

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 3100 Sanders Road (Street and Number)
Northbrook , IL, US 60062-7154 (City or Town, State, Country 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, US 60062-7127 (City or Town, State, Country and Zip Code)

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

Internet Website Address www.allstate.com

Statutory Statement Contact Raymond Thomas (Name), 847-402-6018 (Area Code) (Telephone Number)
rthax@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	DOGAN CIVGIN #	Chief Financial Officer	JESSE EDWARD MERTEN #
Secretary	ANGELA KAY FONTANA #	Actuary	ERROL CRAMER

OTHER

ANURAG CHANDRA, Executive Vice President	JUDITH PEPPLE GREFFIN, Executive Vice President	SAMUEL HENRY PILCH,* Senior Group Vice President
MARIO RIZZO, Treasurer		

DIRECTORS OR TRUSTEES

DAVID ANDREW BIRD	ANURAG CHANDRA	DOGAN CIVGIN
ANGELA KAY FONTANA #	JUDITH PEPPLE GREFFIN	WILFORD JOHN KAVANAUGH #
JESSE EDWARD MERTEN #	SAMUEL HENRY PILCH	JOHN CHARLES PINTOZZI
STEVEN EMIL SHEBIK	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.

DOGAN CIVGIN
President and Chief Executive Officer

ANGELA KAY FONTANA
Secretary

JESSE EDWARD MERTEN
Chief Financial Officer

Subscribed and sworn to before me this
22ND day of FEBRUARY 2013

MIGUEL SAUCEDO
NOTARY
11/04/2016

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.....

MIGUEL SAUCEDO
OFFICIAL SEAL
Notary Public - State of Illinois
My Commission Expires
November 04, 2016

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	34,759,386,966		34,759,386,966	37,041,062,519
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	36,093,017		36,093,017	54,649,131
	2.2 Common stocks	1,086,552,366	10,505,176	1,076,047,191	938,951,706
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	5,238,909,065		5,238,909,065	5,867,300,455
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)	27,929,402		27,929,402	
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 226,240,775 , Schedule E - Part 1), cash equivalents ($ 623,705,020 , Schedule E - Part 2) and short-term investments ($ 193,284,995 , Schedule DA)	1,043,230,790		1,043,230,790	511,702,348
6.	Contract loans (including $ premium notes)	797,951,528	2,544,692	795,406,836	792,864,391
7.	Derivatives (Schedule DB)	141,740,909		141,740,909	182,710,817
8.	Other invested assets (Schedule BA)	2,653,192,524	4,155,591	2,649,036,933	2,295,651,114
9.	Receivables for securities	4,805,393		4,805,393	19,859,122
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)	45,789,791,961	17,205,458	45,772,586,503	47,704,751,604
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	419,562,846	19,011	419,543,835	471,817,897
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	9,277,724		9,277,724	7,791,214
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	295,833,080		295,833,080	286,407,733
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,149,526	260,561	1,888,965	3,196,143
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	38,923,329		38,923,329	59,986,124
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	91,111,858		91,111,858	39,249,953
18.2	Net deferred tax asset	516,882,337	75,169,338	441,712,999	484,334,155
19.	Guaranty funds receivable or on deposit	27,319,527		27,319,527	29,333,622
20.	Electronic data processing equipment and software	86,667	86,667		
21.	Furniture and equipment, including health care delivery assets ($)	11,474	11,474		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,909,504		1,909,504	3,658,956
24.	Health care ($) and other amounts receivable	1,544,952	1,544,952		
25.	Aggregate write-ins for other than invested assets	352,215,428	304,787,487	47,427,942	47,501,992
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	47,546,620,214	399,084,948	47,147,535,266	49,138,029,391
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,660,637,358		4,660,637,358	4,840,724,996
28.	Total (Lines 26 and 27)	52,207,257,572	399,084,948	51,808,172,624	53,978,754,388
	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.	Advanced benefits	42,135,432		42,135,432	44,169,977
2502.	Accounts receivable	4,585,977	15,737	4,570,240	2,801,435
2503.	Premium tax recoverable	520,407	14,542	505,865	530,580
2598.	Summary of remaining write-ins for Line 25 from overflow page	304,973,613	304,757,207	216,406	
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	352,215,428	304,787,487	47,427,942	47,501,992

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 37,075,155,413 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	37,075,155,413	39,330,245,136
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	267,366,028	245,861,115
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	4,854,217,103	4,939,702,122
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	140,674,422	120,587,576
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	13,772,944	15,014,882
5.	Policyholders' dividends $ 41 and coupons $ due and unpaid (Exhibit 4, Line 10)	41	29
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	50,617	54,205
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	38,360	39,397
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,285,240 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,597,486	3,609,475
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance including $ 91,090,864 assumed and $ 5,867,277 ceded	96,958,141	119,675,301
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 16,939,085 accident and health $ 1,373,989 and deposit-type contract funds $	18,313,074	18,964,458
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	5,460,668	7,429,840
13.	Transfers to Separate Accounts due or accrued (net) (including $ (42,704,761) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(78,813,701)	(52,035,188)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	37,596,791	44,957,126
15.1	Current federal and foreign income taxes including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,060,700	2,141,153
17.	Amounts withheld or retained by company as agent or trustee	18,626	
18.	Amounts held for agents' account, including $ agents' credit balances	216,429	505,127
19.	Remittances and items not allocated	36,150,270	33,694,912
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	7,578,121	8,350,296
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	406,772,783	213,712,835
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	77,800,903	70,357,405
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	79,118,836	85,622,721
	24.09 Payable for securities	160,268,901	217,249,035
	24.10 Payable for securities lending	483,297,300	158,447,555
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	76,933,682	98,186,033
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	43,764,603,941	45,682,372,546
27.	From Separate Accounts Statement	4,660,637,358	4,840,724,996
28.	Total Liabilities (Lines 26 and 27)	48,425,241,299	50,523,097,543
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	200,000,000	400,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	3,087,510,317	3,087,510,317
34.	Aggregate write-ins for special surplus funds	151,547,015	476,317,211
35.	Unassigned funds (surplus)	(61,528,607)	(513,573,282)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,377,528,725	3,450,254,245
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,382,931,325	3,455,656,845
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	51,808,172,624	53,978,754,388
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	26,787,193	23,100,835
2502.	Deposit-type fund suspense	19,485,772	17,588,017
2503.	Collateral and related interest payable	17,953,735	43,293,664
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,706,982	14,203,517
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	76,933,682	98,186,033
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	151,547,015	314,872,493
3402.	Incremental deferred tax asset		161,444,718
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	151,547,015	476,317,211

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	2,240,186,491	1,976,725,154
2.	Considerations for supplementary contracts with life contingencies	21,041	
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,118,258,379	2,273,428,449
4.	Amortization of interest maintenance reserve (IMR, Line 5)	49,073,660	(147,210,262)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	179,888,468	24,190,199
7.	Reserve adjustments on reinsurance ceded	(995,090,226)	(1,245,588,163)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	60,154,494	62,891,327
	8.2 Charges and fees for deposit-type contracts	5,898,251	9,976,094
	8.3 Aggregate write-ins for miscellaneous income	31,610,413	50,960,380
9.	Total (Lines 1 to 8.3)	3,690,000,971	3,005,373,178
10.	Death benefits	750,430,970	683,350,626
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,259,262	2,998,672
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,423,945,961	1,475,974,797
13.	Disability benefits and benefits under accident and health contracts	41,350,740	43,025,007
14.	Coupons, guaranteed annual pure endowments and similar benefits	75,684	78,766
15.	Surrender benefits and withdrawals for life contracts	3,448,552,256	4,399,264,351
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	225,596,323	270,199,080
18.	Payments on supplementary contracts with life contingencies	118,309	120,263
19.	Increase in aggregate reserves for life and accident and health contracts	(2,233,584,810)	(3,186,497,586)
20.	Totals (Lines 10 to 19)	3,659,744,695	3,688,513,978
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	55,700,845	54,851,204
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	134,091,579	111,626,300
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	410,340,185	368,625,272
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	39,539,373	51,643,710
25.	Increase in loading on deferred and uncollected premiums	(4,119,348)	1,545,698
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(945,661,305)	(1,120,115,363)
27.	Aggregate write-ins for deductions	1,476	(977,160)
28.	Totals (Lines 20 to 27)	3,349,637,500	3,155,713,639
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	340,363,470	(150,340,461)
30.	Dividends to policyholders	47,720	51,963
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	340,315,751	(150,392,424)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(97,872,833)	(184,933,682)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	438,188,583	34,541,259
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (33,450,357) (excluding taxes of $ 33,356,030 transferred to the IMR)	(67,058,601)	(142,308,013)
35.	Net income (Line 33 plus Line 34)	371,129,982	(107,766,754)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,455,656,845	3,339,137,098
37.	Net income (Line 35)	371,129,982	(107,766,754)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 65,961,059	149,243,755	129,230,671
39.	Change in net unrealized foreign exchange capital gain (loss)	(2,806,112)	(13,185,064)
40.	Change in net deferred income tax	21,184,368	30,422,030
41.	Change in nonadmitted assets	144,544,764	385,616,899
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exh. 5A, Line 9999999, Col. 4)		(181,233,475)
44.	Change in asset valuation reserve	(193,059,948)	(143,364,332)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes	(200,000,000)	
49.	Cumulative effect of changes in accounting principles	(38,635,751)	
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(163,325,478)	(4,834,498)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(161,001,102)	21,634,270
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(72,725,520)	116,519,747
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,382,931,325	3,455,656,845
	DETAILS OF WRITE-INS		
08.301.	Experience refund on reinsurance	29,857,396	49,457,560
08.302.	Fund manager fees	1,735,154	1,564,944
08.303.	Allocated share of gain (loss) on sale of fixed assets	13,341	(52,413)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	4,521	(9,711)
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	31,610,413	50,960,380
2701.	Fines and penalties	9,863	(917,551)
2702.	Net change in discontinued operations liability	(8,387)	(59,609)
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	1,476	(977,160)
5301.	Prior year correction of error - mortgage loans	443,616	
5302.	Incremental deferred tax asset	(161,444,718)	21,634,270
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(161,001,102)	21,634,270

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	2,233,403,034	1,973,500,544
2.	Net investment income	2,215,271,806	2,229,292,272
3.	Miscellaneous income	129,390,692	80,909,349
4.	Total (Lines 1 through 3)	4,578,065,532	4,283,702,165
5.	Benefit and loss related payments	6,672,788,150	7,861,805,359
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(918,882,792)	(1,113,204,981)
7.	Commissions, expenses paid and aggregate write-ins for deductions	647,640,253	588,649,717
8.	Dividends paid to policyholders	51,295	56,075
9.	Federal and foreign income taxes paid (recovered) net of $ 14,844,092 tax on capital gains (losses)	(50,812,327)	71,974,365
10.	Total (Lines 5 through 9)	6,350,784,580	7,409,280,535
11.	Net cash from operations (Line 4 minus Line 10)	(1,772,719,048)	(3,125,578,370)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	8,804,040,029	13,745,686,566
	12.2 Stocks	53,604,319	59,021,117
	12.3 Mortgage loans	1,129,324,094	1,153,013,658
	12.4 Real estate		
	12.5 Other invested assets	323,204,656	346,509,082
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(322,826)	141,733
	12.7 Miscellaneous proceeds		231,113,496
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,309,850,272	15,535,485,652
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	6,589,071,735	9,528,029,067
	13.2 Stocks	157,786,635	52,856,836
	13.3 Mortgage loans	507,941,197	1,146,325,775
	13.4 Real estate	28,001,524	
	13.5 Other invested assets	457,478,627	838,720,980
	13.6 Miscellaneous applications	58,808,031	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	7,799,087,750	11,565,932,658
14.	Net increase (decrease) in contract loans and premium notes	3,997,098	(8,667,885)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	2,506,765,424	3,978,220,879
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	(200,000,000)	
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(297,772,584)	(1,013,105,721)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	295,254,650	(300,886,624)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(202,517,934)	(1,313,992,345)
	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)	531,528,442	(461,349,836)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	511,702,348	973,052,184
	19.2 End of year (Line 18 plus Line 19.1)	1,043,230,790	511,702,348

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

20.0001. Proceeds from bonds sold, matured or repaid	191,622,367	137,860,895
20.0002. Proceeds from equities sold, matured or repaid	6,321,000	
20.0003. Proceeds from mortgage loans sold, matured or repaid - asset transfer	2,323,299	102,685,603
20.0004. Proceeds from other invested assets sold, matured or repaid	5,147,258	48,382,477
20.0005. Cost of bonds acquired	191,622,367	97,960,949
20.0006. Cost of equities acquired	160,596	19,510,400
20.0007. Cost of other invested assets acquired	54,016,272	208,961,628
20.0008. Cost of other invested assets acquired - capital contributions	2,323,299	58,840,596

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	2,240,186,491		1,447,411,482	663,849,607			25,850,042	15,709,000	5,402,132		81,964,228	
2.	Considerations for supplementary contracts with life contingencies	21,041							21,041				
3.	Net investment income	2,118,258,379		482,580,850	1,249,886,683	1,170,992		14,642,948	355,759,577	4,824,297		9,393,032	
4.	Amortization of Interest Maintenance Reserve (IMR)	49,073,660		12,117,268	27,869,913	36,315		221,322	8,524,585	83,425		220,831	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	179,888,468		(2,193,414)	172,041,716			618,297	(156,470)	9,538,024		40,316	
7.	Reserve adjustments on reinsurance ceded	(995,090,226)			(516,897,256)				(478,192,970)				
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	60,154,494		56,765,207	768,855			2,620,433					
	8.2 Charges and fees for deposit-type contracts	5,898,251			5,898,251								
	8.3 Aggregate write-ins for miscellaneous income	31,610,413		31,101,856	446,229			60,229	438	91	409	1,161	
9.	Totals (Lines 1 to 8.3)	3,690,000,971		2,027,783,249	1,603,863,997	1,207,306		44,013,271	(98,334,799)	19,847,969	409	91,619,568	
10.	Death benefits	750,430,970		725,879,168				24,551,802					
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,259,262		3,259,262									
12.	Annuity benefits	1,423,945,961			1,075,533,457				348,412,504				
13.	Disability benefits and benefits under accident and health contracts	41,350,740		2,720,612				28,909		9,495,588		29,105,631	
14.	Coupons, guaranteed annual pure endowments and similar benefits	75,684		75,684									
15.	Surrender benefits and withdrawals for life contracts	3,448,552,256		374,565,993	2,373,803,482			3,149,795	697,032,986				
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	225,596,323		6,551,920	156,282,680	504,453		32,033	62,224,798			440	
18.	Payments on supplementary contracts with life contingencies	118,309			(757)	118,309			757				
19.	Increase in aggregate reserves for life and accident and health contracts	(2,233,584,810)		367,942,226	(1,841,678,372)	(24,581)		8,948,993	(790,277,989)	(2,924,501)		24,429,415	
20.	Totals (Lines 10 to 19)	3,659,744,695		1,480,994,865	1,763,940,490	598,181		36,711,531	317,393,055	6,571,087		53,535,485	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	55,700,845		7,228,728	47,041,646			586,405	843,942			124	
22.	Commissions and expense allowances on reinsurance assumed	134,091,579		118,817,619	16,362,424			(1,257,373)	605,325	1,644,881		(2,081,297)	
23.	General insurance expenses	410,340,185		289,050,287	76,762,753	7,426		3,569,279	10,551,791	899,499		29,499,149	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	39,539,373		39,646,560	(4,863,014)			1,252,554	80,093	404,621		3,018,560	
25.	Increase in loading on deferred and uncollected premiums	(4,119,348)		(3,843,842)				(275,506)					
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(945,661,305)		17,516,707	(483,502,235)			(2,159,530)	(477,516,247)				
27.	Aggregate write-ins for deductions	1,476		6,967	2,381			624	333	(9,011)		182	
28.	Totals (Lines 20 to 27)	3,349,637,500		1,949,417,893	1,415,744,446	605,607		38,427,984	(148,041,709)	9,511,077		83,972,202	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	340,363,470		78,365,357	188,119,552	601,699		5,585,286	49,706,910	10,336,892	409	7,647,366	
30.	Dividends to policyholders	47,720		47,720									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	340,315,751		78,317,637	188,119,552	601,699		5,585,286	49,706,910	10,336,892	409	7,647,366	
32.	Federal income taxes incurred (excluding tax on capital gains)	(97,872,833)		(23,977,485)	(55,728,598)	(72,614)		(440,008)	(17,045,737)	(166,817)		(441,574)	
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	438,188,583		102,295,122	243,848,149	674,314		6,025,294	66,752,647	10,503,709	409	8,088,940	
	DETAILS OF WRITE-INS												
08.301.	Experience refund on reinsurance	29,857,396		29,841,987				15,409					
08.302.	Fund manager fees	1,735,154		1,247,390	443,100			44,664					
08.303.	Allocated share of gain on sale of fixed assets	13,341		11,272	1,661			56	406	6		(61)	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	4,521		1,206	1,468			100	32	85	409	1,221	
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	31,610,413		31,101,856	446,229			60,229	438	91	409	1,161	
2701.	Fines and penalties	9,863		6,967	2,381			(15)	333	15		182	
2702.	Net change in discontinued operations liability	(8,387)						639		(9,026)			
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,476		6,967	2,381			624	333	(9,011)		182	

