPIRATION	600		119.50		206,250			206,250		(206,250)						0003
TY FUTURES 08/26/2011 119.5 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/16/2011	08/26/2011	08/26/2011	EXPIRATION	1,900		119.50		712,500			712,500		(712,500)						0003
TY FUTURES 08/26/2011 119 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/16/2011	08/26/2011	08/26/2011	EXPIRATION	2,500		119.00		703,125			703,125		(703,125)						0003
TY FUTURES 08/26/2011 119 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/17/2011	08/26/2011	08/26/2011	EXPIRATION	2,000		119.00		625,000			625,000		(625,000)						0003
TY FUTURES 08/26/2011 120 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/17/2011	08/26/2011	08/26/2011	EXPIRATION	1,000		120.00		437,500			437,500		(437,500)						0003
TY FUTURES 08/26/2011 120 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/21/2011	08/26/2011	08/26/2011	EXPIRATION	500		120.00		210,940			210,940		(210,940)						0003
TY FUTURES 08/26/2011 120 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/21/2011	08/26/2011	08/26/2011	EXPIRATION	4		120.00		1,750			1,750		(1,750)						0003
TY FUTURES 08/26/2011 120 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/21/2011	08/26/2011	08/26/2011	EXPIRATION	496		120.00		224,752			224,752		(224,752)						0003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												38,370,440	10,301,567	19,282,860		48,672,007	XXX	4,255,440			(29,389,147)			XXX
S&P500 INDEX 10/21/2011 1100 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	GOLDMAN SACHS	08/23/2011	10/21/2011	08/31/2011	SALE		87,000	1,100.00		3,654,000	1,566,000		3,654,000		(2,088,000)						0002
S&P500 INDEX 10/21/2011 1100 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	GOLDMAN SACHS	08/19/2011	10/21/2011	10/21/2011	EXPIRATION		87,800	1,100.00		4,390,000			4,390,000		(4,390,000)						0002
0129999. Subtotal - Purchased Options - Hedging Other - Collars													8,044,000	1,566,000		8,044,000	XXX				(6,478,000)			XXX
0149999. Subtotal - Purchased Options - Hedging Other												134,935,946	56,590,567	80,947,810		191,526,513	XXX	37,076,207			(110,578,703)			XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												96,565,506	38,245,000	60,098,950		134,810,506	XXX	32,820,767			(74,711,556)			XXX
0379999. Total Purchased Options - Put Options												38,370,440	10,301,567	19,282,860		48,672,007	XXX	4,255,440			(29,389,147)			XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars													8,044,000	1,566,000		8,044,000	XXX				(6,478,000)			XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options												134,935,946	56,590,567	80,947,810		191,526,513	XXX	37,076,207			(110,578,703)			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
S&P500 INDEX 10/21/2011 975 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	GOLDMAN SACHS	08/23/2011	10/21/2011	08/31/2011	SALE		87,000	975.00		(1,554,038)	(609,000)		(1,554,038)		945,038						0002
S&P500 INDEX 10/21/2011 1210 CALL	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	MORGAN STANLEY & CO	08/23/2011	10/21/2011	08/31/2011	SALE		87,000	1,210.00		(2,175,000)	(4,682,340)		(2,175,000)		(2,507,340)						0002
S&P500 INDEX 10/21/2011 975 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	GOLDMAN SACHS	08/19/2011	10/21/2011	10/21/2011	EXPIRATION		87,800	975.00		(1,931,600)			(1,931,600)		1,931,600						0002
S&P500 INDEX 10/21/2011 1205 CALL	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	GOLDMAN SACHS	08/19/2011	10/21/2011	10/21/2011	EXERCISE		87,800	1,205.00		(2,309,140)	(2,033,448)		(2,309,140)		275,692						0002
0549999. Subtotal - Written Options - Hedging Other - Collars													(7,969,778)	(7,324,788)		(7,969,778)	XXX				644,990			XXX
0569999. Subtotal - Written Options - Hedging Other													(7,969,778)	(7,324,788)		(7,969,778)	XXX				644,990			XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars													(7,969,778)	(7,324,788)		(7,969,778)	XXX				644,990			XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options													(7,969,778)	(7,324,788)		(7,969,778)	XXX				644,990			XXX
0909999. Subtotal - Swaps - Hedging Effective																	XXX							XXX
INT RATE SWAP1007 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	05/28/2009	06/01/2019	08/19/2011	SALE		75,000,000	MUNIPSA(US0003M)			190,753	(19,225)			250,725			190,753			0005
INT RATE SWAP1042 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	02/04/2010	02/08/2020	08/17/2011	SALE		50,000,000	MUNIPSA(US0003M)			631,498	(6,620)			(675,469)			631,498			0005
INT RATE SWAP1043 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BANK OF AMERICA	02/11/2010	05/17/2015	05/19/2011	SALE		250,000,000	US0003M(2.9475%)			(11,893,042)	(2,609,129)			10,951,388			(11,893,042)			0004
INT RATE SWAP1045 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	02/11/2010	05/17/2015	05/19/2011	SALE		150,000,000	US0003M(2.9400%)			(7,285,518)	(1,561,040)			6,523,139			(7,285,518)			0004
INT RATE SWAP1046 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	02/11/2010	05/17/2015	05/19/2011	SALE		150,000,000	US0003M(2.9400%)			(7,285,518)	(1,561,040)			6,523,139			(7,285,518)			0004
INT RATE SWAP1047 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	02/16/2010	05/18/2015	05/18/2011	SALE		300,000,000	US0003M(2.8510%)			(14,181,835)	(2,951,802)			11,907,363			(14,181,835)			0004

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INT RATE SWAP1048 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	02/16/2010	05/18/2015	05/18/2011	SALE		300,000,000	US0003M(2.8610%)			(14,181,668)	(2,963,385)			12,034,625			(14,181,668)			0004
INT RATE SWAP1096 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	CITIBANK	01/07/2011	01/11/2021	08/18/2011	SALE		100,000,000	MUNIPSA(US0003M)			565,252	(26,052)						565,252			0005
INT RATE SWAP1097 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	01/11/2011	01/13/2021	08/16/2011	SALE		100,000,000	MUNIPSA(US0003M)			374,626	(25,559)						374,626			0005
INT RATE SWAP1098 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	01/13/2011	01/18/2021	08/17/2011	SALE		50,000,000	MUNIPSA(US0003M)			179,997	(12,526)						179,997			0005
INT RATE SWAP1099 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	01/14/2011	01/18/2021	08/16/2011	SALE		50,000,000	MUNIPSA(US0003M)			96,085	(13,522)						96,085			0005
INT RATE SWAP1102 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	02/17/2011	02/22/2021	02/23/2011	SALE		10,000,000	US0003M(3.6720%)			(92,134)	(1,866)						(92,134)			0004
INT RATE SWAP1104 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	02/22/2011	02/24/2018	02/23/2011	SALE		5,000,000	3.0275%(US0003M)			5,000							5,000			0004
INT RATE SWAP1113 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	05/18/2011	05/20/2018	09/19/2011	SALE		375,000,000	US0003M(2.6800%)			(26,595,140)	(3,030,277)						(26,595,140)			0004
INT RATE SWAP1114 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BANK OF AMERICA	05/19/2011	05/23/2018	09/19/2011	SALE		160,000,000	US0003M(2.7700%)			(12,261,350)	(1,307,960)						(12,261,350)			0004
INT RATE SWAP1115 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	05/19/2011	05/23/2018	09/19/2011	SALE		185,000,000	US0003M(2.7400%)			(13,851,648)	(1,494,137)						(13,851,648)			0004
INT RATE SWAP1116 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	05/26/2011	05/31/2018	06/06/2011	SALE		5,000,000	US0003M(2.5940%)			(23,225)	(2,275)						(23,225)			0004
INT RATE SWAP1145 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	12/05/2011	12/07/2016	12/09/2011	SALE		3,000,000	US0003M(1.3575%)			(19,782)	(343)						(19,782)			0004
INT RATE SWAP1146 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	12/05/2011	12/07/2016	12/09/2011	SALE		3,000,000	US0003M(1.3575%)			(19,713)	(412)						(19,713)			0004
INT RATE SWAP1147 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	12/05/2011	12/07/2016	12/09/2011	SALE		3,000,000	US0003M(1.3525%)			(16,859)	(341)						(16,859)			0004
INT RATE SWAP1148 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	12/05/2011	12/07/2016	12/09/2011	SALE		3,000,000	US0003M(1.3525%)			(16,791)	(409)						(16,791)			0004
0919999. Subtotal - Swaps - Hedging Other - Interest Rate														(105,681,010)	(17,587,922)		XXX	47,514,910			(105,681,010)			XXX
CDS CS2554299 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/08/2008	12/20/2013	12/13/2011	SALE		2,000,000	credit event/ 3.5500			(60,850)	(68,436)			118,084			(60,850)			0006
CDS CS2661862 ON BDK 170 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	01/09/2009	03/20/2014	03/16/2011	SALE		5,000,000	credit event/ 1.7000			(230,676)	(17,709)			233,657			(230,676)			0006
CDS CS2684807 ON TW 150 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	01/22/2009	03/20/2014	03/16/2011	SALE		10,000,000	credit event/ 1.5000			(373,627)	(31,250)			393,267			(373,627)			0006
CDS CS2969000 ON MONTE 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/01/2009	12/20/2014	06/23/2011	SALE		3,000,000	credit event/ 1.0000	(52,588)		136,636	(9,655)	(35,171)		(194,533)		4,844	171,807			0006
CDS CS3086721 ON DEXBB-AGM 500 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	02/19/2010	03/20/2015	01/25/2011	SALE		5,000,000	credit event/ 5.0000	49,463		250,000	(18,126)	40,381		(144,973)		(766)	209,619			0006
CDS CS3117468 ON CMZB 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	03/19/2010	03/20/2015	07/06/2011	SALE		5,000,000	credit event/ 1.0000	(51,440)		93,173	(20,657)	(38,094)		(112,727)		5,315	131,267			0006
CDS CS3155906 ON MAS 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/07/2010	06/20/2015	02/09/2011	SALE		2,000,000	credit event/ 1.0000	91,010		79,314	(4,279)	77,571		(16,012)		(2,057)	1,743			0006
CDS CS3155955 ON EMN 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/07/2010	06/20/2015	08/11/2011	SALE		5,000,000	credit event/ 1.0000	(23,809)		(5,619)	(28,082)	(17,941)		28,767		2,890	12,322			0006
CDS CS3166085 ON WFC 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	05/20/2010	06/20/2015	08/09/2011	SALE		10,000,000	credit event/ 1.0000	37,607			(65,965)	28,581		49,469		(4,576)	(28,581)			0006
CDS CS3173768 ON LOW 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015	12/19/2011	SALE		10,000,000	credit event/ 1.0000	(113,993)		(120,113)	(76,134)	(78,745)		119,658		21,922	(41,368)			0006
CDS CS3204498 ON HD 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	06/29/2010	09/20/2015	01/11/2011	SALE		5,000,000	credit event/ 1.0000	(78,866)		(119,569)	(1,065)	(70,887)		44,885		462	(48,682)			0006
CDS CS3235203 ON PCG-PACGAS 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	09/08/2010	12/20/2015	01/12/2011	SALE		5,000,000	credit event/ 1.0000	41,885		(44,286)	(1,931)	39,235		63,561		(265)	(83,521)			0006
CDS CS3237779 ON TW 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	09/13/2010	12/20/2015	01/12/2011	SALE		5,000,000	credit event/ 1.0000	(97,830)		(148,858)	5,620	(91,787)		43,016		620	(57,071)			0006
CDS CS3258254 ON GS 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	09/23/2010	12/20/2015	04/13/2011	SALE		5,000,000	credit event/ 1.0000	134,927		4,395	(21,946)	120,618		80,771		(7,641)	(116,223)			0006
CDS CS3265929 ON GLW 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	HSBC	10/06/2010	12/20/2015	02/09/2011	SALE		5,000,000	credit event/ 1.0000	(37,080)		(75,660)	(4,688)	(34,645)		37,426		867	(41,015)			0006
CDS CS3273618 ON TIN 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	10/13/2010	12/20/2015	09/19/2011	SALE		5,000,000	credit event/ 1.0000	279,796		(51,644)	(75,801)	229,415		41,758		(39,412)	(281,059)			0006
CDS CS3273642 ON CAG 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/13/2010	12/20/2015	05/04/2011	SALE		10,000,000	credit event/ 1.0000	(123,949)		(21,899)	(25,952)	(110,598)		(113,352)		8,492	88,699			0006
CDS CS3276165 ON SUN 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	10/20/2010	12/20/2015	01/26/2011	SALE		5,000,000	credit event/ 1.0000	218,754		112,630	(7,125)	207,457		56,169		(3,513)	(94,827)			0006
CDS CS3281280 ON BHP 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	10/27/2010	12/20/2015	07/20/2011	SALE		5,000,000	credit event/ 1.0000	(34,252)		(68,252)	(24,165)	(29,388)		32,536		3,753	(38,864)			0006
CDS CS3283849 ON BACORP 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	11/02/2010	12/20/2015	05/19/2011	SALE		20,000,000	credit event/ 1.0000	797,292		189,477	(138,061)	712,253		103,692		(60,839)	(522,776)			0006
CDS CS3291537 ON CB 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/14/2010	03/20/2016	07/07/2011	SALE		5,000,000	credit event/ 1.0000	(61,964)		(58,460)	(19,996)	(55,326)		(27,855)		6,115	(3,134)			0006
CDS CS3296650 ON SLE 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS INTERNATIONAL	12/17/2010	12/20/2015	01/11/2011	SALE		10,000,000	credit event/ 1.0000	296,190		561,077	(4,864)	292,245		(12,757)		(1,808)	268,832			0006
CDS CS3299209 ON CSC 5% 15-MAR-2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS INTERNATIONAL	01/06/2011	03/20/2016	05/27/2011	SALE		5,000,000	credit event/ 1.0000		106,684	104,897	(27,614)	98,653		(8,031)		6,245				0006

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
CDS CS3304322 ON NOKIA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	01/12/2011	03/20/2016	06/02/2011	SALE		5,000,000	credit event/- 1.0000		(36,473)	122,257	(16,849)	(33,738)				2,735	155,995			0006
CDS CS3306889 ON HNZ 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	01/21/2011	03/20/2016	06/29/2011	SALE		5,000,000	credit event/- 1.0000		(117,713)	(120,960)	(12,074)	(107,703)				10,010	(13,257)			0006
CDS CS3312010 ON PX 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS INTERNATIONAL	01/26/2011	03/20/2016	02/16/2011	SALE		5,000,000	credit event/- 1.0000		(120,111)	(135,193)	(1,620)	(118,815)				1,296	(16,378)			0006
CDS CS3314560 ON ARW 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	02/09/2011	03/20/2016	11/08/2011	SALE		5,000,000	credit event/- 1.0000		44,570	133,039	(44,294)	38,054				(6,516)	94,985			0006
CDS CS3317134 ON LMT 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	02/11/2011	03/20/2016	10/31/2011	SALE		5,000,000	credit event/- 1.0000		(150,266)	(57,300)	(15,214)	(129,091)				21,175	71,791			0006
CDS CS3327364 ON NOKIA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	02/28/2011	03/20/2016	06/02/2011	SALE		10,000,000	credit event/- 1.0000		88,751	244,514	(30,601)	84,262				(4,489)	160,252			0006
CDS CS3332505 ON DISHN-DDBS 500 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	03/09/2011	03/20/2015	09/22/2011	SALE		2,500,000	credit event/- 5.0000		(233,332)	(118,652)	(37,346)	(202,275)				31,057	83,623			0006
CDS CS3352966 ON LNC 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	04/01/2011	06/20/2016	07/07/2011	SALE		5,000,000	credit event/- 1.0000		111,318	100,841	(19,162)	105,628				(5,690)	(4,787)			0006
CDS CS3363203 ON FST 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	05/03/2011	06/20/2016	07/20/2011	SALE		3,000,000	credit event/- 5.0000		(279,137)	(136,819)	(101,300)	(267,493)				11,643	130,674			0006
CDS CS3363203 ON FST 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	05/03/2011	06/20/2016	12/14/2011	SALE		4,000,000	credit event/- 5.0000		(372,182)	7,457		(327,625)				44,557	335,082			0006
CDS CS3365778 ON CLX 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	05/05/2011	06/20/2016	07/15/2011	SALE		5,000,000	credit event/- 1.0000		4,788	71,303	(10,033)	4,616				(172)	66,687			0006
CDS CS3365786 ON BNP 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	05/05/2011	06/20/2016	06/23/2011	SALE		5,000,000	credit event/- 1.0000		142,563	268,473	(10,517)	138,852				(3,711)	129,621			0006
CDS CS3365802 ON ASSGEN 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/05/2011	06/20/2016	12/13/2011	SALE		10,000,000	credit event/- 1.0000		151,310	1,092,513	(79,554)	133,422				(17,888)	959,091			0006
CDS CS3370885 ON CYH 500 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/06/2011	06/20/2015	12/13/2011	SALE		2,250,000	credit event/- 5.0000		(27,473)	106,874	(65,042)	(23,453)				4,020	130,327			0006
CDS CS3381122 ON ALCOA INC	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	05/24/2011	06/20/2016	06/22/2011	SALE		10,000,000	credit event/- 1.0000		237,594	391,015	(11,700)	233,949				(3,645)	157,066			0006
CDS CS3386246 ON BACORP 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/01/2011	09/20/2016	06/16/2011	SALE		25,000,000	credit event/- 1.0000		594,922	919,465	(15,094)	590,245				(4,677)	329,220			0006
CDS CS3386253 ON GS 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	06/01/2011	09/20/2016	08/09/2011	SALE		25,000,000	credit event/- 1.0000		630,534	993,489	(70,389)	608,062				(22,472)	385,427			0006
CDS CS3388804 ON WFC 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	06/02/2011	09/20/2016	12/12/2011	SALE		15,000,000	credit event/- 1.0000		(37,338)	281,973	(128,092)	(33,618)				3,720	315,591			0006
CDS CS3388804 ON WFC 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	06/02/2011	09/20/2016	12/13/2011	SALE		10,000,000	credit event/- 1.0000		(24,892)	179,042		(22,399)				2,493	201,441			0006
CDS CS3388812 ON MMD 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	06/02/2011	09/20/2016	08/09/2011	SALE		25,000,000	credit event/- 1.0000		737,929	1,653,294	(73,149)	712,003				(25,926)	941,291			0006
CDS CS3388820 ON JPM 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	06/02/2011	09/20/2016	07/18/2011	SALE		25,000,000	credit event/- 1.0000		(187,502)	(60,945)	(27,422)	(182,979)				4,523	122,034			0006
CDS CS3391360 ON BACORP 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/06/2011	09/20/2016	08/09/2011	SALE		25,000,000	credit event/- 1.0000		759,611	1,918,559	(69,592)	734,463				(25,147)	1,184,096			0006
CDS CS3399041 ON ALLYFI 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	06/10/2011	06/20/2016	07/06/2011	SALE		7,000,000	credit event/- 5.0000		(465,808)	(506,629)	(18,583)	(459,113)				6,695	(47,516)			0006
CDS CS3399058 ON SEAGAT-HDD 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	06/10/2011	06/20/2016	07/05/2011	SALE		3,000,000	credit event/- 5.0000		(241,132)	(300,334)	(7,084)	(237,800)				3,332	(62,534)			0006
CDS CS3399066 ON LEVI-+CO 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	06/10/2011	06/20/2016	07/05/2011	SALE		5,000,000	credit event/- 5.0000		147,170	39,501	(19,395)	145,136				(2,034)	(105,635)			0006
CDS CS3399074 ON GS 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	06/10/2011	06/20/2016	10/27/2011	SALE		25,000,000	credit event/- 1.0000		625,909	1,540,905	(143,930)	578,507				(47,402)	962,398			0006
CDS CS3399082 ON WFC 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	HSBC	06/10/2011	06/20/2016	07/18/2011	SALE		25,000,000	credit event/- 1.0000		59,129		(27,632)	57,887				(1,242)	(57,887)			0006
CDS CS3399090 ON CVC 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	06/10/2011	06/20/2016	12/13/2011	SALE		2,000,000	credit event/- 5.0000		(115,000)	25,845	(40,033)	(103,367)				11,634	129,212			0006
CDS CS3401607 ON SPF 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/14/2011	06/20/2016	12/12/2011	SALE		4,000,000	credit event/- 5.0000		(32,516)	220,000	(97,349)	(29,309)				3,207	249,309			0006
CDS CS3406747 ON KSS 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	06/15/2011	06/20/2016	10/27/2011	SALE		5,000,000	credit event/- 1.0000		(23,695)	6,643	(16,878)	(21,961)				1,734	28,604			0006
CDS CS3409287 ON TXN 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	06/17/2011	06/20/2016	10/24/2011	SALE		5,000,000	credit event/- 1.0000		(137,731)	(129,327)	(8,210)	(128,024)				9,707	(1,302)			0006
CDS CS3409311 ON CBS CORP	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	06/17/2011	06/20/2016	08/11/2011	SALE		5,000,000	credit event/- 1.0000		(16,570)	30,028	(7,142)	(16,073)				497	46,101			0006
CDS CS3416969 ON SFD 500 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	06/27/2011	09/20/2016	12/13/2011	SALE		3,000,000	credit event/- 5.0000		(116,622)	(238,892)	(60,131)	(106,335)				10,287	(132,557)			0006
CDS CS3427206 ON BACORP 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/10/2011	09/20/2016	12/13/2011	SALE		25,000,000	credit event/- 1.0000		2,038,494	2,883,972	(223,149)	1,902,151				(136,343)	981,821			0006
CDS CS3429814 ON JPM 100 09/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	08/11/2011	09/20/2014	12/13/2011	SALE		15,000,000	credit event/- 1.0000		90,923	(12,225)	(61,589)	81,001				(9,922)	(93,226)			0006
CDS CS3434889 ON TYECOG 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	08/16/2011	09/20/2016	11/30/2011	SALE		5,000,000	credit event/- 1.0000		(24,338)	45,321	(13,341)	(22,957)				1,381	68,278			0006
CDS CS3496334 ON KINMKS 500 12/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	10/17/2011	12/20/2016	12/13/2011	SALE		4,250,000	credit event/- 5.0000		(251,104)	(353,257)	(26,094)	(243,552)				7,552	(109,705)			0006
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	07/01/2010	06/20/2015	03/24/2011	SALE		200,000,000	credit event/- 1.0000	2,142,817		(2,237,557)	(567,188)	1,827,626		3,769,302		(106,077)	(4,065,184)			0006
CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/21/2010	12/20/2015	06/16/2011	SALE		100,000,000	credit event/- 1.0000	380,786		(539,408)	(497,751)	327,339		1,056,373		(33,863)	(866,747)			0006