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	39,330,245,136		10,287,777,920	22,496,783,006	1,031,637		329,063,736	6,215,588,838
2. Tabular net premiums or considerations	1,897,091,635		1,195,832,140	663,849,607			21,700,888	15,709,000
3. Present value of disability claims incurred	2,789,707		2,789,707		XXX			
4. Tabular interest	1,952,706,544		483,191,280	1,169,536,990	76,572		14,867,662	285,034,039
5. Tabular less actual reserve released	(234,487,483)		2,826,648	(192,316,644)	(101,153)			(44,896,334)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)								
8. Totals (Lines 1 to 7)	42,948,345,539		11,972,417,694	24,137,852,959	1,007,056		365,632,286	6,471,435,544
9. Tabular cost	632,772,453		621,653,075		XXX		11,119,377	
10. Reserves released by death	142,151,554		136,117,558	XXX	XXX		6,033,995	XXX
11. Reserves released by other terminations (net)	3,612,015,632		538,660,687	2,363,696,244			12,625,714	697,032,986
12. Annuity, supplementary contract and disability payments involving life contingencies	1,423,666,710		2,749,521	1,072,502,204				348,414,986
13. Net transfers to or (from) Separate Accounts	62,583,778		17,516,707	46,549,878			(2,159,530)	676,723
14. Total Deductions (Lines 9 to 13)	5,873,190,126		1,316,697,548	3,482,748,326			27,619,557	1,046,124,695
15. Reserve December 31, current year	37,075,155,413		10,655,720,146	20,655,104,634	1,007,056		338,012,729	5,425,310,849

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 24,404,890	22,914,990
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,737,497,605	1,710,443,601
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 2,896,889	2,894,917
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	3,298,505	3,513,261
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 309,965,722	310,845,086
4.	Real estate	(d) 211,884	211,884
5	Contract loans	48,520,717	48,520,717
6	Cash, cash equivalents and short-term investments	(e) 1,385,757	1,553,588
7	Derivative instruments	(f) 114,367,413	103,959,721
8.	Other invested assets	62,319,206	39,796,904
9.	Aggregate write-ins for investment income	(283,562)	(283,562)
10.	Total gross investment income	2,304,585,025	2,244,371,107
11.	Investment expenses		(g) 93,068,186
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 1,977,974
13.	Interest expense		(h) 30,994,444
14.	Depreciation on real estate and other invested assets		(i) 72,121
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		126,112,726
17.	Net investment income (Line 10 minus Line 16)		2,118,258,381
	DETAILS OF WRITE-INS		
0901.	Dollar roll and other fees	(28,667)	(28,667)
0902.	Securities lending fees	(211,314)	(211,314)
0903.	Swap collateral fees	(43,581)	(43,581)
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(283,562)	(283,562)
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 $ 90,627,042 accrual of discount less $ 101,830,732 amortization of premium and less $ 9,464,734 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 149,121 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 7,621,894 accrual of discount less $ 18,870,602 amortization of premium and less $ paid for accrued interest on purchases.

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

(e) Includes $ 1,272,058 accrual of discount less $ 153,109 amortization of premium and less $ 424,592 paid for accrued interest on purchases.

(f) Includes $ 163,563,398 accrual of discount less $ 111,669,500 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 $ 30,994,444 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 72,121 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	5,274,827		5,274,827		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(17,663,862)	(59,013,102)	(76,676,964)	11,283,889	4,614,679
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(322,058)		(322,058)	(517,158)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	1,124,506	(1,394,150)	(269,644)	(13,221,743)	552,855
2.21	Common stocks of affiliates	5,013,785		5,013,785	23,938,537	
3.	Mortgage loans	12,080,108	(7,839,896)	4,240,212		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(3,213)	(319,613)	(322,826)		
7.	Derivative instruments	(2,322,659)		(2,322,659)	(47,780,434)	(8,125,507)
8.	Other invested assets	5,002,624	(3,418,224)	1,584,400	241,501,724	151,861
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	8,184,057	(71,984,985)	(63,800,928)	215,204,814	(2,806,112)
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	
	FIRST YEAR (other than single)											
1.	Uncollected	1,399,070		205,585					284,314		909,171	
2.	Deferred and accrued	24,434,848		24,434,848								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	5,271,833		5,271,833								
	3.2 Reinsurance assumed	20,849,600		19,656,115					284,314		909,171	
	3.3 Reinsurance ceded	287,515		287,515								
	3.4 Net (Line 1 + Line 2)	25,833,918		24,640,433					284,314		909,171	
4.	Advance	216,186		166,831					5,676		43,679	
5.	Line 3.4 - Line 4	25,617,732		24,473,603					278,637		865,492	
6.	Collected during year:											
	6.1 Direct	2,668,990		2,668,990								
	6.2 Reinsurance assumed	261,808,209		245,746,407			1,550,121		2,415,079		12,096,601	
	6.3 Reinsurance ceded	1,280,846		1,280,846								
	6.4 Net	263,196,353		247,134,551			1,550,121		2,415,079		12,096,601	
7.	Line 5 + Line 6.4	288,814,085		271,608,154			1,550,121		2,693,716		12,962,093	
8.	Prior year (uncollected + deferred and accrued - advance)	24,282,534		23,084,695					97,821		1,100,019	
9.	First year premiums and considerations:											
	9.1 Direct	2,554,574		2,554,574								
	9.2 Reinsurance assumed	263,175,694		247,167,602			1,550,121		2,595,896		11,862,075	
	9.3 Reinsurance ceded	1,198,718		1,198,718								
	9.4 Net (Line 7 - Line 8)	264,531,551		248,523,459			1,550,121		2,595,896		11,862,075	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	542,987,610		(179,953)	525,987,590			17,179,972				
	10.2 Reinsurance assumed	206,367,683		38,387,029	161,574,115			6,406,539				
	10.3 Reinsurance ceded	34,223,843		658,707	25,569,690		107,291	7,888,154				
	10.4 Net	715,131,450		37,548,369	661,992,015		(107,291)	15,698,357				
	RENEWAL											
11.	Uncollected	7,468,865		3,913,864			141,346		120,288		3,293,368	
12.	Deferred and accrued	190,738,948		188,813,566			1,925,382					
13.	Deferred, accrued and uncollected:											
	13.1 Direct	64,835,109		62,849,323			1,356,551		581,686		47,549	
	13.2 Reinsurance assumed	190,822,274		186,227,979			1,224,176		77,043		3,293,076	
	13.3 Reinsurance ceded	57,449,570		56,349,873			513,999		538,441		47,257	
	13.4 Net (Line 11 + Line 12)	198,207,812		192,727,429			2,066,728		120,288		3,293,368	
14.	Advance	3,381,301		2,105,486	94		39,835		6,451		1,229,435	
15.	Line 13.4 - Line 14	194,826,512		190,621,943	(94)		2,026,893		113,837		2,063,933	
16.	Collected during year:											
	16.1 Direct	491,891,231		422,737,723	1,041,015		36,511,072		29,409,813		2,191,607	
	16.2 Reinsurance assumed	1,009,986,401		916,422,644	816,575		22,609,121	10,643	181,257		69,946,161	
	16.3 Reinsurance ceded	246,806,811		183,427,206			34,389,039		26,849,753		2,140,814	
	16.4 Net	1,255,070,820		1,155,733,162	1,857,590		24,731,154	10,643	2,741,316		69,996,954	
17.	Line 15 + Line 16.4	1,449,897,332		1,346,355,105	1,857,496		26,758,047	10,643	2,855,153		72,060,887	
18.	Prior year (uncollected + deferred and accrued - advance)	189,373,842		185,015,451	(96)		2,350,836		48,917		1,958,734	
19.	Renewal premiums and considerations:											
	19.1 Direct	486,770,885		417,502,062	1,041,017		36,487,632		29,537,715		2,202,458	
	19.2 Reinsurance assumed	1,016,389,720		922,977,337	816,575		22,279,163	10,643	254,547		70,051,456	
	19.3 Reinsurance ceded	242,637,115		179,139,745			34,359,583		26,986,026		2,151,761	
	19.4 Net (Line 17 - Line 18)	1,260,523,490		1,161,339,654	1,857,592		24,407,212	10,643	2,806,236		70,102,153	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	1,032,313,069		419,876,684	527,028,608		36,487,632	17,179,972	29,537,715		2,202,458	
	20.2 Reinsurance assumed	1,485,933,098		1,208,531,968	162,390,690		23,829,285	6,417,183	2,850,442		81,913,531	
	20.3 Reinsurance ceded	278,059,675		180,997,170	25,569,690		34,466,875	7,888,154	26,986,026		2,151,761	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	2,240,186,491		1,447,411,482	663,849,607		25,850,042	15,709,000	5,402,132		81,964,228	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED											
	(included in Part 1)											
21.	To pay renewal premiums	132		132								
22.	All other	7,382		7,382								
	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	1,224,613		1,224,613								
	23.2 Reinsurance assumed	156,152,325		146,879,127	74,216		(78,014)	1,802	1,636,752		7,638,443	
	23.3 Net ceded less assumed	(154,927,712)		(145,654,514)	(74,216)		78,014	(1,802)	(1,636,752)		(7,638,443)	
24.	Single:											
	24.1 Reinsurance ceded	171,885,246			172,041,716			(156,470)				
	24.2 Reinsurance assumed	20,892,176		6,550,149	13,737,723		1,909	602,395				
	24.3 Net ceded less assumed	150,993,069		(6,550,149)	158,303,993		(1,909)	(758,865)				
25.	Renewal:											
	25.1 Reinsurance ceded	6,778,610		(3,418,027)			618,297		9,538,024		40,316	
	25.2 Reinsurance assumed	(42,952,922)		(34,611,656)	2,550,485		(1,181,268)	1,128	8,129		(9,719,740)	
	25.3 Net ceded less assumed	49,731,533		31,193,630	(2,550,485)		1,799,565	(1,128)	9,529,895		9,760,056	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	179,888,468		(2,193,414)	172,041,716		618,297	(156,470)	9,538,024		40,316	
	26.2 Reinsurance assumed (Page 6, Line 22)	134,091,579		118,817,619	16,362,424		(1,257,373)	605,325	1,644,881		(2,081,297)	
	26.3 Net ceded less assumed	45,796,890		(121,011,033)	155,679,291		1,875,670	(761,795)	7,893,143		2,121,614	
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	535,958		535,958								
28.	Single	48,892,647		508,752	47,040,367		499,586	843,942				
29.	Renewal	6,272,240		6,184,018	1,279		86,819				124	
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	55,700,845		7,228,728	47,041,646		586,405	843,942			124	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	3,739,597		20,216		1,831,583	5,591,396
2.	Salaries and wages	59,194,653		257,661		46,258,835	105,711,149
3.11	Contributions for benefit plans for employees	13,214,173		62,165		6,494,762	19,771,100
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	700,562		10,223		1,623,663	2,334,449
3.32	Other agent welfare						
4.1	Legal fees and expenses	2,080,114				3,050,638	5,130,752
4.2	Medical examination fees	274,272					274,272
4.3	Inspection report fees	22,171					22,171
4.4	Fees of public accountants and consulting actuaries	269,248		11,363		9,069,268	9,349,879
4.5	Expense of investigation and settlement of policy claims	110,234					110,234
5.1	Traveling expenses	1,457,596		37,921		512,365	2,007,882
5.2	Advertising	10,063,441		14,614			10,078,055
5.3	Postage, express, telegraph and telephone	3,317,608		13,824		253,552	3,584,985
5.4	Printing and stationery	887,583		10,294		3,348,015	4,245,892
5.5	Cost or depreciation of furniture and equipment	554,762		2,198		388,682	945,641
5.6	Rental of equipment	5,976,492		17,739		4,822,483	10,816,714
5.7	Cost or depreciation of EDP equipment and software	1,312,550		711		1,527,229	2,840,490
6.1	Books and periodicals	154,592		426		286,367	441,385
6.2	Bureau and association fees	688,775		189		180,239	869,203
6.3	Insurance, except on real estate	151,025		(204)		57,866	208,687
6.4	Miscellaneous losses	144,774				27,967	172,741
6.5	Collection and bank service charges	755,804		2,153		4,113,045	4,871,003
6.6	Sundry general expenses	6,454,181		271,172		141,786	6,867,138
6.7	Group service and administration fees	(532,527)		(1,058,691)			(1,591,218)
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance	22,163		2,724			24,887
7.2	Agents' balances charged off (less $ recovered)	47,645					47,645
7.3	Agency conferences other than local meetings	240,295		36,706			277,000
9.1	Real estate expenses					97	97
9.2	Investment expenses not included elsewhere					2,964,357	2,964,357
9.3	Aggregate write-ins for expenses	268,639,752	155,185	30,530,061		6,115,387	305,440,385
10.	General expenses incurred	379,941,537	155,185	30,243,464		93,068,186	(a) 503,408,371
11.	General expenses unpaid December 31, prior year	7,346,719		83,120			7,429,840
12.	General expenses unpaid December 31, current year	5,370,672		89,997			5,460,668
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	381,917,584	155,185	30,236,587		93,068,186	505,377,543
	DETAILS OF WRITE-INS						
09.301.	Expenses assumed from subsidiaries and affiliates	268,787,578	155,185	30,530,061			299,472,824
09.302.	Professional services - contract programming	14,097,365				6,115,387	20,212,752
09.303.	Capital Support Agreement commitment fees	10,000,000					10,000,000
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	(24,245,191)					(24,245,191)
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	268,639,752	155,185	30,530,061		6,115,387	305,440,385

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

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	1,196,544	(92,509)			1,104,034
3.	State taxes on premiums	32,774,068	1,882,559			34,656,627
4.	Other state taxes, including $ for employee benefits	(1,919,111)	1,205		248,242	(1,669,664)
5.	U.S. Social Security taxes	3,472,174	18,755		1,729,732	5,220,661
6.	All other taxes	592,516	1,613,172			2,205,688
7.	Taxes, licenses and fees incurred	36,116,192	3,423,181		1,977,974	41,517,347
8.	Taxes, licenses and fees unpaid December 31, prior year	44,957,126				44,957,126
9.	Taxes, licenses and fees unpaid December 31, current year	37,596,791				37,596,791
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	43,476,527	3,423,181		1,977,974	48,877,682

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	132	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	7,382	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	7,514	
6.	Paid in cash	33,603	
7.	Left on deposit	86,900	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	128,016	
10.	Amount due and unpaid	41	
11.	Provision for dividends or refunds payable in the following calendar year	88,977	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	89,018	
16.	Total from prior year	93,631	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	123,404	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE 2.5% NLP 45-55,57-60,62,65-68	136,656		136,656		
0100002.	AE 2.5% ILL 46-48,51	4,631		4,631		
0100003.	AE 3% NLP 42-51,54,58-59,61,66	158,344		158,344		
0100004.	AE 3% CRVM 43,47-48,50	40,603		40,603		
0100005.	AE 3% ILL 47-54,56	21,220		21,220		
0100006.	AE 3.5% NLP 23,31,33-53,55-76,78	3,993,420		3,993,420		
0100007.	AE 3.5% CRVM 56-67,69-73	41,630		41,630		
0100008.	AE 3.5% ILL 36-45	35,957		35,957		
0100009.	AE 3.5% FPT 41,79	582		582		
0100010.	AE 4% NLP 34-44	36,752		36,752		
0100011.	AE 4% CRVM 34,38-39	2,440		2,440		
0100012.	AM (5) 3.5% NLP 47,51-60,82	36,810		36,810		
0100013.	06 STD IND 3% NLP 39-67	533,038		533,038		
0100014.	06 STD IND 3% CRVM 41,53-68	36,561		36,561		
0100015.	06 STD IND 3.5% NLP 34,36,39,43,48-49,51,62,65,81,85	2,385		2,385		
0100016.	41 CSO 2.5% NLP 48-70,73-74	472,251		440,576		31,675
0100017.	41 CSO 2.5% CRVM 47,49-65,68-69,72,74-75,77	582,639		582,639		
0100018.	41 CSO 2.75% NLP 50-69,77	279,146		279,146		
0100019.	41 CSO 2.75% CRVM 55-56,62	5,586		5,586		
0100020.	41 CSO 3% NLP 45,47-48,50-89	6,376,192		6,374,567		1,625
0100021.	41 CSO 3% CRVM 28,49,51-72,76,84,87	8,720,086		8,696,886		23,200
0100022.	41 CSO 3% CRVM GC 59	6,747		6,747		
0100023.	41 CSO 3.5% NLP 51-62,67,70-71,75-76,80,83-85	36,768		36,768		
0100024.	41 CSO 3.5% CRVM 55-70	225,445		225,445		
0100025.	41 CSO 3.5% FPT 49-54	11,984		11,984		
0100026.	41 CSO 4% NLP 60-61	3,205		3,205		
0100027.	41 CSO 5% CRVM 91-92	160,584		160,584		
0100028.	41 CSO (130%) 2.5% NLP 51-52,55-56,60-61,63	5,499		5,499		
0100029.	41 CSO (130%) 2.75% NLP 62,64-65	4,369		4,369		
0100030.	41 CSO (130%) 3% NLP 55,57-64,67-68	320,091		320,091		
0100031.	41 CSO (130%) 3% CRVM 57-68,86	26,374		24,482		1,892
0100032.	41 CSO SPECIAL 2.5% CRVM 62-65	8,461		8,461		
0100033.	41 CSO SPECIAL 3.5% CRVM 63	5,803		5,803		
0100034.	41 IND 3.5% NLP 45,48	877		877		
0100035.	41 STD IND 3% CRVM 54-67	11,026		11,026		
0100036.	58 CSO 1.5% CRVM ALB 83-88	164,048		164,048		
0100037.	58 CSO 2% NLP GC 72-83	1,268,370		1,268,370		
0100038.	58 CSO 2% CRVM MOD GC 79-83	4,560,267		4,560,267		
0100039.	58 CSO 2% CRVM GC 72-81	2,953,665		2,953,665		
0100040.	58 CSO 2.25% NLP	307		307		
0100041.	58 CSO 2.25% CRVM 69	7,237		7,237		
0100042.	58 CSO 2.5% NLP 56,58,61-88	1,224,692		1,224,692		
0100043.	58 CSO 2.5% NLP ALB 68-87	152,667		152,667		
0100044.	58 CSO 2.5% CRVM 64-79,81-82,84	743,622		743,622		
0100045.	58 CSO 2.5% CRVM ALB 67-77,79,83-88	1,725,535		1,725,535		
0100046.	58 CSO 3% NLP 36,52,57,59-92,97	24,304,360		24,138,073		166,287
0100047.	58 CSO 3% NLP ALB 62-72,74-81,83-88,91-92	2,021,165		2,021,165		
0100048.	58 CSO 3% CRVM 60-89,93	79,920,151		79,865,918		54,233
0100049.	58 CSO 3% CRVM ALB 65-83,93	1,256,676		1,253,923		2,754
0100050.	58 CSO 3% NJ 65	1,230		1,230		
0100051.	58 CSO 3% CAN MOD 65-73	11,586,059		11,586,059		
0100052.	58 CSO 3.5% NLP 42,46,48,50-88,91,94	18,945,119		18,786,278		158,840
0100053.	58 CSO 3.5% NLP ALB 66-88,92-95	1,041,546		1,041,546		
0100054.	58 CSO 3.5% CRVM 62-04	104,747,580		104,139,327		608,253
0100055.	58 CSO 3.5% CRVM ALB 63,65-87	1,211,171		1,211,171		
0100056.	58 CSO 3.5%/10/2% NLP GC 61-73,79-81	439,266		439,266		
0100057.	58 CSO 3.5%/10/2% CRVM MOD 79-81	678,660		678,660		
0100058.	58 CSO 3.5%/10/2% CRVM GC 61-73	1,280,361		1,280,361		
0100059.	58 CSO 3.5%/10/2% CAN MOD GC 65-68,70-73	639,840		639,840		
0100060.	58 CSO 4% NLP 56-57,75-88	1,786,759		956,598		830,161
0100061.	58 CSO 4% NLP ALB 75-86,92	1,589,380		1,589,380		
0100062.	58 CSO 4% CRVM 75,77-88,93,95	2,678,802		2,678,802		
0100063.	58 CSO 4% CRVM ALB 55,61,63-64,76-89,93-94	1,211,467		1,211,467		
0100064.	58 CSO 4%/20/2% NLP 79-81	393,852		393,852		
0100065.	58 CSO 4%/20/2% CRVM MOD 79-81	28,551,597		28,551,597		
0100066.	58 CSO 4.5% NLP 80-88,90-91,97,99-01,03	3,172,090		1,766,230		1,405,860
0100067.	58 CSO 4.5% NLP ALB 80-82,84-88	154,181		154,181		
0100068.	58 CSO 4.5% NLP GC 84-89	437,081		437,081		
0100069.	58 CSO 4.5% CRVM 72,80-06,09	47,871,653		46,086,197		1,785,457
0100070.	58 CSO 4.5% CRVM ANB 83-84	29,967,714		29,967,714		
0100071.	58 CSO 4.5% CRVM ALB 80-88	27,585,410		27,585,410		
0100072.	58 CSO 4.5% CRVM MOD GC 84-92	4,392,258		4,392,258		
0100073.	58 CSO 4.5%/20/2% NLP 71-78,80-83	6,767,405		6,767,405		
0100074.	58 CSO 4.5%/20/2% CRVM MOD 73,80-83	62,423,644		62,423,644		
0100075.	58 CSO 4.5%/20/2% CRVM MOD GC 84,86-88	245,982		245,982		
0100076.	58 CSO 4.5%/20/2% MOD 81-83	225,860		225,860		
0100077.	58 CSO 4.5%/20/3.5% CRVM 84,87	415,555		415,555		
0100078.	58 CSO 5% NLP 89,92,94	15,730		15,730		
0100079.	58 CSO 5.5% NLP 81-82	52,528		52,528		
0100080.	58 CSO 5.5% NLP ALB 87-88,93	1,340		1,340		
0100081.	58 CSO 5.5% CRVM ALB 87	30,302		30,302		
0100082.	58 CSO 6% NLP 84-85	12,949		12,949		
0100083.	58 CSO 6% NLP ALB 83-86	10,051		10,051		
0100084.	58 CSO 6% CRVM ALB 83-86	719,399		719,399		
0100085.	58 CET 2% NLP GC 72-76,78-83	113,146		113,146		
0100086.	58 CET 2.5% NLP 59-60,62,65,67-70,72-77,79-80,82,84	14,460		14,460		
0100087.	58 CET 2.5% NLP ALB 73,75,79,85-86	3,595		3,595		
0100088.	58 CET 2.5% CRVM 70,74,78	4,880		4,880		
0100089.	58 CET 2.5% CRVM ALB 69-70,73-74,77	3,981		3,981		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100090.	58 CET 2.75% NLP 71	53		53		
0100091.	58 CET 3% NLP 60-83	6,244,298		6,244,298		
0100092.	58 CET 3% NLP ALB 64-65,74-78,80,82,84-85,91	19,086		19,086		
0100093.	58 CET 3% CRVM 62-63,65-66,68-85,88-89	59,316		58,099		1,217
0100094.	58 CET 3% CRVM ALB 65-68,71-72,74-78,82	28,347		28,347		
0100095.	58 CET 3.5% NLP 62,66,70-82	5,696,573		5,694,767		1,806
0100096.	58 CET 3.5% NLP ALB 64,67-70,74-77,80,83-86	49,501		49,501		
0100097.	58 CET 3.5% CRVM 62,64,66,68,71,75-78	30,635		30,257		378
0100098.	58 CET 3.5% CRVM ALB 67,72-74,77-78,81	10,112		10,112		
0100099.	58 CET 3.5%/10/2% NLP GC 64-73,79-81	100,219		100,219		
0100100.	58 CET 4% NLP 77,82-86	6,974		6,974		
0100101.	58 CET 4% NLP ALB 61,63,65-66,81	1,787		1,787		
0100102.	58 CET 4% CRVM ALB 77,79,81-82,87	2,418		2,418		
0100103.	58 CET 4%/20/2% NLP 79-81,84,86	1,318,264		1,318,264		
0100104.	58 CET 4.5% NLP 82-88,95-97,99-02	2,125,189		2,125,189		
0100105.	58 CET 4.5% NLP GC 84-88	89,796		89,796		
0100106.	58 CET 4.5% CRVM 81	130		130		
0100107.	58 CET 4.5% CRVM ALB 84	7,852		7,852		
0100108.	58 CET 4.5%/20/2% NLP 80-83	2,396,886		2,396,886		
0100109.	58 CET 4.5%/20/3.5% NLP 84-85	28,089		28,089		
0100110.	58 CET 5% NLP 87,90-91,93	3,999		3,999		
0100111.	58 CET 6% NLP 85	3,388		3,388		
0100112.	60 CSG 4.5% CRVM 93-03	65,274,053				65,274,053
0100113.	60 CSG 5% CRVM 93-94	12,297,515				12,297,515
0100114.	80 CSO 4% CRVM ANB 06-09	237,133,576		235,564,897		1,568,679
0100115.	80 CSO 4% CRVM ALB 86-92,94-NB	959,685,091		919,000,061		40,685,030
0100116.	80 CSO 4% CRVM ALB S & U 00-04,06-08	133,737,150		133,712,167		24,983
0100117.	80 CSO 4% CRVM MOD 85	199,758,891		199,758,891		
0100118.	80 CSO 4.5% NLP 89-97	73,314		73,314		
0100119.	80 CSO 4.5% NLP ANB 89-97,01	76,226		76,226		
0100120.	80 CSO 4.5% NLP ALB 69,92-97	769,880		769,880		
0100121.	80 CSO 4.5% NLP GC 89	3,092		3,092		
0100122.	80 CSO 4.5% CRVM 82-05,07	85,271,889		81,471,494		3,800,395
0100123.	80 CSO 4.5% CRVM ANB 86-05	976,532,910		783,919,084		192,613,826
0100124.	80 CSO 4.5% CRVM ALB 86,90-NB	3,036,262,419		2,943,129,159		93,133,260
0100125.	80 CSO 4.5% CRVM ALB S & U 89-05	416,150,603		415,078,256		1,072,347
0100126.	80 CSO 4.5% CRVM MOD GC 89-04	6,412,456		6,412,456		
0100127.	80 CSO 4.5% CRVM GC 89-00	4,040		4,040		
0100128.	80 CSO 4.5%-5% CRVM	9,306,838		9,306,838		
0100129.	80 CSO 4.75% CRVM ALB S & U 99-03	152,108		152,108		
0100130.	80 CSO 5% NLP 86-90	130,464		130,464		
0100131.	80 CSO 5% NLP ALB 93-94	502,703		502,703		
0100132.	80 CSO 5% CRVM 88-89,92-94	3,142,730		2,993,854		148,876
0100133.	80 CSO 5% CRVM ANB 93-94	167,549,303		167,549,303		
0100134.	80 CSO 5% CRVM ALB 88-94	408,039,168		405,895,834		2,143,334
0100135.	80 CSO 5% CRVM ALB S & U 93-94	10,439,984		10,439,984		
0100136.	80 CSO 5.25% CRVM ALB 93-02,08,11	911,058		911,058		
0100137.	80 CSO 5.25% CRVM ALB S & U 96-98	26,809		26,809		
0100138.	80 CSO 5.5% NLP 82-89	176,193		176,193		
0100139.	80 CSO 5.5% NLP ALB 87-92	128,726		128,726		
0100140.	80 CSO 5.5% CRVM 84-NB	44,963,423		44,943,940		19,483
0100141.	80 CSO 5.5% CRVM ANB 87-92	1,055,922,511		1,055,922,511		
0100142.	80 CSO 5.5% CRVM ALB 85-98	710,883,280		708,265,392		2,617,888
0100143.	80 CSO 5.5% CRVM ALB S & U 87-92	877,713		877,713		
0100144.	80 CSO 5.5% CRVM CRF 86-88	1,358,349		1,358,349		
0100145.	80 CSO 6% NLP 84-89	4,701		150		4,551
0100146.	80 CSO 6% NLP ALB 83,85-86	50,899		50,899		
0100147.	80 CSO 6% CRVM 83-92	11,358,485		8,575,731		2,782,754
0100148.	80 CSO 6% CRVM ANB 83-86	241,340,043		241,340,043		
0100149.	80 CSO 6% CRVM ALB 84-87,93	51,947,650		51,947,650		
0100150.	80 CSO 6% CRVM ALB S & U 85-86	9,716		9,716		
0100151.	80 CSO 7% NLP 87-92	92,530		92,530		
0100152.	80 CSO (135%) VARIOUS CRVM 91-98	29,456,325		29,456,325		
0100153.	BLENDED 80 CSO 4.5% NLP ALB 98-01	2,807,952		2,807,952		
0100154.	BLENDED 80 CSO 4.5% CRVM ALB 99-00	290,312		290,312		
0100155.	80 CET 4% CRVM 06-08	55,320		55,320		
0100156.	80 CET 4.5% NLP 89-04	602,249		602,249		
0100157.	80 CET 4.5% NLP GC 89-92,97,00	150,841		150,841		
0100158.	80 CET 4.5% CRVM 89-05	3,069,700		3,069,700		
0100159.	80 CET 4.5% CRVM ALB 95-NB	4,105		4,105		
0100160.	80 CET 5% NLP ALB 93-94	155,374		155,374		
0100161.	80 CET 5.5% NLP 87-91,95	6,883		6,883		
0100162.	80 CET 5.5% NLP ALB 91-92	145,728		145,728		
0100163.	01 CSO 4% CRVM 02-05	6,114,354		6,114,354		
0100164.	01 CSO 4% CRVM ALB 86-87,89-98,01-NB	2,251,412,425		2,251,412,425		
0100165.	01 CSO 4.25% CRVM ALB 11-NB	1,273,129		1,273,129		
0100166.	GIO NLP 85-02	126,964		126,964		
0100167.	GIO 4% CRVM 93-99,07-NB	66,831		66,831		
0100168.	GIO 4.5% CRVM 93-99	68,352		68,352		
0100169.	SUBSTANDARD NLP 42,54,59,61-65,67,69,73,76-80,82-99,02,04	46,201		42,829		3,372
0100170.	UNEARNED PREMIUM	13,382		13,382		
0199997.	Totals (Gross)	11,666,918,627		11,243,654,644		423,263,983
0199998.	Reinsurance ceded	809,350,041		722,634,069		86,715,973
0199999.	Life Insurance: Totals (Net)	10,857,568,585		10,521,020,575		336,548,010
0200001.	58 CSO 3% IMM 61-72	566	XXX	566	XXX	
0200002.	58 CSO ALB 9.32% IMM 83	11,197	XXX	11,197	XXX	
0200003.	McClintok's 2.5% DEF CARVM 87-88,90-91	78,857	XXX	78,857	XXX	
0200004.	McClintok's 3.5% DEF CARVM 68-74,77-79,81-82,87	80,907	XXX	80,907	XXX	
0200005.	McClintok's 4% DEF CARVM 87	60,017	XXX	60,017	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200006. 37 SA 2.5% IMM 62,70,72-73,75-78	290,765	XXX	290,765	XXX	
0200007. 37 SA 2.5% DEF NLP 72-80	402,579	XXX	402,579	XXX	
0200008. 37 SA 2.5% DEF CARVM 66-82	1,726,058	XXX	1,726,058	XXX	
0200009. 37 SA 3% DEF CARVM 75,79,84	3,515	XXX	3,515	XXX	
0200010. 37 SA 3.5% DEF CARVM 69-70,73,75-82,90-92	554,247	XXX	554,247	XXX	
0200011. 37 SA 4% DEF CARVM 76-85	127,487	XXX	127,487	XXX	
0200012. 37 SA 4.5% DEF CARVM 78-81,86-87	45,879	XXX	45,879	XXX	
0200013. 37 SA 4.77% IMM 93	625	XXX	625	XXX	
0200014. 37 SA 5% DEF CARVM 74	14,750	XXX	14,750	XXX	
0200015. 37 SA 5.5% DEF CARVM 75,77-79	86,786	XXX	86,786	XXX	
0200016. American Annuity 3.5% DEF CARVM 70,80,82,84,86,89-90,92	220,386	XXX	220,386	XXX	
0200017. 71 IAM 3% DEF CARVM 76-81,83-84,86	184,789	XXX	184,789	XXX	
0200018. 71 IAM 3.5% IMM 80-83	4,508,833	XXX	4,508,833	XXX	
0200019. 71 IAM 3.5% DEF CARVM 69,73-76,78-81	295,646	XXX	295,646	XXX	
0200020. 71 IAM 4% DEF 79	3,670,045	XXX	3,670,045	XXX	
0200021. 71 IAM 4% DEF CARVM 68-70,73-88,90-91	5,259,236	XXX	5,259,236	XXX	
0200022. 71 IAM 4.5% DEF 79-92	18,655,412	XXX	18,655,412	XXX	
0200023. 71 IAM 4.5% DEF CARVM 80-89	84,107,118	XXX	84,107,118	XXX	
0200024. 71 IAM 5% DEF CARVM 73-75,78-83,86-89	1,434,866	XXX	1,434,866	XXX	
0200025. 71 IAM 5.5% DEF 80-86	7,387,808	XXX	7,387,808	XXX	
0200026. 71 IAM 5.5% DEF CARVM 77-80,94,96-97	36,653,920	XXX	36,653,920	XXX	
0200027. 71 IAM 5.75% IMM 80	18,704	XXX	18,704	XXX	
0200028. 71 IAM 5.75% DEF 83-85	1,002,310	XXX	1,002,310	XXX	
0200029. 71 IAM 5.75% DEF CARVM 93	230,423,265	XXX	230,423,265	XXX	
0200030. 71 IAM 6% DEF CARVM 75-88,95	1,066,876	XXX	1,066,876	XXX	
0200031. 71 IAM 6.25% DEF CARVM 92	67,526,205	XXX	67,526,205	XXX	
0200032. 71 IAM 6.5% IMM 86	25,544	XXX	25,544	XXX	
0200033. 71 IAM 6.5% DEF CARVM 87,90	190,590,202	XXX	190,590,202	XXX	
0200034. 71 IAM 6.7% IMM 90	6,493	XXX	6,493	XXX	
0200035. 71 IAM 6.75% IMM 77,92	1,575	XXX	1,575	XXX	
0200036. 71 IAM 6.75% DEF CARVM 91	185,159,944	XXX	185,159,944	XXX	
0200037. 71 IAM 7% DEF CARVM 86-89	219,901,518	XXX	219,901,518	XXX	
0200038. 71 IAM 7.15% IMM 91	12,935	XXX	12,935	XXX	
0200039. 71 IAM 7.25% DEF CARVM 86	90,738,161	XXX	90,738,161	XXX	
0200040. 71 IAM 7.5% IMM 84,87	278,786	XXX	278,786	XXX	
0200041. 71 IAM 7.75% IMM 84-86	9,035	XXX	9,035	XXX	
0200042. 71 IAM 8% DEF CARVM 84-85	49,286,679	XXX	49,286,679	XXX	
0200043. 71 IAM 8.5% DEF CARVM 85	15,655,856	XXX	15,655,856	XXX	
0200044. 71 IAM 9.32% IMM 83	1,953,990	XXX	1,953,990	XXX	
0200045. 71 IAM 9.5% IMM 85	27,409	XXX	27,409	XXX	
0200046. 71 IAM 10.75% IMM 82	1,820,840	XXX	1,820,840	XXX	
0200047. 71 IAM 11.25% IMM 84	10,363,766	XXX	10,363,766	XXX	
0200048. 51 GAM 3.5% DEF CARVM 84	28,063	XXX	28,063	XXX	
0200049. 71 GAM 5.75% DEF CARVM 93	351,833	XXX		XXX	351,833
0200050. 71 GAM 6.25% DEF CARVM 92	2,237,852	XXX		XXX	2,237,852
0200051. 71 GAM 6.5% DEF CARVM 87,90	3,665,648	XXX		XXX	3,665,648
0200052. 71 GAM 6.75% DEF CARVM 91	1,452,795	XXX		XXX	1,452,795
0200053. 71 GAM 7% DEF CARVM 88-89	2,639,120	XXX		XXX	2,639,120
0200054. 83a 3.5% IMM 83	1,882,496	XXX	1,882,496	XXX	
0200055. 83a 3.75% DEF CARVM NB	60	XXX	60	XXX	
0200056. 83a 4.25% IMM NB	9,918,756	XXX	9,918,756	XXX	
0200057. 83a 4.5% DEF CARVM 96,07-08	20,166,195	XXX	4,466,700	XXX	15,699,496
0200058. 83a 4.65% IMM 98	16,728	XXX	16,728	XXX	