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CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/22/2010	12/20/2015	03/15/2011	SALE		250,000,000	...credit event/- 1.0000	1,443,180		(1,012,293)	(574,155)	1,310,870		3,109,065		(60,267)	(2,323,163)			0006
CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/26/2011	12/20/2015	06/16/2011	SALE		250,000,000	...credit event/- 1.0000		(2,024,799)	(1,348,520)	(818,377)	(1,864,010)				160,789	515,489			0006
CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/27/2011	12/20/2015	06/23/2011	SALE		250,000,000	...credit event/- 1.0000		(1,963,632)	(1,451,098)	(858,127)	(1,800,925)				162,707	349,827			0006
CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	02/01/2011	12/20/2015	03/07/2011	SALE		250,000,000	...credit event/- 1.0000		(1,960,392)	(1,857,619)	(175,132)	(1,920,247)				40,145	62,629			0006
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	05/12/2011	12/20/2015	07/01/2011	SALE		30,000,000	...credit event/- 5.0000		(1,200,000)	(1,087,500)	(172,848)	(1,164,514)				35,486	77,014			0006
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	06/01/2011	12/20/2015	07/01/2011	SALE		30,000,000	...credit event/- 5.0000		(956,250)	(1,162,500)	(107,486)	(938,736)				17,514	(223,764)			0006
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	12/15/2010	12/20/2015	01/31/2011	SALE		25,000,000	...credit event/- 5.0000	(531,250)		(906,250)	(98,805)	(517,998)		186,559		8,835	(388,251)			0006
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	12/15/2010	12/20/2015	01/31/2011	SALE		25,000,000	...credit event/- 5.0000	(546,875)		(906,250)	(98,545)	(533,234)		171,064		9,094	(373,016)			0006
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	12/15/2010	12/20/2015	02/04/2011	SALE		50,000,000	...credit event/- 5.0000	(1,062,500)		(1,812,500)	(202,198)	(1,033,641)		373,118		20,025	(778,859)			0006
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	12/15/2010	12/20/2015	02/04/2011	SALE		50,000,000	...credit event/- 5.0000	(1,093,750)		(1,812,500)	(201,609)	(1,064,042)		342,128		20,614	(748,458)			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	06/28/2011	06/20/2016	07/27/2011	SALE		250,000,000	...credit event/- 1.0000		(205,693)	(463,097)	(198,058)	(202,362)				3,331	(260,735)			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	03/22/2011	06/20/2016	06/29/2011	SALE		250,000,000	...credit event/- 1.0000		(412,123)	(264,517)	(659,518)	(391,086)				21,037	126,569			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	06/14/2011	06/20/2016	06/15/2011	SALE		250,000,000	...credit event/- 1.0000		(355,250)		(6,748)	(355,053)				197	355,053			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	06/21/2011	06/20/2016	06/23/2011	SALE		250,000,000	...credit event/- 1.0000		(442,413)		(13,397)	(441,921)				492	441,921			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	07/11/2011	06/20/2016	08/04/2011	SALE		250,000,000	...credit event/- 1.0000		(437,814)	145,242	(161,502)	(432,150)				5,664	577,393			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	07/18/2011	06/20/2016	08/04/2011	SALE		250,000,000	...credit event/- 1.0000		(87,258)	(28,966)	(117,267)	(86,470)				788	57,504			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/01/2011	06/20/2016	08/09/2011	SALE		250,000,000	...credit event/- 1.0000		(376,989)	1,266,706	(53,840)	(375,273)				1,716	1,641,979			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/04/2011	06/20/2016	08/04/2011	SALE		250,000,000	...credit event/- 1.0000		347,138	462,665		347,138					115,527			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/05/2011	06/20/2016	08/09/2011	SALE		250,000,000	...credit event/- 1.0000		434,507	1,180,694	(28,769)	433,516				(991)	747,178			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/15/2011	06/20/2016	08/22/2011	SALE		250,000,000	...credit event/- 1.0000		1,239,331	2,403,205	(53,585)	1,234,357				(4,974)	1,168,848			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/15/2011	06/20/2016	08/19/2011	SALE		200,000,000	...credit event/- 1.0000		945,540	1,561,568	(24,391)	943,371				(2,169)	618,197			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/19/2011	06/20/2016	08/26/2011	SALE		1,000,000	...credit event/- 1.0000		9,060	12,276	(231)	9,024				(36)	3,252			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/19/2011	06/20/2016	09/14/2011	SALE		250,000,000	...credit event/- 1.0000		2,179,865	3,097,946	(211,876)	2,148,545				(31,320)	949,401			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/02/2011	06/20/2016	09/13/2011	SALE		150,000,000	...credit event/- 1.0000		1,483,514	2,126,526	(55,282)	1,474,065				(9,449)	652,461			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/02/2011	06/20/2016	09/13/2011	SALE		100,000,000	...credit event/- 1.0000		1,000,278	1,440,350	(36,927)	993,907				(6,371)	446,443			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/16/2011	06/20/2016	09/23/2011	SALE		250,000,000	...credit event/- 1.0000		2,648,440	3,475,122	(59,433)	2,637,617				(10,823)	837,505			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/15/2011	06/20/2016	10/21/2011	SALE		250,000,000	...credit event/- 1.0000		1,239,331	2,957,904	(515,022)	1,189,587				(49,744)	1,768,317			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	07/01/2011	06/20/2016	08/09/2011	SALE		250,000,000	...credit event/- 1.0000		(1,217,025)	1,238,041	(244,969)	(1,191,160)				25,865	2,429,201			0006
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/26/2011	06/20/2016	08/29/2011	SALE		250,000,000	...credit event/- 1.0000		3,293,644	2,334,485	(26,536)	3,287,942				(5,702)	(953,457)			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	07/29/2011	06/20/2016	08/04/2011	SALE		50,000,000	...credit event/- 5.0000		(125,000)	1,000,000	(41,311)	(124,645)				355	1,124,645			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	07/29/2011	06/20/2016	08/04/2011	SALE		50,000,000	...credit event/- 5.0000		(31,250)	1,000,000	(41,577)	(31,161)				89	1,031,161			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	07/29/2011	06/20/2016	08/09/2011	SALE		75,000,000	...credit event/- 5.0000		(46,875)	4,640,625	(114,317)	(46,609)				266	4,687,234			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/01/2011	06/20/2016	08/04/2011	SALE		100,000,000	...credit event/- 5.0000		(125,000)	1,937,500	(41,454)	(124,787)				213	2,062,287			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/05/2011	06/20/2016	08/24/2011	SALE		50,000,000	...credit event/- 5.0000		1,718,750	3,687,500	(150,562)	1,700,132				(18,618)	1,987,368			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/05/2011	06/20/2016	08/09/2011	SALE		50,000,000	...credit event/- 5.0000		1,687,500	3,062,500	(31,626)	1,683,652				(3,848)	1,378,849			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/11/2011	06/20/2016	08/16/2011	SALE		50,000,000	...credit event/- 5.0000		4,250,000	2,656,250	(46,879)	4,237,844				(12,157)	(1,581,594)			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/11/2011	06/20/2016	08/16/2011	SALE		50,000,000	...credit event/- 5.0000		3,937,500	2,656,250	(45,985)	3,926,238				(11,263)	(1,269,988)			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	07/29/2011	06/20/2016	08/15/2011	SALE		45,000,000	...credit event/- 5.0000		28,125	2,306,250	(106,506)	27,869				(256)	2,278,381			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/08/2011	06/20/2016	08/08/2011	SALE		30,000,000	...credit event/- 5.0000		1,462,500	2,025,000		1,462,500					562,500			0006

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1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/09/2011	06/20/2016	08/31/2011	SALE		20,000,000	5.0000/-credit event		1,175,000	1,056,000	(138,686)	1,160,900				(14,100)	(104,900)			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/09/2011	06/20/2016	09/15/2011	SALE		10,000,000	5.0000/-credit event		587,500	718,750		575,414				(12,086)	143,336			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/09/2011	06/20/2016	08/24/2011	SALE		30,000,000	5.0000/-credit event		2,250,000	2,250,000	(81,786)	2,230,714				(19,286)	19,286			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/25/2011	06/20/2016	08/30/2011	SALE		30,000,000	5.0000/-credit event		2,400,000	2,062,500	(27,753)	2,393,080				(6,920)	(330,580)			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/02/2011	06/20/2016	09/15/2011	SALE		20,000,000	5.0000/-credit event		1,375,000	1,437,500	(46,461)	1,364,650				(10,350)	72,850			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/19/2011	06/20/2016	09/28/2011	SALE		35,000,000	5.0000/-credit event		2,493,750	3,018,750	(56,875)	2,480,625				(13,125)	538,125			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	10/03/2011	06/20/2016	10/21/2011	SALE		30,000,000	5.0000/-credit event		3,000,000	1,612,500	(113,915)	2,961,085				(38,915)	(1,348,585)			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/25/2011	06/20/2016	10/21/2011	SALE		50,000,000	5.0000/-credit event		3,593,750	2,687,500	(520,184)	3,469,399				(124,351)	(781,899)			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/09/2011	06/20/2016	10/25/2011	SALE		15,000,000	5.0000/-credit event		881,250	651,000	(198,688)	842,979				(38,271)	(191,979)			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/11/2011	06/20/2016	10/25/2011	SALE		35,000,000	5.0000/-credit event		2,843,750	1,519,000	(698,377)	2,723,362				(120,388)	(1,204,362)			0006
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/11/2011	06/20/2016	10/27/2011	SALE		15,000,000	5.0000/-credit event		1,218,750	356,250		1,165,761				(52,989)	(809,511)			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/04/2011	12/20/2016	10/04/2011	SALE		250,000,000	1.0000/-credit event		6,398,494	5,984,857		6,398,494					(413,636)			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	09/27/2011	12/20/2016	10/04/2011	SALE		150,000,000	1.0000/-credit event		2,402,820	3,520,579	(38,104)	2,393,883				(8,937)	1,126,696			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	10/04/2011	12/20/2016	10/21/2011	SALE		100,000,000	1.0000/-credit event		2,559,398	1,482,272	(75,887)	2,530,733				(28,665)	(1,048,461)			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	10/03/2011	12/20/2016	10/21/2011	SALE		250,000,000	1.0000/-credit event		6,458,036	3,646,194	(197,330)	6,385,706				(72,330)	(2,739,512)			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	10/04/2011	12/20/2016	10/25/2011	SALE		100,000,000	1.0000/-credit event		2,571,197	1,300,391	(87,130)	2,542,400				(28,797)	(1,242,009)			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	09/27/2011	12/20/2016	10/25/2011	SALE		100,000,000	1.0000/-credit event		1,638,532	1,300,867	(102,156)	1,614,154				(24,378)	(313,287)			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	10/11/2011	12/20/2016	10/27/2011	SALE		250,000,000	1.0000/-credit event		4,286,013	1,934,559	(147,822)	4,249,302				(36,711)	(2,314,743)			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	10/04/2011	12/20/2016	11/02/2011	SALE		100,000,000	1.0000/-credit event		2,571,197	1,121,671	(118,952)	2,532,800				(38,397)	(1,411,130)			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	12/05/2011	12/20/2016	12/13/2011	SALE		1,000,000	1.0000/-credit event		9,945	11,207	(266)	9,901				(44)	1,306			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	12/05/2011	12/20/2016	12/13/2011	SALE		1,000,000	1.0000/-credit event		9,945	11,207	(266)	9,901				(44)	1,306			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	12/05/2011	12/20/2016	12/13/2011	SALE		1,000,000	1.0000/-credit event		9,945	11,324	(266)	9,901				(44)	1,423			0006
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	12/05/2011	12/20/2016	12/13/2011	SALE		1,000,000	1.0000/-credit event		9,945	11,324	(118)	10,049				104	1,275			0006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												2,003,561	70,242,741	80,748,110	(12,408,274)	71,232,693	XXX	9,832,113		(719,379)	9,515,416			XXX
0969999. Subtotal - Swaps - Hedging Other												2,003,561	70,242,741	(24,932,900)	(29,996,196)	71,232,693	XXX	57,347,023		(719,379)	(96,165,594)			XXX
CDS CS2938245 ON BERKSHIRE HATHWAY			Credit	JP MORGAN CHASE BANK	08/04/2009	09/20/2014	01/27/2011	SALE		5,000,000	1.0000/-credit event	(132,514)		71,047	5,690	(94,232)				1,939	165,279			
CDS CS2974109 ON BACR-BANK 100 12/20/2014			Credit	GOLDMAN SACHS	10/01/2009	12/20/2014	06/23/2011	SALE		3,000,000	1.0000/-credit event	(38,923)		(124,514)	18,085	(26,032)				3,586	(98,482)			
CDS CS3081607 ON PGN 100 03/20/2015			Credit	GOLDMAN SACHS	02/16/2010	03/20/2015	01/10/2011	SALE		10,000,000	1.0000/-credit event	94,795		265,099	2,260	78,124				(518)	186,974			
CDS CS3086739 ON AGO-AGC 500 03/20/2015			Credit	DEUTSCHE BANK	02/19/2010	03/20/2015	01/25/2011	SALE		5,000,000	5.0000/-credit event	(500,000)		(475,000)	25,100	(408,197)				7,740	(66,803)			
CDS CS3107204 ON AGO-AGC 500 03/20/2011			Credit	GOLDMAN SACHS	03/12/2010	03/20/2011	03/20/2011	MATURITY		10,000,000	5.0000/-credit event				109,722								
CDS CS3117476 ON HBOS-SCOTB 100 03/20/2015			Credit	GOLDMAN SACHS	03/19/2010	03/20/2015	07/06/2011	SALE		5,000,000	1.0000/-credit event	(86,716)		(103,532)	34,933	(64,218)				8,961	(39,314)			
CDS CS3155872 ON JCI 100 06/20/2015			Credit	GOLDMAN SACHS	05/07/2010	06/20/2015	01/27/2011	SALE		10,000,000	1.0000/-credit event	(117,331)		139,097	9,387	(100,770)				1,887	239,867			
CDS CS3155922 ON MHK 100 06/20/2015			Credit	JP MORGAN CHASE BANK	05/07/2010	06/20/2015	02/09/2011	SALE		2,000,000	1.0000/-credit event	(91,010)		(50,624)	4,322	(77,571)				2,100	26,947			
CDS CS3155948 ON LZ 100 06/20/2015			Credit	MORGAN STANLEY	05/07/2010	06/20/2015	08/11/2011	SALE		5,000,000	1.0000/-credit event	(93,284)		64,313	42,297	(70,292)				11,325	134,605			
CDS CS3178882 ON XRX 100 06/20/2015			Credit	BANK OF AMERICA	06/03/2010	06/20/2015	02/25/2011	SALE		5,000,000	1.0000/-credit event	(105,528)		10,193	(7,708)	(90,303)				3,402	100,497			
CDS CS3204480 ON LOW 100 09/20/2015			Credit	BANK OF AMERICA	06/29/2010	09/20/2015	01/11/2011	SALE		5,000,000	1.0000/-credit event	86,371		103,497	1,021	77,633				(506)	25,864			
CDS CS3235211 ON EIX-SOUCAL 100 12/20/2015			Credit	BANK OF AMERICA	09/08/2010	12/20/2015	01/12/2011	SALE		5,000,000	1.0000/-credit event	(107,157)		(27,623)	2,344	(100,378)				678	72,755			
CDS CS3237761 ON CMCSA 100 12/20/2015			Credit	DEUTSCHE BANK	09/13/2010	12/20/2015	01/12/2011	SALE		5,000,000	1.0000/-credit event	(7,391)		41,939	1,713	(6,934)				47	48,873			
CDS CS3258247 ON MMD 100 12/20/2015			Credit	BNPPARIBAS	09/23/2010	12/20/2015	04/13/2011	SALE		5,000,000	1.0000/-credit event	(199,998)		(63,075)	25,631	(178,789)				11,326	115,714			