0200059. 83a 4.75% DEF 99	94,316	XXX	94,316	XXX	
0200060. 83a 4.75% DEF CARVM 95	11,850,707	XXX	11,850,707	XXX	
0200061. 83a 4.77% IMM 93	7,607	XXX	7,607	XXX	
0200062. 83a 4.8% IMM 97	33,220	XXX	33,220	XXX	
0200063. 83a 5% IMM 11	67,337,062	XXX	67,337,062	XXX	
0200064. 83a 5% DEF CARVM 98,09	11,339,199	XXX	11,276,923	XXX	62,276
0200065. 83a 5.2% IMM 96	24,373	XXX	24,373	XXX	
0200066. 83a 5.25% IMM 05-06,10	387,409,642	XXX	387,409,642	XXX	
0200067. 83a 5.25% DEF 98	179,140	XXX	179,140	XXX	
0200068. 83a 5.25% DEF CARVM 97-99	91,118,823	XXX	91,118,823	XXX	
0200069. 83a 5.5% IMM 04,07-08	413,402,797	XXX	413,402,797	XXX	
0200070. 83a 5.5% DEF 94,96-97	2,013,549	XXX	2,013,549	XXX	
0200071. 83a 5.5% DEF CARVM 94,96-98	244,858,909	XXX	244,858,909	XXX	
0200072. 83a 5.55% IMM 95	28,924	XXX	28,924	XXX	
0200073. 83a 5.75% DEF 93,99	1,011,544	XXX	1,011,544	XXX	
0200074. 83a 5.75% DEF CARVM 93-94,96-97,99-00	37,719,385	XXX	37,719,385	XXX	
0200075. 83a 6% IMM 94,03,09	191,521,977	XXX	191,521,977	XXX	
0200076. 83a 6% DEF 95	393,888	XXX	393,888	XXX	
0200077. 83a 6% DEF CARVM 95	95,862,372	XXX	95,862,372	XXX	
0200078. 83a 6.25% IMM 98-99	426,125,061	XXX	426,048,546	XXX	76,515
0200079. 83a 6.25% DEF 87,92	2,388,554	XXX	2,388,554	XXX	
0200080. 83a 6.25% DEF CARVM 87,92,95	66,388,520	XXX	66,388,520	XXX	
0200081. 83a 6.5% IMM 94,02	323,956,351	XXX	323,927,904	XXX	28,447
0200082. 83a 6.5% DEF 87,90	1,817,183	XXX	1,817,183	XXX	
0200083. 83a 6.5% DEF CARVM 87,90-91	37,972,387	XXX	37,972,387	XXX	
0200084. 83a 6.7% IMM 90	115,819	XXX	115,819	XXX	
0200085. 83a 6.75% IMM 92,96-97,01	770,036,112	XXX	769,909,287	XXX	126,825
0200086. 83a 6.75% DEF 91	1,868,164	XXX	1,868,164	XXX	
0200087. 83a 6.75% DEF CARVM 86,91-92	71,078,588	XXX	71,078,588	XXX	
0200088. 83a 7% IMM 93,00	537,503,322	XXX	537,503,322	XXX	
0200089. 83a 7% DEF 88-89	2,572,194	XXX	2,572,194	XXX	
0200090. 83a 7% DEF CARVM 88-89	35,294,530	XXX	35,294,530	XXX	
0200091. 83a 7.15% IMM 91	20,828	XXX	20,828	XXX	
0200092. 83a 7.25% IMM 95	344,770,832	XXX	344,762,778	XXX	8,054
0200093. 83a 7.25% DEF CARVM 86	69,577	XXX	69,577	XXX	
0200094. 83a 7.75% IMM 85,92	265,794,272	XXX	265,794,272	XXX	
0200095. 83a 8% IMM 87	240,127,802	XXX	240,127,802	XXX	
0200096. 83a 8.25% IMM 90-91	723,915,172	XXX	723,915,172	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200097. 83a 8.5% DEF CARVM 85	93,376	XXX	93,376	XXX	
0200098. 83a 8.75% IMM 88-89	575,609,078	XXX	575,609,078	XXX	
0200099. 83a 9.25% IMM 86	67,623,155	XXX	67,623,155	XXX	
0200100. 83a 9.5% IMM 85	13,811	XXX	13,811	XXX	
0200101. 83a CIF DEF CARVM 88-98	202,892,140	XXX	202,892,140	XXX	
0200102. 83a 11% IMM 85	13,458,015	XXX	13,458,015	XXX	
0200103. 83a 11.25% IMM 84	539,632	XXX	539,632	XXX	
0200104. 83 GAM 5.25% DEF CARVM 98-99	5,208,143	XXX		XXX	5,208,143
0200105. 83 GAM 5.5% DEF CARVM 94,96-98	3,246,439	XXX		XXX	3,246,439
0200106. 83 GAM 5.5% IMM & DEF 85-98	962,212,268	XXX		XXX	962,212,268
0200107. 83 GAM 5.75% DEF CARVM 94,96-97,00	6,220,375	XXX		XXX	6,220,375
0200108. 83 GAM 6% DEF CARVM 95,00	1,299,308	XXX		XXX	1,299,308
0200109. 83 GAM 6.25% IMM 98	1,522,183	XXX		XXX	1,522,183
0200110. 83 GAM 6.25% DEF CARVM 95	6,595,244	XXX		XXX	6,595,244
0200111. 83 GAM 6.5% IMM 94	671,537	XXX		XXX	671,537
0200112. 83 GAM 6.5% DEF CARVM 87,90	19,441,623	XXX		XXX	19,441,623
0200113. 83 GAM 6.75% IMM 96-97	2,106,697	XXX		XXX	2,106,697
0200114. 83 GAM 7% IMM 93	573,182	XXX		XXX	573,182
0200115. 83 GAM 7% DEF CARVM 88-89	21,513,989	XXX		XXX	21,513,989
0200116. 83 GAM 7.25% IMM 95	872,989	XXX		XXX	872,989
0200117. 83 GAM 7.25% DEF CARVM 86	5,865,862	XXX		XXX	5,865,862
0200118. 83 GAM 7.75% IMM 92	660,157	XXX		XXX	660,157
0200119. 83 GAM 8.25% IMM 90-91	2,185,381	XXX		XXX	2,185,381
0200120. 83 GAM 8.5% DEF CARVM 85	5,039,126	XXX		XXX	5,039,126
0200121. 83 GAM 8.75% IMM 88-89	533,457	XXX		XXX	533,457
0200122. 83 GAM CIF DEF CARVM 88-00	205,554,117	XXX		XXX	205,554,117
0200123. 1994 GAR 3.75% DEF CARVM NB	392,060	XXX		XXX	392,060
0200124. 1994 GAR 4.25% IMM NB	46,098,293	XXX		XXX	46,098,293
0200125. 1994 GAR 4.25% DEF CARVM 11	1,285,816	XXX		XXX	1,285,816
0200126. 1994 GAR 4.5% DEF CARVM 05-06,10	32,806,986	XXX		XXX	32,806,986
0200127. 1994 GAR 4.75% DEF CARVM 04,07	58,283,431	XXX		XXX	58,283,431
0200128. 1994 GAR 5% IMM 11	39,572,286	XXX		XXX	39,572,286
0200129. 1994 GAR 5% DEF CARVM 03,09	30,640,198	XXX		XXX	30,640,198
0200130. 1994 GAR 5.25% IMM 05-06,10	44,399,745	XXX		XXX	44,399,745
0200131. 1994 GAR 5.25% DEF CARVM 02	3,463,331	XXX		XXX	3,463,331
0200132. 1994 GAR 5.5% IMM 04,07-08	21,774,273	XXX		XXX	21,774,273
0200133. 1994 GAR 5.5% DEF CARVM 01-02,08	11,579,404	XXX		XXX	11,579,404
0200134. 1994 GAR 6% IMM 03,09	16,789,059	XXX		XXX	16,789,059
0200135. 1994 GAR 6.25% IMM 99	629,334	XXX		XXX	629,334
0200136. 1994 GAR 6.5% IMM 02	2,075,189	XXX		XXX	2,075,189
0200137. 1994 GAR 6.75% IMM 01	1,002,097	XXX		XXX	1,002,097
0200138. 1994 GAR 7% IMM 00	779,813	XXX		XXX	779,813
0200139. 1994 GAR CIF DEF CARVM 00-10	1,523,099,918	XXX		XXX	1,523,099,918
0200140. 1994 GAR CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410 91-NB	3,513,029,045	XXX	1,907,778,912	XXX	1,605,250,132
0200141. a-2000 3.75% DEF CARVM NB	62,803,897	XXX	62,803,897	XXX	
0200142. a-2000 4.25% IMM NB	173,315,460	XXX	133,278,235	XXX	40,037,225
0200143. a-2000 4.25% DEF CARVM 11	33,016,172	XXX	33,016,172	XXX	
0200144. a-2000 4.5% DEF CARVM 05-07,10	574,587,810	XXX	553,927,096	XXX	20,660,715
0200145. a-2000 4.75% DEF CARVM 03-04,07-08	474,556,369	XXX	455,068,355	XXX	19,488,014
0200146. a-2000 4.94% IMM 02	145,197	XXX	145,197	XXX	
0200147. a-2000 5% IMM 11	168,237,576	XXX	114,856,690	XXX	53,380,886
0200148. a-2000 5% DEF CARVM 98-99,03,09	707,701,538	XXX	651,511,190	XXX	56,190,348
0200149. a-2000 5.15% IMM 99	22,244	XXX	22,244	XXX	
0200150. a-2000 5.25% IMM 01,05-06,10	340,364,834	XXX	234,697,470	XXX	105,667,364
0200151. a-2000 5.25% DEF CARVM 98-99,02	335,356,010	XXX	298,369,322	XXX	36,986,688
0200152. a-2000 5.5% IMM 04,07-08	156,845,753	XXX	149,078,697	XXX	7,767,055
0200153. a-2000 5.5% DEF CARVM 94,96-97,99-02,08	410,494,760	XXX	311,760,649	XXX	98,734,110
0200154. a-2000 5.75% IMM 03	756	XXX	756	XXX	
0200155. a-2000 5.75% DEF CARVM 93,00-01	184,465,721	XXX	141,839,231	XXX	42,626,490
0200156. a-2000 5.77% IMM 00	37,723	XXX	37,723	XXX	
0200157. a-2000 6% IMM 03,09	239,587,196	XXX	195,792,342	XXX	43,794,854
0200158. a-2000 6% DEF CARVM 95,00	5,452,067	XXX	3,227,878	XXX	2,224,188
0200159. a-2000 6.25% IMM 99	15,464,324	XXX	15,399,715	XXX	64,609
0200160. a-2000 6.25% DEF CARVM 92	3,744,689	XXX	449,429	XXX	3,295,260
0200161. a-2000 6.5% IMM 02	138,200,548	XXX	137,168,638	XXX	1,031,910
0200162. a-2000 6.5% DEF CARVM 87,90	2,297,496	XXX	2,158,889	XXX	138,607
0200163. a-2000 6.75% IMM 01	58,984,163	XXX	57,213,547	XXX	1,770,616
0200164. a-2000 6.75% DEF CARVM 91	2,319,015	XXX	325,778	XXX	1,993,238
0200165. a-2000 7% IMM 00	26,659,760	XXX	25,449,860	XXX	1,209,900
0200166. a-2000 7% DEF CARVM 88-89	632,669	XXX	632,669	XXX	
0200167. a-2000 7.25% DEF CARVM 86	932,797	XXX	932,797	XXX	
0200168. a-2000 8.5% DEF CARVM 84-85	1,234,203	XXX	1,234,203	XXX	
0200169. a-2000 CIF DEF CARVM 99-NB	7,148,324,641	XXX	7,148,324,641	XXX	
0200170. a-2000 CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410	1,640,945,711	XXX	927,300,132	XXX	713,645,578
0200171. DEPOSIT ADMIN FUNDS AT VARIOUS RATES	71,247	XXX	71,247	XXX	
0200172. Actuarial Guideline 43 Additional Reserve 93-95,97-98,10-NB	582,843,263	XXX	264,185,462	XXX	318,657,801
0200173. 4.25% IMM NB	439,930	XXX	439,930	XXX	
0200174. 5% IMM 11	578,765	XXX	578,765	XXX	
0200175. 5.25% IMM 06	37,528	XXX	37,528	XXX	
0200176. 6.5% IMM 94	10,056	XXX	10,056	XXX	
0200177. 6.75% IMM 96	12,630	XXX	12,630	XXX	
0299997. Totals (Gross)	27,632,090,708	XXX	21,345,132,950	XXX	6,286,957,759
0299998. Reinsurance ceded	1,551,675,302	XXX	690,028,392	XXX	861,646,910
0299999. Annuities: Totals (Net)	26,080,415,406	XXX	20,655,104,558	XXX	5,425,310,849
0300001. 71 IAM 9.32% IMM 83	390,933		390,933		
0300002. 83a 6.25% IMM 98	35,424		35,424		
0300003. 83a 6.5% IMM 94	22,010		22,010		
0300004. 83a 6.75% IMM 96	37,125		37,125		
0300005. 83a 7.25% IMM 95	10,067		10,067		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300006. a-2000 5% IMM 11	26,490		26,490		
0300007. a-2000 5.25% IMM 05	18,764		18,764		
0300008. a-2000 5.5% IMM 04	204,465		204,465		
0300009. a-2000 6.25% IMM 99	29,603		29,603		
0300010. a-2000 6.75% IMM 01	90,038		90,038		
0300011. a-2000 7% IMM 00	142,136		142,136		
0399997. Totals (Gross)	1,007,056		1,007,056		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	1,007,056		1,007,056		
0400001. 51 ADB W/ 58 CSO 3% ANN CRF 60-84	1,626		1,576		50
0400002. 51 ADB W/ 58 CSO 3% ANN CRF ALB 67-68,73-74,76,78,80,82-84,86,95-96,98-01	1,196		1,194		2
0400003. 59 ADB W/ 58 CSO 2.5% ANN CRF 60-02,04,06	512,153		510,482		1,672
0400004. 59 ADB W/ 58 CSO 3% ANN CRF 63-73,75,83-10,NB	194,489		194,090		399
0400005. 59 ADB W/ 58 CSO 3.5% MO CRF 71-81,88	155,194		155,194		
0400006. 59 ADB W/ 58 CSO 4.5% ANN CRF 72-73,81-90,92-93,95-96	129,640		129,640		
0400007. 59 ADB W/ 01 CSO 4% ANN CRF ALB 10-NB	4,431		4,431		
0400008. 59 ADB W/ 80 CSO 3% ANN CRF 58-62	75		75		
0400009. 59 ADB W/ 80 CSO 4% ANN CRF ALB S & U 06-NB	1,405		1,405		
0400010. 59 ADB W/ 80 CSO 4.5% ANN CRF 87,89-05	22,251		22,251		
0400011. 59 ADB W/ 80 CSO 4.5% ANN CRF ALB 94-05	35,228		35,228		
0400012. 59 ADB W/ 80 CSO 4.5% ANN CRF ALB S & U 89-05	109,032		109,032		
0400013. 59 ADB W/ 80 CSO 4.75% ANN CRF ALB S & U 99-02	173		173		
0400014. 59 ADB W/ 80 CSO 5% ANN CRF 84-01	70,155		70,155		
0400015. 59 ADB W/ 80 CSO 5% ANN CRF ALB 93-94	12,486		12,486		
0400016. 59 ADB W/ 80 CSO 5% ANN CRF ALB S & U 93-94	13,357		13,357		
0400017. 59 ADB W/ 80 CSO 5.25% ANN CRF ALB 93-94	507		507		
0400018. 59 ADB W/ 80 CSO 5.25% ANN CRF ALB S & U 96-98	178		178		
0400019. 59 ADB W/ 80 CSO 5.5% ANN CRF 87-01,03,08-09,NB	66,571		66,571		
0400020. 59 ADB W/ 80 CSO 5.5% ANN CRF ALB 93	2,708		2,708		
0400021. 59 ADB W/ 80 CSO 5.5% ANN CRF ALB S & U 87-88,91	74		74		
0400022. 59 ADB W/ 80 CSO 6% ANN CRF 83-86,88	16,436		16,436		
0400023. 59 ADB W/ 80 CSO 6% ANN CRF ALB S & U 85-86	45		45		
0400024. 59 ADB W/ 01 CSO 4% ANN CRF ALB S & U 09-NB	31,959		31,959		
0499997. Totals (Gross)	1,381,370		1,379,248		2,123
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	1,381,370		1,379,248		2,123
0500001. 01 CSO 4% CRVM ALB 10-NB	64,190		64,190		
0500002. 52 INTERCO DISA W/ 58 CSO 3% ANN CRF 49-51,59,61,64,67-82,84-92	3,377		3,377		
0500003. 52 INTERCO DISA W/ 58 CSO 3% ANN CRF ALB S & U 71-73,75-78,80-83,88	106		106		
0500004. 52 INTERCO DISA W/ 58 CSO 3.5% ANN CRF 83-88	75		75		
0500005. 52 INTERCO DISA W/ 58 CSO 5% ANN CRF 84-01	1,947		1,947		
0500006. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	1,565,217		1,565,217		
0500007. 52 INTERCO DISA, PER 2, W/ 58 CSO 3% ANN CRF 84-11	84,005		79,673		4,332
0500008. 52 INTERCO DISA W/ 80 CSO 5% ANN CRF 89-01	2,476		2,476		
0500009. 52 INTERCO DISA W/ 80 CSO 5% ANN CRF ALB S & U 94	254		254		
0500010. 52 INTERCO DISA W/ 80 CSO 5.5% ANN CRF ALB S & U 87-92	13,872		13,872		
0500011. 52 INTERCO DISA W/ 80 CSO 6% ANN CRF ALB S & U 85-86	1,852		1,852		
0500012. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3% ANN CRF 66,68-73	20,486		20,486		
0500013. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.5% MO CRF 72-81	169,381		169,381		
0500014. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% ANN CRF 64,66-67,69-04,06,10	1,937,640		1,893,705		43,935
0500015. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.5% ANN CRF 81-90,92-01,03,09	295,432		295,432		
0500016. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4% ANN CRF ALB 95-NB	4,408		4,408		
0500017. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF 89-05	25,651		25,651		
0500018. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF ALB 95-NB	135,732		135,732		
0500019. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.75% ANN CRF ALB 99	34		34		
0500020. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF 93-94	787		787		
0500021. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF ALB 93-99	35,109		35,109		
0500022. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.25% ANN CRF ALB 93-98	5,226		5,226		
0500023. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF 87-99,01,04,06-07,09,N	154,775		154,775		
0500024. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF ALB 91-93	9,640		9,640		
0500025. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 6% ANN CRF 83-86,88	66,543		66,543		
0500026. 52 INTERCO DISA, PER 2, W/ 01 CSO 4% ANN CRF 11-NB	11,425		11,425		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500027. 52 INTERCO DISA W/ 01 CSO 4% ANN CRF ALB S & U 09-NB	276,127		276,127		
0500028. 26 Class (3) 150% W/ 41 CSO 3% MOD 59	3		3		
0500029. 85 CIDA W/ 80 CSO 4.5% ANN CRF 91-01,03	147,365		132,621		14,745
0599997. Totals (Gross)	5,033,134		4,970,122		63,012
0599998. Reinsurance ceded	232,802		232,802		
0599999. Disability-Active Lives: Totals (Net)	4,800,332		4,737,319		63,012
0600001. 26-33 INTERCO DISA W/ 41 CSO 3%	11,336		11,336		
0600002. 52 INTERCO DISA W/ 58 CSO 3% 83-01	89,135		89,135		
0600003. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	6,407,535		6,407,535		
0600004. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% 58-NB	3,889,836		3,889,687		150
0600005. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 3% 63-NB	24,648,664		24,648,664		
0600006. 70 INTERCO DISA 2%	158,170				158,170
0600007. 70 INTERCO DISA 3%	60,298				60,298
0600008. 70 INTERCO DISA 3.5%	2,590				2,590
0600009. 70 INTERCO DISA 4.5% 84-88	423,332				423,332
0600010. 26 Class (3) W/ 41 CSO 3% 58-62	9,640		9,640		
0699997. Totals (Gross)	35,700,536		35,055,996		644,540
0699998. Reinsurance ceded	1,075,068		493,566		581,502
0699999. Disability-Disabled Lives: Totals (Net)	34,625,468		34,562,430		63,038
0700001. Deficiency Reserve	75,828,066		75,513,113		314,953
0700002. Non-Deduction of Deferred Fractional Premium or Return of Premium	27,769,682		27,606,685		162,997
0700003. Cash Surrender Value in Excess of Reserve	8,325,239		8,325,239		
0700004. Guaranteed Minimum Death Benefit Reserve for VUL Policies	22,538,671		21,678,786		859,885
0799997. Totals (Gross)	134,461,659		133,123,823		1,337,836
0799998. Reinsurance ceded	39,104,464		39,103,174		1,290
0799999. Miscellaneous Reserves: Totals (Net)	95,357,195		94,020,649		1,336,546
9999999. Totals (Net) - Page 3, Line 1	37,075,155,413		31,311,831,836		5,763,323,577