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CDS CS3273634 ON WY 100 12/20/2015			Credit	DEUTSCHE BANK	10/13/2010	12/20/2015	09/19/2011	SALE		5,000,000	1.0000/-credit event	(207,954)		(155,408)	65,681	(170,509)				29,292	15,101			
CDS CS3276199 ON VLO 100 12/20/2015			Credit	GOLDMAN SACHS	10/20/2010	12/20/2015	01/26/2011	SALE		5,000,000	1.0000/-credit event	(173,155)		(38,800)	6,392	(164,213)				2,781	125,413			
CDS CS3281296 ON NUE 100 12/20/2015			Credit	GOLDMAN SACHS	10/27/2010	12/20/2015	07/20/2011	SALE		5,000,000	credit event/-0.0000	44,112		55,333	23,084	37,848				(4,833)	17,485			
CDS CS3291529 ON AOC 100 03/20/2016			Credit	GOLDMAN SACHS	12/14/2010	03/20/2016	07/07/2011	SALE		5,000,000	1.0000/-credit event	(67,841)		47,127	32,806	(60,574)				6,695	107,701			
CDS CS3301765 ON AVT 100 03/20/2016			Credit	BNPPARIBAS	01/06/2011	03/20/2016	05/27/2011	SALE		5,000,000	1.0000/-credit event		(111,321)	(81,799)	27,963	(102,941)				8,380	21,142			
CDS CS3304330 ON TIIMN 100 03/20/2016			Credit	BANK OF AMERICA	01/12/2011	03/20/2016	01/26/2011	SALE		5,000,000	credit event/-0.0000		(388,939)	(287,146)	4,862	(386,022)				2,917	98,876			
CDS CS3306897 ON CPB 100 03/20/2016			Credit	CREDIT SUISSE FB	01/21/2011	03/20/2016	06/29/2011	SALE		5,000,000	credit event/-0.0000		85,362	79,321	14,825	78,103				(7,259)	1,218			
CDS CS3309446 ON BRITEL-BRI 100 03/20/2016			Credit	DEUTSCHE BANK	01/26/2011	03/20/2016	06/02/2011	SALE		5,000,000	credit event/-0.0000		33,815	22,802	15,340	31,516				(2,299)	(8,714)			
CDS CS3312002 ON APD 100 03/20/2016			Credit	GOLDMAN SACHS INTERNATIONAL	01/26/2011	03/20/2016	02/16/2011	SALE		5,000,000	credit event/-0.0000		33,815	100,806	2,551	33,450				(365)	67,356			
CDS CS3317126 ON BA-CAPCORP 100 03/20/2016			Credit	JP MORGAN CHASE BANK	02/11/2011	03/20/2016	10/31/2011	SALE		5,000,000	credit event/-0.0000		81,449	57,300	24,911	69,972				(11,477)	(12,672)			
CDS CS3324809 ON XRX 100 03/20/2016			Credit	JP MORGAN CHASE BANK	02/25/2011	03/20/2016	04/27/2011	SALE		5,000,000	credit event/-0.0000		(49,057)	(61,334)	10,140	(47,389)				1,668	(13,945)			
CDS CS3352974 ON GE-GNWTH 500 06/20/2016			Credit	BANK OF AMERICA	04/01/2011	06/20/2016	07/07/2011	SALE		5,000,000	credit event/-0.0000		432,526	389,229	45,251	410,416				(22,110)	(21,187)			
CDS CS3360647 ON CLINKI 100 06/20/2016			Credit	DEUTSCHE BANK	04/27/2011	06/20/2016	11/08/2011	SALE		5,000,000	credit event/-0.0000		(147,314)	(253,153)	42,275	(132,121)				15,193	(121,032)			
CDS CS3365760 ON NWL 100 06/20/2016			Credit	CREDIT SUISSE FB	05/05/2011	06/20/2016	07/15/2011	SALE		5,000,000	credit event/-0.0000		(66,308)	(87,158)	12,378	(63,791)				2,517	(23,367)			
CDS CS3365794 ON SOCGEN 100 06/20/2016			Credit	DEUTSCHE BANK	05/05/2011	06/20/2016	06/23/2011	SALE		5,000,000	credit event/-0.0000		(270,858)	(441,239)	13,856	(263,807)				7,051	(177,431)			
CDS CS3406754 ON M-RHI 100 06/20/2016			Credit	CITIBANK	06/15/2011	06/20/2016	10/27/2011	SALE		5,000,000	credit event/-0.0000		(37,510)	(22,083)	21,356	(34,765)				2,745	12,682			
CDS CS3409295 ON HPQ 100 06/20/2016			Credit	CITIBANK	06/17/2011	06/20/2016	08/11/2011	SALE		5,000,000	1.0000/-credit event		71,687	63,376	5,491	69,539				(2,148)	(6,163)			
CDS CS3411846 ON CSCO 5 1/2 02-22/16 US17275RAC60			Credit	BANK OF AMERICA	06/17/2011	06/20/2016	10/24/2011	SALE		5,000,000	1.0000/-credit event		66,853	15,579	13,205	62,141				(4,712)	(46,562)			
CDS CS3434897 ON XRX 100 09/20/2016			Credit	CREDIT SUISSE FB	08/16/2011	09/20/2016	11/29/2011	SALE		5,000,000	credit event/-0.0000		(232,479)	(349,285)	27,646	(219,416)				13,063	(129,869)			
CDS CXS671771 ON CDX.NA.IG.15-V1 5Y			Credit	JP MORGAN CHASE BANK	03/04/2011	12/20/2015	03/07/2011	SALE		250,000,000	credit event/-0.0000		1,860,855	1,857,619	(3,236)	1,857,619				(3,236)				
CDS CXS679378 ON CDX.NA.HY.15-V1 5Y			Credit	CREDIT SUISSE FB	02/01/2011	12/20/2015	02/04/2011	SALE		50,000,000	credit event/-0.0000		(1,812,500)	(1,812,500)	(17,740)	(1,809,407)				3,093	(3,093)			
CDS CXS679378 ON CDX.NA.HY.15-V1 5Y			Credit	CREDIT SUISSE FB	02/01/2011	12/20/2015	02/04/2011	SALE		50,000,000	credit event/-0.0000		(1,812,500)	(1,812,500)	(17,740)	(1,809,407)				3,093	(3,093)			
CDS CXS777883 ON CDX.NA.IG.16-V1 5Y			Credit	DEUTSCHE BANK	06/28/2011	06/20/2016	06/29/2011	SALE		250,000,000	1.0000/-credit event		264,517	264,517		264,517								
CDS CXS777883 ON CDX.NA.IG.16-V1 5Y			Credit	DEUTSCHE BANK	08/09/2011	06/20/2016	08/09/2011	SALE		250,000,000	1.0000/-credit event		(1,238,041)	(1,724,568)		(1,238,041)					(486,527)			
0989999. Subtotal - Swaps - Replication - Credit Default												(1,703,524)	(3,235,948)	(4,323,147)	646,096	(4,649,244)	XXX			92,013	326,096			XXX
1029999. Subtotal - Swaps - Replication												(1,703,524)	(3,235,948)	(4,323,147)	646,096	(4,649,244)	XXX			92,013	326,096			XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate														(105,681,010)	(17,587,922)		XXX	47,514,910			(105,681,010)			XXX
1169999. Total Swaps - Credit Default												300,037	67,006,793	76,424,963	(11,762,178)	66,583,450	XXX	9,832,113		(627,366)	9,841,513			XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps												300,037	67,006,793	(29,256,048)	(29,350,100)	66,583,450	XXX	57,347,023		(627,366)	(95,839,497)			XXX
FXFIID0336 (0.7446EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	12/14/2010	03/15/2011	03/15/2011	MATURITY		105,242,900	(0.7446EUR)/ 1 USD			(4,443,255)					(543,641)		(4,443,255)			0007
FXFIID0337 (0.7452EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	CITIGROUP	12/14/2010	03/15/2011	03/15/2011	MATURITY		52,714,274	(0.7452EUR)/ 1 USD			(2,264,847)					(234,809)		(2,264,847)			0007
FXFIID0338 (0.7443EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	12/14/2010	03/15/2011	03/15/2011	MATURITY		158,231,100	(0.7443EUR)/ 1 USD			(6,618,377)					(876,492)		(6,618,377)			0007
FXFIID0339 0.7324EUR/ (1 USD)	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	01/24/2011	03/15/2011	03/15/2011	MATURITY		(72,866,442)	0.7324EUR/ (1 USD)			1,828,251							1,828,251			0007
FXFIID0340 0.7316EUR/ (1 USD)	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	01/24/2011	03/15/2011	03/15/2011	MATURITY		(34,173,250)	0.7316EUR/ (1 USD)			818,212							818,212			0007
FXFIID0341 0.7322EUR/ (1 USD)	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE	01/24/2011	03/15/2011	03/15/2011	MATURITY		(34,145,250)	0.7322EUR/ (1 USD)			846,212							846,212			0007
FXFIID0342 0.7327EUR/ (1 USD)	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE	01/24/2011	03/15/2011	03/15/2011	MATURITY		(19,490,010)	0.7327EUR/ (1 USD)			497,649							497,649			0007
FXFIID0343 0.7321EUR/ (1 USD)	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE	01/24/2011	03/15/2011	03/15/2011	MATURITY		(160,884,176)	0.7321EUR/ (1 USD)			3,965,302							3,965,302			0007