EXHIBIT 5 - INTERROGATORIES

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

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

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

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

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

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

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 2,555,268,841
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 3,702,075,185
Attach statement of methods employed in their valuation.

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

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

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 1,863,259,596
9.2 State the amount of reserves established for this business: ..... $ 1,765,386,139
9.3 Identify where the reserves are reported in the blank:
Section 2 of Exhibit 5

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
	NONE		
9999999 - Total (Column 4, only)			

ALLSTATE LIFE INSURANCE COMPANY
Statement in Response to Interrogatory 3 of Exhibit 5
December 31, 2012

A. Determination Procedures

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

Life

In 2012, the Company did not introduce any new fixed life plans.

Fixed Annuities

In 2012, the Company did not introduce any new fixed annuity plans.

Equity Linked Annuities and Equity Indexed Annuities

In 2012 , the Company introduced the Protector Series Annuity. Both the IncomeProtector and GrowthProtector are limited flexible premium deferred annuities. GrowthProtector was designed for accumulation purposes. IncomeProtector was designed to provide deferred income through a Guaranteed Minimum Withdrawal Benefit. Non-guaranteed elements for both products include cap rates for the indexed account and interest rates for the fixed account. Both Caps and interest rates are subject to management discretion but may never be below the minimum cap and interest rates stated in the contract.

Variable Annuities

In 2012, the Company did not introduce any new variable annuity plans. During 2006, the Company reinsured its inforce variable annuity business as well as any newly issued variable annuity business.

Immediate Annuities

In 2012, the Company did not introduce any new immediate annuity plans.

Reinsurance Assumed

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

B. Interrogatories in Regard to Direct Business

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

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

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

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

   Yes. Credited interest rates were changed for certain universal life and annuity plans during 2012 as described below.

Life

Base credited rates offered on Universal Life (UL) plans varied over a range from 4.50% to 5.50%. The participation rate for equity indexed UL has been 60%, and cap rates have been 6.50 -10%. Base credited rates offered on Single Premium Life (SPL) have varied over a range from 1.00% to 4.00%.

Fixed Annuities

Base credited rates offered on new and renewing Flexible Premium Deferred Annuities (FPDA) and Single Premium Deferred Annuities (SPDA) have varied over a range from .20% to 5.00%. Base credited rates offered on new and renewing FPDA, and SPDA with Market Value Adjustment (MVA) have varied over a range of .10% to 3.00%. The participation rate for new and renewing Treasury Linked Annuities (T-Link) have ranges from 10%-100%.

Equity Linked Annuities

The participation rate for new and renewing equity linked annuities has been 100% and cap rates have varied over a range from .25% to 13.50%.

Equity Indexed Annuities

The participation rates for new and renewing equity indexed annuities (EIA) have ranged from 60% to 100% and cap rates have varied over a range from 2.00% to 4.00%.

Variable Annuities

Credited rates offered on new and renewing Variable Annuity (VA) fixed accounts have varied over a range from 1.00% to 3.00%.

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

   Default experience in most cases exceeds original pricing. This has been taken into account and negatively impacted crediting rates.

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

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

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

   Methods (a), (b), and (c) are used. Each product will employ only one of the methods.

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

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

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

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

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

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

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

   No.

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

   None.

C. Internal Actuarial Opinion

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

i) Paid, credited, charged or determined in 2012 and

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

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

Life:	Dean Way, FSA, MAAA Sr. Actuary & Director	Dean Way Signature	1-25-2013 Date
Deferred & Payout Annuities:	Matthew Lenaghan, FSA, MAAA Actuary	Matthew Lenaghan Signature	1-28-2013 Date

ALLSTATE LIFE INSURANCE COMPANY

12/31/12 Exhibit 5, Interrogatory 6.2

Method Employed in the Valuation of Substandard Annuities

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

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	9,725,441	3,216,864			4,145	6,401,029	3,751	98,164	1,488
2.	Additional contract reserves (a)	310,675,875	120,984,635			110,615	189,528,708	1,564		50,353
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	320,401,316	124,201,499			114,760	195,929,737	5,315	98,164	51,841
8.	Reinsurance ceded	75,647,467	71,187,158			24,585	4,285,719		98,164	51,841
9.	Totals (Net)	244,753,849	53,014,341			90,175	191,644,018	5,315		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	23,963,493	18,653,386	683,546		70,913	4,549,692	5,957		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	23,963,493	18,653,386	683,546		70,913	4,549,692	5,957		
15.	Reinsurance ceded	1,351,314	616,828	683,546		50,940				
16.	Totals (Net)	22,612,179	18,036,558			19,973	4,549,692	5,957		
17.	TOTAL (Net)	267,366,028	71,050,899			110,148	196,193,710	11,272		
18.	TABULAR FUND INTEREST	10,937,505	3,038,617			3,978	7,894,593	317		
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 6 – AGGREGATE RESERVES FOR A&H POLICIES

ALLSTATE LIFE INSURANCE COMPANY

VALUATION STANDARDS FOR ADDITIONAL CONTRACT RESERVES

December 31, 2012

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

2. Long Term Care (LTC) Direct Response
    a. Morbidity: Company Experience
    b. Mortality: 1983 GAM
    c. Interest: 4.5%
    d. Method: 2 Year FPT, Mid-terminal reserves

3. Long Term Care (LTC)
    e. Morbidity: Company Experience
    f. Mortality: 1983 GAM (issue years 1998-2004), 1994 GAM (issue years 2005-2008)
    g. Interest: 4.0% - 4.5%
    h. Method: 1 Year FPT, Mid-terminal reserves

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

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

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

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

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

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

ALLSTATE LIFE INSURANCE COMPANY
EXHIBIT 6 - Line 16
Additional Information For Certain Annual Statement Reserves
December 31, 2012

Exhibit 6 Column	Policy Coverage	Incurral Year	Mortality Table	Morbidity Table	Discounted At Interest?	Interest Rate	Annual Statement Reserve	Reserve** Without Discounting	Amount of Discount
2	Medical	2005	None	Company's	Yes	4.50%	65,597	66,375	778
		2006	None	Insured	Yes	4.00%	501,809	524,645	22,836
		2007	None	Data	Yes	4.00%	1,409,422	1,473,317	63,895
		2008	None		Yes	4.00%	2,040,397	2,158,038	117,641
		2009	None		Yes	4.00%	2,710,688	2,870,286	159,598
		2010	None		Yes	4.00%	4,590,970	4,896,482	305,512
		2011	None		Yes	4.00%	6,677,756	7,199,384	521,628
						Subtotal	$17,996,639	$19,188,527	$1,191,888
2	Disability Income	2011	None		Yes	4.00%	39,918	40,709	791
5	Disability Income	Various	None		Yes	4.00%	19,973	20,369	396
6	Disability Income	Various	None		Yes	4.00%	4,549,692	4,639,793	90,101
7	Disability Income	Various	None		Yes	4.00%	5,957	6,075	118
						Grand total	**$22,612,179**	**$23,895,473**	**$1,283,294**

** Computed as if interest rate is 0%

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	4,734,067,898		2,470,329,162	1,015,339		2,262,723,397
2. Deposits received during the year	153,886,779		78,303,998	40,974,027		34,608,755
3. Investment earnings credited to the account	210,311,823		137,925,987	46,245		72,339,591
4. Other net change in reserves						
5. Fees and other charges assessed	4,301,580		4,301,580			
6. Surrender charges						
7. Net surrender or withdrawal payments	464,112,819		251,726,928	20,030,684		192,355,207
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	4,629,852,102		2,430,530,639	22,004,927		2,177,316,536
10. Reinsurance balance at the beginning of the year	205,634,223		194,296,378	5,261,731	3,250,955	2,825,159
11. Net change in reinsurance assumed	18,634,382		(15,921,409)	35,328,433	(95,264)	(677,378)
12. Net change in reinsurance ceded	(96,396)					(96,396)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	224,365,001		178,374,968	40,590,164	3,155,692	2,244,177
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	4,854,217,103		2,608,905,607	62,595,091	3,155,692	2,179,560,714

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	1,505,265			1,075,488				429,777			
	1.2 Reinsurance assumed	282,982			206,393				76,589			
	1.3 Reinsurance ceded											
	1.4 Net	1,788,247			1,281,881				506,365			
2. In course of settlement:												
2.1 Resisted	2.11 Direct	50,000		50,000								
	2.12 Reinsurance assumed	4,951,614		4,951,614								
	2.13 Reinsurance ceded	2,050,000		2,050,000								
	2.14 Net	2,951,614		(b) 2,951,614	(b)		(b)	(b)				
2.2 Other	2.21 Direct	46,374,597		37,270,778	12,978			4,606,723	293,339	4,190,780		
	2.22 Reinsurance assumed	82,274,838		76,626,775	6,448			4,678,825	1	11,665		951,123
	2.23 Reinsurance ceded	17,794,333		10,600,709	19,426			2,690,078	293,339	4,190,780		
	2.24 Net	110,855,101		(b) 103,296,843	(b)		(b)	(b) 6,595,470		(b) 11,665	(b)	(b) 951,123
3. Incurred but unreported:												
	3.1 Direct	20,997,270		9,542,199			405,846	3,123,766		6,448,698	1,011,750	465,011
	3.2 Reinsurance assumed	29,301,860		17,839,218				7,500		469,626		10,985,516
	3.3 Reinsurance ceded	11,446,725		1,469,196			405,846	3,001,238		5,180,269	1,011,750	378,426
	3.4 Net	38,852,405		(b) 25,912,221	(b)		(b)	(b) 130,028		(b) 1,738,055	(b)	(b) 11,072,101
4. TOTALS	4.1 Direct	68,927,131		46,862,976	1,088,466		405,846	7,730,489	723,115	10,639,478	1,011,750	465,011
	4.2 Reinsurance assumed	116,811,293		99,417,607	212,841			4,686,325	76,590	481,291		11,936,639
	4.3 Reinsurance ceded	31,291,058		14,119,905	19,426		405,846	5,691,316	293,339	9,371,049	1,011,750	378,426
	4.4 Net	154,447,367	(a)	(a) 132,160,678	1,281,881			(a) 6,725,498	506,365	1,749,720		12,023,224

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 34,562,430
Individual Annuities $ 3,259,262 , Credit Life (Group and Individual) $ ..... , and Group Life $ 63,038 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 18,036,558
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 4,575,621 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,585,474,436		357,975,336	736,669,189	2,419		34,512,382	432,208,672	22,834,654		1,271,784
1.2 Reinsurance assumed	1,017,592,172		470,836,288	446,434,190	115,890		14,012,941	55,523,168	440,178		30,229,516
1.3 Reinsurance ceded	404,125,328		112,726,994	107,771,018			28,906,029	139,788,311	14,049,368		883,607
1.4 Net	(d) 2,198,941,280		716,084,630	1,075,332,361	118,309		19,619,293	347,943,529	9,225,463		30,617,694
2. Liability December 31, current year from Part 1:											
2.1 Direct	68,927,131		46,862,976	1,088,466		405,846	7,730,489	723,115	10,639,478	1,011,750	465,011
2.2 Reinsurance assumed	116,811,293		99,417,607	212,841			4,686,325	76,590	481,291		11,936,639
2.3 Reinsurance ceded	31,291,058		14,119,905	19,426		405,846	5,691,316	293,339	9,371,049	1,011,750	378,426
2.4 Net	154,447,367		132,160,678	1,281,881			6,725,498	506,365	1,749,720		12,023,224
3. Amounts recoverable from reinsurers December 31, current year	2,149,526		2,038,645	10,584			30,839	64,021			5,438
4. Liability December 31, prior year:											
4.1 Direct	71,090,363		50,528,663	1,048,670		405,846	5,938,561	287,532	11,136,959	1,011,750	732,382
4.2 Reinsurance assumed	104,204,793		88,777,055	66,135			1,816,810	10,589	26,426		13,507,779
4.3 Reinsurance ceded	39,692,698		21,864,309	2,482		405,846	6,022,129	(2,482)	9,683,790	1,011,750	704,874
4.4 Net	135,602,458		117,441,409	1,112,322			1,733,242	300,603	1,479,595		13,535,287
5. Amounts recoverable from reinsurers December 31, prior year	3,468,580		3,093,788	41,365				327,990			5,438
6. Incurred Benefits											
6.1 Direct	1,583,311,204		354,309,649	736,708,985	2,419		36,304,310	432,644,255	22,337,173		1,004,413
6.2 Reinsurance assumed	1,030,198,673		481,476,841	446,580,897	115,890		16,882,456	55,589,169	895,043		28,658,376
6.3 Reinsurance ceded	394,404,635		103,927,448	107,757,182			28,606,055	139,820,164	13,736,627		557,159
6.4 Net	2,219,105,242		731,859,041	1,075,532,700	118,309		24,580,711	348,413,260	9,495,588		29,105,631

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 2,529,204 in Line 1.1, $ 3,259,262 in Line 1.4.
$ 2,529,204 in Line 6.1, and $ 3,259,262 in Line 6.4.

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

(d) Includes $ 3,290,712 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	10,505,176	9,836,776	(668,399)
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	2,544,692	1,090,039	(1,454,653)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	4,155,591	2,194,645	(1,960,945)
9.	Receivables for securities		377,066	377,066
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)	17,205,458	13,498,526	(3,706,932)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	19,011		(19,011)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	260,561	272,437	11,875
	16.2 Funds held by or deposited with reinsured companies			
	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	75,169,338	243,476,663	168,307,325
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	86,667	346,667	260,000
21.	Furniture and equipment, including health care delivery assets	11,474	14,504	3,030
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	1,544,952	1,108,338	(436,614)
25.	Aggregate write-ins for other than invested assets	304,787,487	246,276,826	(58,510,661)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	399,084,948	504,993,961	105,909,013
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	399,084,948	504,993,961	105,909,013
	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.	Negative interest maintenance reserve	253,365,364	207,643,706	(45,721,658)
2502.	Prepaid commissions	41,776,606	37,982,031	(3,794,575)
2503.	Receivable for securities	6,872,101		(6,872,101)
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,773,415	651,089	(2,122,326)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	304,787,487	246,276,826	(58,510,661)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

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 through 5, including loan-backed and other structured securities, are reported at amortized cost using the effective yield method. Bonds with an NAIC designation of 6 are reported 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 reported at amortized cost or the lower of amortized cost or fair value, depending on the assigned credit rating. Perpetual preferred stocks are reported at fair value or the lower of cost or fair value depending on the assigned credit rating. Unaffiliated common stocks are reported at fair value. For preferred stocks reported 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 recorded based on the underlying statutory equity of the subsidiary. Common stock investments in non-insurance SCA entities are generally recorded based on the underlying audited Generally Accepted Accounting Principles ("GAAP") equity of the investee, with unrealized gains or losses reflected in unassigned surplus.

Mortgage loans are recorded 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 carried 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 reported 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 reported at cost or amortized cost that approximates fair value.

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

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 and are generally recognized on a delay due to the availability of financial statements. LIHTC property investments are generally recorded at cost and amortized based on the utilization of tax credits and benefits. Collateral loans are recorded at the outstanding principal balance and any related accrued interest. Surplus notes are recorded 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 is recognized on an accrual basis using the effective yield method. Interest income for loan-backed and structured securities is determined considering estimated paydowns, 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 that are not of high credit quality, the effective yield is recalculated on a prospective basis. For all other loan-backed and structured securities the effective yield is recalculated on a retrospective basis. In periods subsequent to the recognition of an OTTI on a bond or mortgage loan, the difference between the new amortized cost basis and the cash flows expected to be collected are accreted as interest income. Income from investments in joint ventures, partnerships and limited liability companies is recognized upon cash distribution to the extent it does not exceed undistributed earnings. Accrual of income is suspended for other-than-temporarily impaired 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. 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) and costs (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 interest rate cap and floor agreements, index option contracts, interest rate swaption agreements, interest rate, credit default and foreign currency 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.

NOTES TO FINANCIAL STATEMENTS

Off-balance sheet financial instruments

Commitments to invest in limited partnership interests, extend mortgage loans, purchase private placement securities, and extend credit have off-balance sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position.

Premiums and annuity considerations

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

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

Reserves for policy benefits

Policy benefit reserves for traditional and flexible premium life insurance policies and group annuities are computed actuarially according to the Commissioners' Reserve Valuation Method with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for individual annuity products are calculated according to the Commissioners' Annuity Reserve Valuation Method ("CARVM") with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for modified guaranteed annuity products are calculated according to Title 50 of the Administrative Code, Part 1410 with interest and mortality assumptions in compliance with statutory regulations.

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

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

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

The Company establishes AVR and IMR as promulgated by the NAIC. A negative IMR is reported as a nonadmitted asset. Make whole fees and prepayment penalties are recorded as investment income and not included in IMR.

Reinsurance

The amounts reported in the Assets page as amounts recoverable from reinsurers include amounts billed to reinsurers for losses paid, as well as estimates of amounts expected to be recovered from reinsurers on incurred losses that have not yet been paid. Reserves are reported net of reinsurance recoverables on unpaid losses. Reinsurance recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contracts. Reinsurance premiums are generally reflected in income in a manner consistent with the terms of the reinsurance contracts. Reinsurance does not extinguish the Company's primary liability under the policies written. Reinsurance recoverables that are 90 days past due are nonadmitted. If it is probable that reinsurance recoverables on paid or unpaid claim or benefit payments are uncollectible, these amounts are written off through a charge to the Summary of Operations.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax 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 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. 101, Income Taxes ("SSAP No. 101").

Separate Accounts

The amounts reported in the Notes to Financial Statements exclude information on the Company's Separate Accounts, except for Notes 17, Part B, 20, Part B, 32 and 34.

The assets of the Separate Accounts are carried at fair value. Separate Accounts liabilities represent the contractholders' claims to the related assets and are carried at the fair value of the assets. In the event the asset values of certain contractholder accounts are projected to be below the value guaranteed by the Company, a liability is established through a charge to earnings. Reserves for guarantees provided by the Company are included in Exhibit 5 of the Company's General Account Annual Statement.

The Company holds on a direct basis and assumes via a modified coinsurance agreement, reserves for variable annuity contracts and variable life policies at less than the fund balances carried in the Separate Accounts. The difference between the reserves and the fund balances of the Separate Accounts is transferred from the Separate Accounts to the General Account, and the majority of the variable annuity portion is subsequently reinsured via a modified coinsurance agreement. Premiums, contract benefits, reserve transfers, policy loans and policyholder charges are also transferred from the Separate Accounts to the General Account.

Separate Accounts premium deposits, benefit expenses and contract charges for mortality risk, contract and policy administration are recorded by the Company and reflected in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support variable annuity contracts and variable life policies accrue directly to the contractholders and, therefore, are not included in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support registered deferred annuity contracts accrue to the Company. Gains or losses from the registered deferred annuity business, net of reinsurance, are included in net transfers to or from Separate Accounts in the Summary of Operations. Reserve liabilities for registered deferred annuity contracts are valued using a prescribed statutory valuation interest rate.

2. Accounting Changes and Corrections of Errors

For the year ended December 31, 2012, the Company updated the assumptions used to amortize the deferred gain from the sale of its variable annuity business ("the business") in 2006 in proportion to the recognition of income on the business. The assumptions were revised to reflect actual income on the business which has emerged greater than anticipated in the initial amortization assumptions. Refinements to the amortization calculation meet the definition of a change in accounting estimate per SSAP No. 3, *Accounting Changes and Corrections of Errors*. Total amortization of $149 million, including the change in accounting estimate of $114 million, was included on Page 4, Line 51.4, Change in surplus as a result of reinsurance, and in Line 6, Commissions and expense allowances on reinsurance ceded, in the current period Summary of Operations. The remaining deferred gain of $134 million was included in the $152 million balance of aggregate write-ins for special surplus funds, Page 3, Line 34. The change did not impact total surplus reported on Page 3, Line 37. For the year ended December 31, 2011, the Company changed the valuation interest rate on a closed block of non-participating paid-up group annuities to align with supporting assets, which resulted in a reserve

NOTES TO FINANCIAL STATEMENTS

increase of $181 million. The change in valuation interest rate was reported as a change in valuation basis and in accordance with SSAP No. 51, *Life Contracts* ("SSAP No. 51"), meets the definition of an accounting change as defined in SSAP No. 3, *Accounting Changes and Corrections of Errors*. In addition, per SSAP No. 51, the $181 million reserve change was recorded directly to surplus (Page 4, Line 43).

3. Business Combinations and Goodwill

A. Statutory Purchase Method

Allstate Assurance Company ("AAC")

On February 2, 2001, the Company purchased all the outstanding common stock of AAC for $15 million from UnumProvident Corporation. The transaction was accounted for using the statutory purchase method. At the purchase date, goodwill of $5 million was recorded. In 2011, the Company recognized yearly goodwill amortization of $46 thousand related to this acquisition. At December 31, 2011, the goodwill was fully amortized.

B. Statutory Merger

The Company did not participate in business combinations taking the form of a statutory merger in 2012 or 2011.

C. Assumption Reinsurance

The Company did not record goodwill resulting from assumption reinsurance in 2012 or 2011.

D. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above in 2012 or 2011.

4. Discontinued Operations

The Company did not have discontinued operations in 2012 or 2011.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2012 and 2011 were 3.98% and 10.00%, and 3.76% and 6.25%, respectively. All new mortgage loans were commercial.