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
FXFWD0349 (0.7323EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE	09/09/2011	12/13/2011	12/13/2011	MATURITY		68,280,000	(0.7323EUR)/ 1 USD			3,130,025							3,130,025			0007
FXFWD0350 (0.7345EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE	09/12/2011	12/13/2011	12/13/2011	MATURITY		68,070,000	(0.7345EUR)/ 1 USD			2,920,025							2,920,025			0007
FXFWD0355 0.7387EUR/(1 USD)	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE	11/15/2011	12/13/2011	12/13/2011	MATURITY		(67,685,000)	0.7387EUR/(1 USD)			(2,535,025)							(2,535,025)			0007
FXFWD0357 0.7463EUR/(1 USD)	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE	12/02/2011	12/13/2011	12/13/2011	MATURITY		(66,994,625)	0.7463EUR/(1 USD)			(1,844,650)							(1,844,650)			0007
1229999. Subtotal - Forwards - Hedging Other														(3,700,477)			XXX		(1,654,942)		(3,700,477)			XXX
1269999. Subtotal - Forwards														(3,700,477)			XXX		(1,654,942)		(3,700,477)			XXX
1399999. Subtotal - Hedging Effective																	XXX							XXX
1409999. Subtotal - Hedging Other												136,939,507	118,863,531	44,989,644	(29,996,196)	254,789,429	XXX	94,423,230	(1,654,942)	(719,379)	(209,799,784)			XXX
1419999. Subtotal - Replication												(1,703,524)	(3,235,948)	(4,323,147)	646,096	(4,649,244)	XXX			92,013	326,096			XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												135,235,983	115,627,582	40,666,497	(29,350,100)	250,140,185	XXX	94,423,230	(1,654,942)	(627,366)	(209,473,688)			XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaption contracts provide an offset to declines in fixed income market values resulting from potential rising interest rates. Notional amount is equivalent to the hedged amount of par on fixed rate securities.
0002	Equity Options provide an offset to declines in equity portfolio from equity market declines below a targeted level.
0003	Put options on Interest Rate Futures provide an offset to declines in fixed income market values resulting from potential rising interest rates.
0004	Interest rate swap effectively decreases duration of hedged fixed rate portfolio to the duration of an equivalent variable rate portfolio. Notional amount is equivalent to hedged amount of par on fixed rate portfolio.
0005	Basis swap effectively converts variable rate LIBOR exposure to 7-day BMA index and is used in tandem with the pay fixed / receive float interest rate swaps to effectively hedge the muni bond portfolio against increasing interest rates. Notional amount is equivalent to amount of par on muni bonds.
0006	Credit default swap effectively hedge credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0007	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
ESH2	40		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/16/2012	CME	12/13/2011	1,229.2500	1,252.6000	46,606		46,606	46,606			200,000	100.00/100.00
MFSH2	271		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/16/2012	CME	12/12/2011	1,403.4000	1,409.4000	80,663		80,663	80,663			1,626,000	100.00/100.00
RTAH2	475		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/16/2012	ICE	12/12/2011	742.8000	738.8000	(191,116)		(191,116)	(191,116)			3,253,750	100.00/100.00
SPH2	177		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/16/2012	CME	12/12/2011	1,253.0500	1,252.6000	(20,567)		(20,567)	(20,567)			4,425,000	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												(84,415)		(84,415)	(84,415)			9,504,750	XXX
1329999. Subtotal - Long Futures												(84,415)		(84,415)	(84,415)			9,504,750	XXX
ESH2	(850)		INDEX FUTURES - EMINI S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/16/2012	CME	12/13/2011	1,229.2500	1,252.6000	(992,375)		(992,375)	(992,375)			4,250,000	0001
1349999. Subtotal - Short Futures - Hedging Other												(992,375)		(992,375)	(992,375)			4,250,000	XXX
1389999. Subtotal - Short Futures												(992,375)		(992,375)	(992,375)			4,250,000	XXX
1399999. Subtotal - Hedging Effective												(84,415)		(84,415)	(84,415)			9,504,750	XXX
1409999. Subtotal - Hedging Other												(992,375)		(992,375)	(992,375)			4,250,000	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												(1,076,790)		(1,076,790)	(1,076,790)			13,754,750	XXX

NONE

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity Futures provide an offset to decreases in equity markets

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
BLH1	293		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2011	CME	12/14/2010	1,647.3700	03/15/2011	1,661.3500	SALE		204,156			100.00/100.00
BLM1	282		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2011	CME	04/06/2011	1,638.1700	06/13/2011	1,657.0600	SALE		265,772			100.00/100.00
ESH1	110		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2011	CME	12/14/2010	1,239.9000	03/15/2011	1,286.0500	SALE		253,565			100.00/100.00
ESM1	37		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2011	CME	03/15/2011	1,290.5500	06/13/2011	1,316.6900	SALE		48,272			100.00/100.00
ESU1	12		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2011	CME	06/13/2011	1,263.7500	09/08/2011	1,278.4100	SALE		8,769			100.00/100.00
ESZ1	57		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2011	CME	12/05/2011	1,214.3400	12/13/2011	1,201.6200	SALE		(36,396)			100.00/100.00
MFSU1	14		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2011	CME	07/06/2011	1,711.9000	09/08/2011	1,453.9500	SALE		(180,563)			100.00/100.00
MFSU1	280		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2011	CME	06/13/2011	1,652.5600	09/08/2011	1,455.5500	SALE		(2,758,799)			100.00/100.00
MFSZ1	293		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2011	CME	11/04/2011	1,447.8300	12/12/2011	1,409.4000	SALE		(563,682)			100.00/100.00
RTAH1	549		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2011	ICE	12/14/2010	771.5500	03/15/2011	799.5600	SALE		1,536,545			100.00/100.00
RTAM1	505		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2011	ICE	05/03/2011	796.9800	06/13/2011	779.6000	SALE		(878,743)			100.00/100.00
RTAU1	502		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2011	ICE	06/13/2011	776.0000	09/08/2011	709.6000	SALE		(3,334,399)			100.00/100.00
RTAZ1	499		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2011	ICE	10/05/2011	704.4300	12/12/2011	745.7300	SALE		2,059,560			100.00/100.00
SPH1	180		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2011	CME	12/14/2010	1,240.0000	03/15/2011	1,260.0000	SALE		898,668			100.00/100.00
SPM1	180		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2011	CME	03/15/2011	1,255.1500	06/13/2011	1,272.0000	SALE		756,918			100.00/100.00
SPU1	180		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2011	CME	06/13/2011	1,266.5500	09/08/2011	1,199.1100	SALE		(3,035,457)			100.00/100.00
SPZ1	177		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2011	CME	09/08/2011	1,193.2500	12/12/2011	1,258.8000	SALE		2,899,278			100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective															(1,856,536)			XXX
1329999. Subtotal - Long Futures															(1,856,536)			XXX
EDH1	(3,000)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	03/14/2011	CME	05/20/2010	99.0100	01/07/2011	99.6500	SALE		(4,789,350)			0002
EDH2	(3,000)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	03/19/2012	CME	05/20/2010	98.0600	01/07/2011	98.9900	SALE		(7,002,875)			0002
EDM1	(3,000)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	06/13/2011	CME	05/20/2010	98.8100	01/07/2011	99.5300	SALE		(5,374,950)			0002
EDU1	(3,000)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	09/19/2011	CME	05/20/2010	98.5800	01/07/2011	99.3800	SALE		(6,021,250)			0002
EDZ1	(3,000)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	12/19/2011	CME	05/20/2010	98.3100	01/07/2011	99.1700	SALE		(6,503,150)			0002
ESZ1	(2,250)		INDEX FUTURES - EMINI S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2011	CME	11/28/2011	1,130.4700	12/13/2011	1,261.9500	SALE		(14,791,625)			0001
SPH1	(767)		INDEX FUTURES - S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/18/2011	CME	02/23/2011	1,302.3400	03/15/2011	1,306.2900	SALE		(755,863)			0001
SPZ1	(300)		INDEX FUTURES - S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2011	CME	09/26/2011	1,173.0600	10/27/2011	1,199.0800	SALE		(1,951,160)			0001
SPM1	(267)		INDEX FUTURES - S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/17/2011	CME	03/15/2011	1,255.1500	03/25/2011	1,312.9200	SALE		(3,856,225)			0001
1349999. Subtotal - Short Futures - Hedging Other															(51,046,448)			XXX
1389999. Subtotal - Short Futures															(51,046,448)			XXX
1399999. Subtotal - Hedging Effective															(1,856,536)			XXX
1409999. Subtotal - Hedging Other															(51,046,448)			XXX
1419999. Subtotal - Replication																		XXX
1429999. Subtotal - Income Generation																		XXX
1439999. Subtotal - Other																		XXX
1449999 - Totals															(52,902,984)			XXX

NONE

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity Futures provide an offset to decreases in equity markets.
0002	Interest Rate Futures are used to change the duration of the bond portfolio and hedge against the increase or decrease on the interest rates.

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX					127,269	(1,204,059)	127,269	13,754,750	13,754,750
BANK OF AMERICA	Y	Y		644,814	(754,865)		697,006	(2,325,412)		48,000,000	47,889,949
BARCLAY'S CAPITAL	Y	Y		173,210	(323,000)		173,210	(323,000)			
BNPPARIBAS	Y	Y		994,387	(442,832)	551,556	994,387	(1,003,262)		20,000,000	20,000,000
CITIBANK	Y	Y		483,707	(449,845)	33,862	483,707	(1,699,302)		20,000,000	20,000,000
CREDIT SUISSE FB	Y	Y		280,920	(473,200)		280,920	(658,725)		5,000,000	4,807,720
DEUTSCHE BANK	Y	Y		284,387	(600,440)		246,471	(585,676)		25,000,000	24,683,947
GOLDMAN SACHS	Y	Y		3,413,187	(1,386,785)	2,026,401	3,422,742	(6,776,173)		135,000,000	135,000,000
GOLDMAN SACHS INTERNATIONAL	Y	Y		2,383,587	(1,539,652)	843,935	2,375,639	(3,832,277)		40,000,000	40,000,000
HSBC	Y	Y		608,180	(100,171)	508,008	638,808	(726,572)		35,000,000	35,000,000
JP MORGAN CHASE BANK	Y	Y		577,430	(775,118)		636,595	(680,361)		10,000,000	9,802,313
MORGAN STANLEY	Y	Y			(1,329,233)			(2,185,906)		30,000,000	28,670,767
ROYAL BANK OF SCTLND	Y	Y		94,778	(86,948)	7,830	94,778	(86,948)	7,830		
UBS AG	Y	Y	742,341	307,127	(196,415)		307,127	(196,415)			
0299999. Total NAIC 1 Designation			742,341	10,245,713	(8,458,504)	3,971,592	10,351,390	(21,080,029)	7,830	368,000,000	365,854,695
0899999 - Totals			742,341	10,245,713	(8,458,504)	3,971,592	10,478,659	(22,284,088)	135,099	381,754,750	379,609,445

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
06738L-A4-1	BARD (C. R.) INC		1	2,999,895	2,999,912	01/04/2012
09248U-61-9	TREASURY TEMP FUND		1	1,414	1,414	12/31/2012
15200K-A3-5	CENTERPOINT ENERGY RESOURCES		1	3,999,876	3,999,882	01/03/2012
2082P2-A9-5	CONOCOPHILLIPS QATAR		1	4,999,915	4,999,822	01/09/2012
23585L-A3-2	DANAHER CORP		1	2,699,946	2,699,997	01/03/2012
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		1	4,495,762	4,495,762	12/31/2012
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		1	6,881	6,881	12/31/2012
63743C-AL-7	NATIONAL RURAL UTILITIES		1	6,599,076	6,599,687	01/20/2012
66522T-A4-8	NORTHERN ILLINOIS GAS		1	6,499,864	6,499,702	01/04/2012
68267T-A5-0	ONEOK INC.		1	479,977	479,972	01/05/2012
74835J-AJ-3	QUESTAR CORP		1	4,999,215	4,999,410	01/18/2012
7743E2-A3-2	ROCKWELL AUTOMATION		1	1,999,944	1,999,978	01/03/2012
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO		1	6,011,752	6,011,752	12/31/2012
91820L-AD-2	VF CORPORATION		1	2,999,652	2,999,540	01/13/2012
97665R-AB-8	WISCONSIN ELEC POWER CO		1	999,912	999,944	01/11/2012
97684G-A9-4	WISCONSIN PUBLIC SERVICE		1	999,928	999,944	01/09/2012
97684G-AH-6	WISCONSIN PUBLIC SERVICE		1	2,499,638	2,499,744	01/17/2012
	ARMY & AIRFORCE EXCHANGE SERVICE		1	20,000,000	20,000,000	01/03/2012
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				73,292,645	73,293,343	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				73,292,645	73,293,343	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities				73,292,645	73,293,343	XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds				73,292,645	73,293,343	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals				73,292,645	73,293,343	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (47,521,886) — Book/Adjusted Carrying Value $ (47,521,274)
2. Average balance for the year — Fair Value $ 116,211,410 — Book/Adjusted Carrying Value $ 116,211,308
3. Grand Total Schedule DL Part 1 and Part 2 — Fair Value $ 73,292,645 — Book/Adjusted Carrying Value $ 73,293,343

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America, N.A.	New York, New York					(746,253,789)	XXX
Bank of Montreal	Toronto, Canada		3.000	5,857		321,398	XXX
Bank of New York Mellon	New York, New York		0.010	7,551		18,323,579	XXX
Bank of Oklahoma	Tulsa, Oklahoma					312,381	XXX
Citibank, N.A.	New York, New York		0.020	(59)		2,719,316	XXX
Fifth Third Bank	Cincinnati, Ohio					19,913,944	XXX
First Hawaiian Bank	Honolulu, Hawaii					140,393	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					547,337	XXX
First Tennessee Bank	Memphis, Tennessee					97,350	XXX
Branch Banking and Trust Co.	Richmond, Virginia					15,498,623	XXX
BMO Harris N.A.	Chicago, Illinois					2,139,941	XXX
Capital One N.A.	New Orleans, Louisiana					8,751,011	XXX
Huntington National Bank	Columbus, Ohio					369,062	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.290	552		86,501,276	XXX
KeyBank National Association	Cleveland, Ohio					3,470,642	XXX
HSBC Bank, USA	Buffalo, New York					7,388,497	XXX
RBC Global Services	Toronto, Canada					150,406	XXX
PNC Financial Services	Cherry Hill, New Jersey					1,243,163	XXX
Regions Bank	Birmingham, Alabama					2,412,824	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					813,669	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(72,250,410)	XXX
Bank of Alaska	Anchorage, Alaska		0.300	818	201	265,648	XXX
							XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	14,720	201	(647,123,738)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	14,720	201	(647,123,738)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,998,941	XXX
0599999 Total - Cash		XXX	XXX	14,720	201	(645,124,797)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(554,972,379)	4. April	(643,051,595)	7. July	(187,444,189)	10. October	(664,491,986)
2. February	(564,674,115)	5. May	(801,898,810)	8. August	(213,920,052)	11. November	(601,313,101)
3. March	(605,844,589)	6. June	(775,749,304)	9. September	(447,988,032)	12. December	(645,124,797)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
AGL CAPITAL CORP		12/29/2011		01/09/2012	1,786,813		70
BARD (C. R.) INC		12/27/2011		01/04/2012	4,999,854		243
CENTERPOINT ENERGY RESOURCES		12/29/2011		01/03/2012	11,999,647		530
COLONIAL PIPELINE CO		12/30/2011		01/03/2012	8,499,976		24
CONOCOPHILLIPS QATAR		12/07/2011		01/06/2012	3,699,913		437
CONOCOPHILLIPS QATAR		12/13/2011		01/09/2012	9,999,644		933
DAIMLERCHRYSLER NA HLDG		12/06/2011	7.300	01/15/2012	1,002,277	33,661	(4,065)
DANAHER CORP		12/30/2011		01/03/2012	14,049,985		15
DELMARVA POWER & LIGHT		12/30/2011		01/03/2012	3,746,938		62
GOLDMAN SACHS GROUP INC		12/06/2011	6.600	01/15/2012	1,001,654	30,433	(2,953)
NATIONAL RURAL UTILITIES		12/19/2011		01/19/2012	6,499,708		211
NATIONAL RURAL UTILITIES		12/16/2011		01/20/2012	14,999,288		600
NORTHERN ILLINOIS GAS		12/21/2011		01/04/2012	6,499,702		1,092
NSTAR		12/30/2011		01/05/2012	7,999,947		27
NSTAR ELECTRIC		12/29/2011		01/05/2012	14,999,900		75
OGLETHORPE POWER CORP		12/28/2011		01/26/2012	2,267,764		38
OGLETHORPE POWER CORP		12/29/2011		01/27/2012	6,019,391		70
ONEOK INC.		12/27/2011		01/05/2012	9,999,411		736
QUESTAR CORP		12/28/2011		01/18/2012	4,999,410		139
ROCKWELL AUTOMATION		12/29/2011		01/03/2012	1,999,978		33
ROCKWELL AUTOMATION		12/22/2011		01/05/2012	6,399,810		599
SPECTRA ENERGY LLC		12/28/2011		01/11/2012	3,399,499		200
VF CORPORATION		12/30/2011		01/13/2012	2,999,540		77
WISCONSIN ELEC POWER CO		12/28/2011		01/11/2012	999,944		22
WISCONSIN GAS CO		12/14/2011		01/05/2012	7,599,797		912
WISCONSIN PUBLIC SERVICE		12/19/2011		01/09/2012	999,944		90
WISCONSIN PUBLIC SERVICE		12/30/2011		01/17/2012	2,499,744		32
ARMY & AIRFORCE EXCHANGE SERVICE		12/30/2011	0.230	01/03/2012	20,000,000	256	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					181,969,477	64,350	251
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					181,969,477	64,350	251
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					181,969,477	64,350	251
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					181,969,477	64,350	251
8699999 - Total Cash Equivalents					181,969,477	64,350	251