2. The Company reduced interest rates of outstanding mortgage loans as follows:

($ in millions)				
2012				
3%	$	-	number	-
2%	$	51	number	4
1%	$	31	number	3
0%[1]	$	30	number	2
2011				
3%	$	-	number	-
2%	$	44	number	7
1%	$	4	number	1
0%[1]	$	37	number	2

[1] 0% indicates the reduction in interest rates was less than .05%.

The table above discloses the statement value and number of mortgage loans where interest rates were reduced as a result of market rate refinancing.

3. For loans acquired during 2012 and 2011, the maximum percentage of any one loan to the value of security at the time of the loan was 97.7% and 85.8%, respectively.

(in millions)	2012	2011
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	$ 152	$ 196
8. Average recorded investment in impaired loans	$ 180	$ 128
9. Interest income recognized during the period the loans were impaired	$ -	$ -
10. Amount of interest income recognized on a cash basis during the period the loans were impaired	$ -	$ -
11. Allowance for credit losses:		
a. Balance at beginning of period	$ -	$ -
b. Additions charged to operations	-	-
c. Direct write-downs charged against the allowances	-	-
d. Recoveries of amounts previously charged off	-	-
e. Balance at end of period	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2012	2011
1. The total recorded investment in restructured loans, as of year end	$ 4	$ 9
2. The realized capital losses related to these loans	$ -	$ 3
3. Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ -	$ -

4. 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.

C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2012 or 2011.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed and structured securities were obtained from external sources 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)	2012			2011		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ 15	$ 7	$ 8	$ 82	$ 14	$ 68
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	280	9	219	427	16	293
d. Total 1st Quarter	$ 295	$ 16	$ 227	$ 509	$ 30	$ 361
OTTI recognized 2nd Quarter						
e. Intent to sell	$ 2	$ -	$ 2	$ 43	$ 5	$ 38
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	64	11	53	-	-	-
g. Present value of cash flows expected to be collected is less than the amortized cost basis	327	8	265	460	29	321
h. Total 2nd Quarter	$ 393	$ 19	$ 320	$ 503	$ 34	$ 359
OTTI recognized 3rd Quarter						
i. Intent to sell	$ -	$ -	$ -	$ 41	$ 3	$ 38
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-	-	-
k. Present value of cash flows expected to be collected is less than the amortized cost basis	195	8	159	348	47	214
l. Total 3rd Quarter	$ 195	$ 8	$ 159	$ 389	$ 50	$ 252
OTTI recognized 4th Quarter						
m. Intent to sell	$ -	$ -	$ -	$ 14	$ 1	$ 13
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-	-	-
o. Present value of cash flows expected to be collected is less than the amortized cost basis	200	9	190	389	58	245
p. Total 4th Quarter	$ 200	$ 9	$ 190	$ 403	$ 59	$ 258
r. Annual Aggregate Total		$ 52			$ 173	

3. The following loan-backed and structured securities were other-than-temporarily impaired 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. This includes any such impaired loan-backed and structured securities where there was also the intent to sell or the inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
00104BAC4	$ 3	$ 1	$ 2	$ 1	$ 1	03/31/2012
02151LAA4	$ 10	$ 10	-	$ 10	$ 7	03/31/2012
02151NAB8	$ 12	$ 11	1	$ 11	$ 6	03/31/2012
05948KW54	$ 6	$ 6	-	$ 6	$ 5	03/31/2012
1248MGAP9	$ 7	$ 7	-	$ 7	$ 5	03/31/2012
126670GS1	$ 7	$ 7	-	$ 7	$ 4	03/31/2012
126670TG3	$ 9	$ 9	-	$ 9	$ 5	03/31/2012
126670TH1	$ 9	$ 9	-	$ 9	$ 6	03/31/2012
12667GUS0	$ 21	$ 20	1	$ 20	$ 17	03/31/2012
126694X37	$ 26	$ 26	-	$ 26	$ 25	03/31/2012
16208NAD7	$ 9	$ 8	1	$ 8	$ 9	03/31/2012
16678RBT3	$ 2	$ 2	-	$ 2	$ 2	03/31/2012
16678RCM7	$ 5	$ 4	1	$ 4	$ 4	03/31/2012
17025AAF9	$ 9	$ 9	-	$ 9	$ 8	03/31/2012
17311YAE3	$ 11	$ 11	-	$ 11	$ 8	03/31/2012
17312BAF9	$ 3	$ 3	-	$ 3	$ 1	03/31/2012
32029GAC8	$ 10	$ 10	-	$ 10	$ 5	03/31/2012
36245EAG3	$ -	$ -	-	$ -	$ -	03/31/2012
36828QSC1	$ 4	$ 4	-	$ 4	$ 3	03/31/2012
38012TAC6	$ 15	$ 15	-	$ 15	$ 12	03/31/2012
43718VAD6	$ 11	$ 11	-	$ 11	$ 7	03/31/2012
46625YQ48	$ 11	$ 10	1	$ 10	$ 6	03/31/2012
46628GAF6	$ 14	$ 14	-	$ 14	$ 10	03/31/2012
46629BAF6	$ 4	$ 4	-	$ 4	$ 4	03/31/2012
46629QAH9	$ -	$ -	-	$ -	$ -	03/31/2012
46629QAJ5	$ -	$ -	-	$ -	$ -	03/31/2012
46630MAH5	$ -	$ -	-	$ -	$ -	03/31/2012
46630MAL6	$ -	$ -	-	$ -	$ -	03/31/2012
52108MDS9	$ 3	$ 1	2	$ 1	$ 2	03/31/2012
52520MFB4	$ 20	$ 20	-	$ 20	$ 19	03/31/2012
52523KAL8	$ 11	$ 11	-	$ 11	$ 9	03/31/2012
52524MAX7	$ 4	$ 4	-	$ 4	$ 4	03/31/2012
606935AP9	$ 1	$ 1	-	$ 1	$ 2	03/31/2012
61748HVW8	$ 12	$ 12	-	$ 12	$ 10	03/31/2012
64352VMC2	$ 1	$ 1	-	$ 1	$ 2	03/31/2012
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2012
75970HAK6	$ -	$ -	-	$ -	$ -	03/31/2012
75970JAK2	$ -	$ -	-	$ -	$ -	03/31/2012
75970QAK6	$ -	$ -	-	$ -	$ -	03/31/2012
94985WDZ1	$ 9	$ 9	-	$ 9	$ 10	03/31/2012
			$ 9			**Total 03/31/2012**
040104MY4	$ 1	$ 1	$ -	$ 1	$ -	06/30/2012
05948KW54	$ 5	$ 5	-	$ 5	$ 4	06/30/2012
059523BB5	$ 9	$ 8	1	$ 8	$ 7	06/30/2012
1248MGAP9	$ 6	$ 6	-	$ 6	$ 4	06/30/2012
12513XAH5	$ 28	$ 26	2	$ 26	$ 24	06/30/2012
12666RAF7	$ 5	$ 5	-	$ 5	$ 4	06/30/2012
126670CK2	$ 11	$ 11	-	$ 11	$ 7	06/30/2012
126670CL0	$ 20	$ 20	-	$ 20	$ 17	06/30/2012
126670GS1	$ 7	$ 7	-	$ 7	$ 4	06/30/2012
126670QV3	$ 21	$ 21	-	$ 21	$ 16	06/30/2012
126670TG3	$ 8	$ 8	-	$ 8	$ 5	06/30/2012
126670TH1	$ 8	$ 8	-	$ 8	$ 6	06/30/2012
12667GUS0	$ 20	$ 19	1	$ 19	$ 16	06/30/2012
12668BVD2	$ 9	$ 9	-	$ 9	$ 8	06/30/2012
126694X37	$ 25	$ 25	-	$ 25	$ 24	06/30/2012
161630BD9	$ 10	$ 10	-	$ 10	$ 11	06/30/2012
16678RBT3	$ 2	$ 2	-	$ 2	$ 1	06/30/2012
17311YAE3	$ 12	$ 11	1	$ 11	$ 7	06/30/2012
2254586G8	$ 5	$ 5	-	$ 5	$ 5	06/30/2012
22545DAJ6	$ 9	$ 8	1	$ 8	$ 4	06/30/2012
36245EAG3	$ -	$ -	-	$ -	$ -	06/30/2012
38012TAC6	$ 14	$ 14	-	$ 14	$ 12	06/30/2012
41161PHD8	$ 1	$ 1	-	$ 1	$ 1	06/30/2012
46628GAF6	$ 15	$ 14	1	$ 14	$ 10	06/30/2012
46630LAK0	$ -	$ -	-	$ -	$ -	06/30/2012
46630LAL8	$ -	$ -	-	$ -	$ -	06/30/2012
46630MAG7	$ 9	$ 9	-	$ 9	$ 7	06/30/2012
52108MDS9	$ 1	$ -	1	$ -	$ 1	06/30/2012
52520MFB4	$ 20	$ 20	-	$ 20	$ 18	06/30/2012
52524MAX7	$ 4	$ 4	-	$ 4	$ 4	06/30/2012
61748HVW8	$ 12	$ 12	-	$ 12	$ 11	06/30/2012
64352VMC2	$ 1	$ 1	-	$ 1	$ 2	06/30/2012
73316PBT6	$ 1	$ 1	-	$ 1	$ -	06/30/2012
73316PGJ3	$ 8	$ 8	-	$ 8	$ 5	06/30/2012
75970HAK6	$ -	$ -	-	$ -	$ -	06/30/2012
75970JAK2	$ -	$ -	-	$ -	$ -	06/30/2012
75970QAK6	$ -	$ -	-	$ -	$ -	06/30/2012
7609854U2	$ 7	$ 7	-	$ 7	$ 6	06/30/2012
86359DSR9	$ 13	$ 13	-	$ 13	$ 14	06/30/2012
			$ 8			**Total 6/30/2012**
02151LAA4	$ 10	$ 10	$ -	$ 10	$ 7	09/30/2012
05948KW54	$ 5	$ 5	-	$ 5	$ 5	09/30/2012
059523BB5	$ 8	$ 6	2	$ 6	$ 6	09/30/2012
1248MGAP9	$ 6	$ 6	-	$ 6	$ 5	09/30/2012

NOTES TO FINANCIAL STATEMENTS

12666RAF7	$ 5	$ 5		-	$ 5	$ 4	09/30/2012	
126670CK2	$ 11	$ 11		-	$ 11	$ 8	09/30/2012	
126670GS1	$ 7	$ 7		-	$ 7	$ 4	09/30/2012	
126670GT9	$ 4	$ 4		-	$ 4	$ 3	09/30/2012	
126670QV3	$ 21	$ 20		1	$ 20	$ 15	09/30/2012	
126670TG3	$ 9	$ 8		1	$ 8	$ 5	09/30/2012	
126670TH1	$ 8	$ 8		-	$ 8	$ 7	09/30/2012	
126694X37	$ 24	$ 24		-	$ 24	$ 25	09/30/2012	
16678RCE5	$ 3	$ 2		1	$ 2	$ 2	09/30/2012	
17025AAF9	$ 7	$ 7		-	$ 7	$ 8	09/30/2012	
17311YAE3	$ 11	$ 11		-	$ 11	$ 9	09/30/2012	
22545DAJ6	$ 7	$ 6		1	$ 6	$ 4	09/30/2012	
36245EAG3	$ -	$ -		-	$ -	$ -	09/30/2012	
52108MDS9	$ -	$ -		-	$ -	$ -	09/30/2012	
52520MFB4	$ 19	$ 19		-	$ 19	$ 19	09/30/2012	
606935AM6	$ 9	$ 8		1	$ 8	$ 6	09/30/2012	
64352VMC2	$ 1	$ 1		-	$ 1	$ 1	09/30/2012	
68403BAG0	$ 4	$ 4		-	$ 4	$ 3	09/30/2012	
69763NAC5	$ 1	$ 1		-	$ 1	$ 1	09/30/2012	
73316PBT6	$ 1	$ 1		-	$ 1	$ 1	09/30/2012	
73316PGJ3	$ 8	$ 7		1	$ 7	$ 5	09/30/2012	
75970HAK6	$ -	$ -		-	$ -	$ -	09/30/2012	
7609854U2	$ 6	$ 6		-	$ 6	$ 6	09/30/2012	
			$	8			**Total 9/30/2012**	
02151LAA4	$ 9	$ 9	$	-	$ 9	$ 7	12/31/2012	
02151NAB8	$ 9	$ 9		-	$ 9	$ 8	12/31/2012	
05948KE54	$ 10	$ 10		-	$ 10	$ 9	12/31/2012	
059500AG3	$ 14	$ 14		-	$ 14	$ 11	12/31/2012	
059523BB5	$ 6	$ 5		1	$ 5	$ 6	12/31/2012	
12513XAH5	$ 26	$ 22		4	$ 22	$ 24	12/31/2012	
12543PAK9	$ 4	$ 4		-	$ 4	$ 5	12/31/2012	
12666RAF7	$ 5	$ 5		-	$ 5	$ 4	12/31/2012	
126670TG3	$ 8	$ 7		1	$ 7	$ 5	12/31/2012	
126670TH1	$ 8	$ 8		-	$ 8	$ 7	12/31/2012	
12668BVD2	$ 8	$ 8		-	$ 8	$ 8	12/31/2012	
126694X37	$ 24	$ 23		1	$ 23	$ 25	12/31/2012	
17025AAF9	$ 7	$ 7		-	$ 7	$ 8	12/31/2012	
17312HAJ8	$ 1	$ 1		-	$ 1	$ 1	12/31/2012	
225470Q89	$ 4	$ 4		-	$ 4	$ 5	12/31/2012	
41161PHD8	$ 1	$ 1		-	$ 1	$ 1	12/31/2012	
46629BAF6	$ 4	$ 4		-	$ 4	$ 4	12/31/2012	
52108MDS9	$ -	$ -		-	$ -	$ -	12/31/2012	
52520MFB4	$ 18	$ 18		-	$ 18	$ 19	12/31/2012	
52524MAX7	$ 4	$ 4		-	$ 4	$ 4	12/31/2012	
59020UH32	$ 5	$ 5		-	$ 5	$ 6	12/31/2012	
606935AP9	$ -	$ -		-	$ -	$ 1	12/31/2012	
617451FU8	$ 2	$ 1		1	$ 1	$ 1	12/31/2012	
61748HVW8	$ 12	$ 12		-	$ 12	$ 11	12/31/2012	
64352VMC2	$ 1	$ 1		-	$ 1	$ -	12/31/2012	
68403BAG0	$ 3	$ 3		-	$ 3	$ 3	12/31/2012	
94983PAA6	$ 7	$ 6		1	$ 6	$ 7	12/31/2012	
			$	9			**Total 12/31/2012**	
00441YAC6	$ 8	$ 7	$	1	$ 7	$ 7	03/31/2011	
004421EX7	$ 5	$ 5		-	$ 5	$ 4	03/31/2011	
00442BAD3	$ 6	$ 6		-	$ 6	$ 3	03/31/2011	
02151LAA4	$ 15	$ 14		1	$ 14	$ 10	03/31/2011	
02151NAB8	$ 15	$ 14		1	$ 14	$ 8	03/31/2011	
05948KW54	$ 7	$ 7		-	$ 7	$ 6	03/31/2011	
12489WQG2	$ 16	$ 16		-	$ 16	$ 15	03/31/2011	
1248MGAP9	$ 7	$ 7		-	$ 7	$ 6	03/31/2011	
12566TAN7	$ -	$ -		-	$ -	$ -	03/31/2011	
126670CK2	$ 11	$ 11		-	$ 11	$ 7	03/31/2011	
126670CL0	$ 22	$ 22		-	$ 22	$ 19	03/31/2011	
126670GS1	$ 8	$ 8		-	$ 8	$ 3	03/31/2011	
126670GT9	$ 5	$ 5		-	$ 5	$ 3	03/31/2011	
126670QV3	$ 23	$ 23		-	$ 23	$ 19	03/31/2011	
12667GUS0	$ 22	$ 22		-	$ 22	$ 20	03/31/2011	
126683AC5	$ 4	$ 4		-	$ 4	$ 3	03/31/2011	
126683AD3	$ 9	$ 9		-	$ 9	$ 2	03/31/2011	
12668BVD2	$ 12	$ 11		1	$ 11	$ 10	03/31/2011	
14983AAA7	$ 1	$ 1		-	$ 1	$ -	03/31/2011	
17311YAE3	$ 13	$ 13		-	$ 13	$ 10	03/31/2011	
43718MAD6	$ 20	$ 20		-	$ 20	$ 10	03/31/2011	
464125AC7	$ 5	$ 5		-	$ 5	$ 4	03/31/2011	
464125AD5	$ 7	$ 7		-	$ 7	$ 5	03/31/2011	
46412RAE5	$ 16	$ 15		1	$ 15	$ 9	03/31/2011	
46625YA60	$ 4	$ 2		2	$ 2	$ 3	03/31/2011	
46625YQ55	$ 2	$ 2		-	$ 2	$ 2	03/31/2011	
46629QAH9	$ -	$ -		-	$ -	$ -	03/31/2011	
46630LAJ3	$ 1	$ 1		-	$ 1	$ 1	03/31/2011	
46630LAK0	$ 2	$ 1		1	$ 1	$ 1	03/31/2011	
46630LAL8	$ -	$ -		-	$ -	$ -	03/31/2011	
46630MAG7	$ 10	$ 10		-	$ 10	$ 7	03/31/2011	
52520MFB4	$ 23	$ 22		1	$ 22	$ 20	03/31/2011	
52523KAL8	$ 12	$ 12		-	$ 12	$ 11	03/31/2011	
576449AB8	$ 10	$ 10		-	$ 10	$ 6	03/31/2011	
593171AS0	$ 10	$ 9		1	$ 9	$ 1	03/31/2011	
593171BJ9	$ 13	$ 12		1	$ 12	$ 3	03/31/2011	
59317AAA9	$ 6	$ 4		2	$ 4	$ 3	03/31/2011	
61750HAH9	$ 4	$ 3		1	$ 3	$ 3	03/31/2011	
61750SAE2	$ 15	$ 14		1	$ 14	$ 7	03/31/2011	