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	WORKERS' COMPENSATION			10,846,759	14,116,819
4. Arkansas AR						
5. California CA	B	WORKERS' COMPENSATION			49,118,175	59,455,027
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	PROPERTY & CASUALTY			122,738	175,492
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	PROPERTY & CASUALTY			173,616	229,111
12. Hawaii HI						
13. Idaho ID	B	PROPERTY & CASUALTY			75,084	111,539
14. Illinois IL	B	PROPERTY & CASUALTY	2,935,724	4,205,474	134,373	190,899
15. Indiana IN	ST	PROPERTY & CASUALTY			75,000	75,000
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	PROPERTY & CASUALTY			175,267	226,899
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ	B	PROPERTY & CASUALTY			122,941	178,463
32. New Mexico NM	B	PROPERTY & CASUALTY			527,927	751,945
33. New York NY	B	PROPERTY & CASUALTY			1,969,325	2,613,949
34. North Carolina NC	B	PROPERTY & CASUALTY			300,570	446,156
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B	PROPERTY & CASUALTY			6,592,824	8,832,354
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN	B	PROPERTY & CASUALTY			4,661,947	6,745,633
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,935,724	4,205,474	74,896,546	94,149,285
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALLSTATE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING EXHIBITS/SCHEDULES:

Schedule P Prior Reserves By Line

2011 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 - Summary

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	850,363	970,618	237,638	146,622	45,141		2,250,381
2	1997	-6,948	8,055	11,590	1,356	3,897		17,949
3	1998	-36,523	55,109	7,881	4,860	3,503		34,830
4	1999	353	4,201	9,875	3,803	3,921		22,153
5	2000	11,959	11,556	11,977	4,630	4,651		44,773
6	2001	613	7,633	10,330	4,676	79,138	52	102,391
	2001 & Pr	819,816	1,057,172	289,291	165,947	140,251	52	2,472,477

Schedule P - Part 1 A - Homeowners/Farmowners

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	23,741	47,445	4,501	9,151	1,446		86,282
2	1997	2,010	3,810	404	932	150		7,305
3	1998	1,822	12,206	274	824	160		15,285
4	1999	1,943	2,162	283	416	153		4,957
5	2000	3,399	2,071	402	389	158		6,419
6	2001	2,630	3,954	354	708	3,170		10,816
	2001 & Pr	35,544	71,648	6,218	12,420	5,236		131,065

Schedule P - Part 1 B - Private Passenger Auto Liability/Medical

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	212,871	-11,035	132,507	-1,365	35,862		368,840
2	1997	-12,715	3,200	10,382	222	3,488		4,577
3	1998	-42,002	42,199	6,822	3,862	3,170		14,051
4	1999	-3,365	1,051	9,146	3,157	3,612		13,601
5	2000	4,183	7,384	11,232	3,776	4,320		30,895
6	2001	-7,372	2,500	9,331	3,792	20,413		28,664
	2001 & Pr	151,599	45,300	179,419	13,445	70,864		460,628

Schedule P - Part 1 C - Commercial Auto /Truck Liability/Medical

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	5,165	2,620	509	149	51		8,494
2	1997	81	321	7	27	6		441
3	1998	483	1	54	0	5		543
4	1999	274	64	20	5	10		373
5	2000	603	506	59	42	11		1,220
6	2001	504	373	115	27	643		1,662
	2001 & Pr	7,110	3,886	763	250	725		12,734

Schedule P - Part 1 D - Workers Compensation

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	68,342	44,801	2,643	1,586	660		118,032
2	1997					9		9
3	1998							
4	1999							
5	2000							
6	2001					1,985		1,985
	2001 & Pr	68,342	44,801	2,643	1,586	2,654		120,026

Schedule P - Part 1 E - Commercial Multiple Peril

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	25,051	11,157	4,374	3,169	1,065		44,816
2	1997	3,349	644	742	175	130		5,039
3	1998	2,663	544	506	148	99		3,961
4	1999	1,176	779	317	212	87		2,571
5	2000	814	1,478	207	417	100		3,016
6	2001	1,037	545	350	148	744		2,823
	2001 & Pr	34,091	15,146	6,496	4,269	2,224		62,227

Schedule P - Part 1 F 1 - Medical Malpractice Occurance

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	53	29	5	2			89
2	1997							
3	1998							
4	1999							
5	2000							
6	2001					2		2
	2001 & Pr	53	29	5	2	2		91

Schedule P - Part 1 F 2 - Medical Malpractice Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR							
2	1997							
3	1998							
4	1999							
5	2000							
6	2001							
	2001 & Pr							

NONE

Schedule P - Part 1 G - Special Liability

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	2,166	1,528	101	55	0		3,849
2	1997					0		0
3	1998					0		0
4	1999					0		0
5	2000					0		0
6	2001					43		43
	2001 & Pr	2,166	1,528	101	55	44		3,893

Schedule P - Part 1 H 1 - Other Liability Occurence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	132,739	294,601	16,864	47,405	5,190		496,798
2	1997	320	79	54	0	101		554
3	1998	265	158	89	27	30		570
4	1999	81	101	21	7	24		234
5	2000	1,444	83	48	1	26		1,601
6	2001	742	81	7	0	7,690		8,521
	2001 & Pr	135,591	295,102	17,082	47,440	13,061		508,277

Schedule P - Part 1 H 2 - Other Liability Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR							
2	1997							
3	1998							
4	1999							
5	2000							
6	2001							
	2001 & Pr							

NONE

Schedule P - Part 1 I - Special Property

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	1,170	2,844	98	219	383		4,713
2	1997	4		0		1		5
3	1998	1		0		1		2
4	1999		0	0	0	1		1
5	2000	5		0		1		6
6	2001	0		0		257		257
	2001 & Pr	1,180	2,844	98	219	643		4,984

Schedule P - Part 1 J - Auto Physical Damage

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	556	1	41	0	18		616
2	1997		0		0	3		3
3	1998		0		0	3		3
4	1999	104	44	8	5	7		169
5	2000	14	34	1	4	4		57
6	2001	15	-52	1	0	1,660	52	1,623
	2001 & Pr	689	28	51	9	1,695	52	2,472

Schedule P - Part 1 K - Fidelity/Surety

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	362	225	28	18	2		634
2	1997							
3	1998	3		0		0		3
4	1999	4		0		0		5
5	2000							
6	2001					14		14
	2001 & Pr	369	225	28	18	16		656

Schedule P - Part 1 L - Other

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR							
2	1997							
3	1998							
4	1999							
5	2000							
6	2001	2	232					234
	2001 & Pr	2	232					234

Schedule P - Part 1 M - International

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR							
2	1997							
3	1998							
4	1999							
5	2000							
6	2001							
	2001 & Pr							

NONE

Schedule P - Part 1 N - Reinsurance A

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	165	149	3	3			320
2	1997							
3	1998							
4	1999							
5	2000							
6	2001							
	2001 & Pr	165	149	3	3			320

Schedule P - Part 1 O - Reinsurance B

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	477	429	8	7			922
2	1997							
3	1998							
4	1999							
5	2000	1,434						1,434
6	2001	2,761						2,761
	2001 & Pr	4,672	429	8	7			5,116

Schedule P - Part 1 P - Reinsurance C

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR							
2	1997							
3	1998							
4	1999							
5	2000							
6	2001							
	2001 & Pr							

NONE

Schedule P - Part 1 R 1 - Products Liability Occurrence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR	377,505	575,826	75,956	86,223	465		1,115,975
2	1997	3		2		10		15
3	1998	241		136		35		412
4	1999	136		80		28		243
5	2000	65		29		31		124
6	2001	294		173		42,519		42,986
	2001 & Pr	378,244	575,826	76,376	86,223	43,087		1,159,756

Schedule P - Part 1 R 2 - Products Liability Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR							
2	1997							
3	1998							
4	1999							
5	2000							
6	2001							
	2001 & Pr							

NONE

Schedule P - Part 1 S - Financial Guaranty/Mortgage Guaranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR							
2	1997							
3	1998							
4	1999							
5	2000							
6	2001							
	2001 & Pr							

NONE

Schedule P - Part 1 T - Warranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1996 & PR							
2	1997							
3	1998							
4	1999							
5	2000							
6	2001							
	2001 & Pr							

NONE

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