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64352VMC2	$ 3	$ 3	$ -	$ 3	$ 2	03/31/2011
65536VAD9	$ 16	$ 15	1	$ 15	$ 11	03/31/2011
68403BAG0	$ 4	$ 4	-	$ 4	$ 3	03/31/2011
748351AR4	$ 6	$ 6	-	$ 6	$ 4	03/31/2011
75970HAK6	$ 1	$ 1	-	$ 1	$ 1	03/31/2011
76110HS42	$ 9	$ 9	-	$ 9	$ 7	03/31/2011
76110VST6	$ 8	$ 8	-	$ 8	$ 2	03/31/2011
94985WDZ1	$ 11	$ 11	-	$ 11	$ 12	03/31/2011
			$ 16			**Total 03/31/2011**
004421EX7	$ 4	$ 4	$ -	$ 4	$ 3	06/30/2011
00442BAD3	$ 7	$ 6	1	$ 6	$ 3	06/30/2011
02151LAA4	$ 14	$ 14	-	$ 14	$ 9	06/30/2011
02151NAB8	$ 13	$ 13	-	$ 13	$ 8	06/30/2011
05948KE54	$ 12	$ 12	-	$ 12	$ 10	06/30/2011
05948KW54	$ 6	$ 6	-	$ 6	$ 5	06/30/2011
12566TAN7	$ -	$ -	-	$ -	$ -	06/30/2011
126670GS1	$ 9	$ 8	1	$ 8	$ 5	06/30/2011
12667GUS0	$ 21	$ 21	-	$ 21	$ 17	06/30/2011
126683AC5	$ 5	$ 4	1	$ 4	$ 3	06/30/2011
126683AD3	$ 9	$ 8	1	$ 8	$ 7	06/30/2011
12668BVD2	$ 10	$ 10	-	$ 10	$ 9	06/30/2011
126694X37	$ 30	$ 29	1	$ 29	$ 24	06/30/2011
12670BAF6	$ 11	$ 11	-	$ 11	$ 8	06/30/2011
14983AAA7	$ 1	$ 1	-	$ 1	$ -	06/30/2011
16678RBW6	$ 4	$ 4	-	$ 4	$ 1	06/30/2011
16678RCE5	$ 6	$ 5	1	$ 5	$ 2	06/30/2011
173109AH2	$ 12	$ 11	1	$ 11	$ 3	06/30/2011
17310NAK4	$ 1	$ 1	-	$ 1	$ -	06/30/2011
17310NAL2	$ -	$ -	-	$ -	$ -	06/30/2011
17310NAM0	$ -	$ -	-	$ -	$ -	06/30/2011
17310NAN8	$ -	$ -	-	$ -	$ -	06/30/2011
17311YAE3	$ 12	$ 12	-	$ 12	$ 9	06/30/2011
17312HAJ8	$ 2	$ 2	-	$ 2	$ 1	06/30/2011
17312HAK5	$ 1	$ 1	-	$ 1	$ 1	06/30/2011
17312HAL3	$ 1	$ 1	-	$ 1	$ 1	06/30/2011
2254586G8	$ 7	$ 6	1	$ 6	$ 6	06/30/2011
225470QV8	$ 3	$ 3	-	$ 3	$ 1	06/30/2011
33848JAE5	$ 23	$ 23	-	$ 23	$ 19	06/30/2011
43718MAD6	$ 20	$ 19	1	$ 19	$ 10	06/30/2011
43718VAD6	$ 14	$ 13	1	$ 13	$ 7	06/30/2011
43718WAD4	$ 19	$ 17	2	$ 17	$ 8	06/30/2011
466247J46	$ 9	$ 9	-	$ 9	$ 9	06/30/2011
46630LAK0	$ 1	$ 1	-	$ 1	$ 1	06/30/2011
46630LAL8	$ -	$ -	-	$ -	$ -	06/30/2011
52108MDS9	$ 9	$ 5	4	$ 5	$ 3	06/30/2011
52520MFB4	$ 22	$ 22	-	$ 22	$ 21	06/30/2011
52523KAL8	$ 11	$ 11	-	$ 11	$ 10	06/30/2011
52524MAX7	$ 5	$ 5	-	$ 5	$ 4	06/30/2011
576449AB8	$ 10	$ 9	1	$ 9	$ 5	06/30/2011
593171BJ9	$ 11	$ 5	6	$ 5	$ 3	06/30/2011
59317AAA9	$ 4	$ 4	-	$ 4	$ 4	06/30/2011
606935AP9	$ 5	$ 4	1	$ 4	$ 3	06/30/2011
61748HVW8	$ 15	$ 14	1	$ 14	$ 12	06/30/2011
61750SAE2	$ 13	$ 13	-	$ 13	$ 6	06/30/2011
64352VMC2	$ 3	$ 2	1	$ 2	$ 2	06/30/2011
68403BAG0	$ 4	$ 4	-	$ 4	$ 3	06/30/2011
73316PBT6	$ 2	$ 2	-	$ 2	$ 1	06/30/2011
748351AR4	$ 6	$ 6	-	$ 6	$ 3	06/30/2011
74957VAJ8	$ 3	$ 3	-	$ 3	$ 3	06/30/2011
7609854U2	$ 9	$ 9	-	$ 9	$ 8	06/30/2011
76200RAV0	$ 19	$ 18	1	$ 18	$ 18	06/30/2011
83612LAE9	$ -	$ -	-	$ -	$ -	06/30/2011
86359DSR9	$ 15	$ 14	1	$ 14	$ 15	06/30/2011
94985AAA7	$ 7	$ 6	1	$ 6	$ 7	06/30/2011
			$ 29			**Total 06/30/2011**
00104BAC4	$ 5	$ 3	$ 2	$ 3	$ 3	09/30/2011
00104BAF7	$ 18	$ 9	9	$ 9	$ 9	09/30/2011
00442BAD3	$ 5	$ 5	-	$ 5	$ 2	09/30/2011
02151LAA4	$ 14	$ 12	2	$ 12	$ 8	09/30/2011
02151NAB8	$ 13	$ 12	1	$ 12	$ 7	09/30/2011
04013BAB8	$ 3	$ 3	-	$ 3	$ 2	09/30/2011
126670GS1	$ 7	$ 7	-	$ 7	$ 4	09/30/2011
126694X37	$ 29	$ 29	-	$ 29	$ 29	09/30/2011
12670BAF6	$ 10	$ 10	-	$ 10	$ 8	09/30/2011
16208NAD7	$ 8	$ 8	-	$ 8	$ 8	09/30/2011
16678RBW6	$ 4	$ 4	-	$ 4	$ 1	09/30/2011
173109AG4	$ 11	$ 10	1	$ 10	$ 3	09/30/2011
173109AH2	$ 11	$ 5	6	$ 5	$ 2	09/30/2011
17310NAH1	$ 4	$ 4	-	$ 4	$ 1	09/30/2011
17310NAJ7	$ 1	$ -	1	$ -	$ -	09/30/2011
17310NAK4	$ 1	$ 1	-	$ 1	$ -	09/30/2011
17310NAL2	$ -	$ -	-	$ -	$ -	09/30/2011
17310NAM0	$ -	$ -	-	$ -	$ -	09/30/2011
17310NAN8	$ -	$ -	-	$ -	$ -	09/30/2011
17311YAE3	$ 12	$ 12	-	$ 12	$ 8	09/30/2011
17312BAF9	$ 12	$ 6	6	$ 6	$ 1	09/30/2011
17312HAG4	$ 7	$ 7	-	$ 7	$ 2	09/30/2011
17312HAH2	$ 5	$ 4	1	$ 4	$ 2	09/30/2011
17312HAJ8	$ 2	$ 2	-	$ 2	$ 1	09/30/2011
225470QV8	$ 3	$ 3	-	$ 3	$ 1	09/30/2011
32029GAC8	$ 11	$ 11	-	$ 11	$ 5	09/30/2011
33848JAE5	$ 21	$ 21	-	$ 21	$ 16	09/30/2011

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36245EAG3	$ 1	$ -	1	$ -	$ -	09/30/2011	
466247J46	$ 9	$ 8	1	$ 8	$ 8	09/30/2011	
46629BAF6	$ 4	$ 4	-	$ 4	$ 4	09/30/2011	
46629QAH9	$ -	$ -	-	$ -	$ -	09/30/2011	
46630LAH7	$ 5	$ 2	3	$ 2	$ 1	09/30/2011	
46630LAJ3	$ 1	$ -	1	$ -	$ -	09/30/2011	
46630LAK0	$ 1	$ 1	-	$ 1	$ 1	09/30/2011	
46630LAL8	$ -	$ -	-	$ -	$ -	09/30/2011	
46630LAM6	$ -	$ -	-	$ -	$ -	09/30/2011	
46630MAG7	$ 11	$ 10	1	$ 10	$ 7	09/30/2011	
52108MDS9	$ 6	$ 3	3	$ 3	$ 2	09/30/2011	
52523KAL8	$ 11	$ 11	-	$ 11	$ 9	09/30/2011	
52524MAX7	$ 4	$ 4	-	$ 4	$ 4	09/30/2011	
576449AB8	$ 9	$ 8	1	$ 8	$ 4	09/30/2011	
59020UH32	$ 6	$ 6	-	$ 6	$ 7	09/30/2011	
606935AP9	$ 5	$ 3	2	$ 3	$ 3	09/30/2011	
61748HVW8	$ 14	$ 13	1	$ 13	$ 11	09/30/2011	
61750SAE2	$ 13	$ 12	1	$ 12	$ 6	09/30/2011	
64352VMC2	$ 2	$ 1	1	$ 1	$ 2	09/30/2011	
748351AR4	$ 6	$ 5	1	$ 5	$ 3	09/30/2011	
75970HAK6	$ -	$ -	-	$ -	$ -	09/30/2011	
75970QAK6	$ 1	$ 1	-	$ 1	$ 1	09/30/2011	
76110HS42	$ 9	$ 9	-	$ 9	$ 6	09/30/2011	
94983UAD9	$ 7	$ 6	1	$ 6	$ 6	09/30/2011	
94985AAA7	$ 6	$ 6	-	$ 6	$ 6	09/30/2011	
			$ 47			**Total 09/30/2011**	
00442BAD3	$ 5	$ 5	$ -	$ 5	$ 2	12/31/2011	
02151LAA4	$ 12	$ 11	1	$ 11	$ 7	12/31/2011	
02151NAB8	$ 12	$ 12	-	$ 12	$ 6	12/31/2011	
05948KW54	$ 6	$ 6	-	$ 6	$ 5	12/31/2011	
059500AG3	$ 15	$ 14	1	$ 14	$ 9	12/31/2011	
05950XAJ5	$ 15	$ 11	4	$ 11	$ 9	12/31/2011	
059523BB5	$ 10	$ 9	1	$ 9	$ 7	12/31/2011	
1248MGAP9	$ 7	$ 7	-	$ 7	$ 4	12/31/2011	
12543PAK9	$ 7	$ 6	1	$ 6	$ 7	12/31/2011	
126670CK2	$ 11	$ 11	-	$ 11	$ 6	12/31/2011	
126670CL0	$ 21	$ 21	-	$ 21	$ 16	12/31/2011	
126670GS1	$ 7	$ 7	-	$ 7	$ 4	12/31/2011	
12667GUS0	$ 21	$ 20	1	$ 20	$ 18	12/31/2011	
126694X37	$ 29	$ 29	-	$ 29	$ 27	12/31/2011	
161546HK5	$ 1	$ 1	-	$ 1	$ -	12/31/2011	
16678RBT3	$ 3	$ 2	1	$ 2	$ 2	12/31/2011	
16678RBW6	$ 4	$ 3	1	$ 3	$ 1	12/31/2011	
16678RCE5	$ 5	$ 3	2	$ 3	$ 2	12/31/2011	
16678RCM7	$ 5	$ 4	1	$ 4	$ 4	12/31/2011	
173109AG4	$ 10	$ 5	5	$ 5	$ 3	12/31/2011	
173109AH2	$ 5	$ 3	2	$ 3	$ 2	12/31/2011	
17310MAK6	$ 11	$ 2	9	$ 2	$ 6	12/31/2011	
17310NAH1	$ 4	$ 2	2	$ 2	$ 1	12/31/2011	
17310NAJ7	$ -	$ -	-	$ -	$ -	12/31/2011	
17310NAK4	$ 1	$ 1	-	$ 1	$ -	12/31/2011	
17310NAL2	$ -	$ -	-	$ -	$ -	12/31/2011	
17310NAM0	$ -	$ -	-	$ -	$ -	12/31/2011	
17310NAN8	$ -	$ -	-	$ -	$ -	12/31/2011	
17312BAF9	$ 6	$ 3	3	$ 3	$ 1	12/31/2011	
17312HAG4	$ 7	$ 3	4	$ 3	$ 2	12/31/2011	
17312HAH2	$ 4	$ 3	1	$ 3	$ 1	12/31/2011	
17312HAJ8	$ 1	$ 1	-	$ 1	$ 1	12/31/2011	
17312HAK5	$ 1	$ 1	-	$ 1	$ 1	12/31/2011	
17312HAL3	$ 1	$ 1	-	$ 1	$ -	12/31/2011	
225470QV8	$ 3	$ 3	-	$ 3	$ 1	12/31/2011	
32029GAC8	$ 10	$ 10	-	$ 10	$ 5	12/31/2011	
36245EAG3	$ -	$ -	-	$ -	$ -	12/31/2011	
36828QSC1	$ 6	$ 4	2	$ 4	$ 3	12/31/2011	
38012TAC6	$ 16	$ 16	-	$ 16	$ 12	12/31/2011	
43718VAD6	$ 13	$ 12	1	$ 12	$ 7	12/31/2011	
46412RAE5	$ 15	$ 15	-	$ 15	$ 10	12/31/2011	
46629BAF6	$ 4	$ 4	-	$ 4	$ 4	12/31/2011	
46629QAH9	$ -	$ -	-	$ -	$ -	12/31/2011	
46630LAH7	$ 2	$ 1	1	$ 1	$ 1	12/31/2011	
46630LAJ3	$ -	$ -	-	$ -	$ -	12/31/2011	
46630LAK0	$ -	$ -	-	$ -	$ 1	12/31/2011	
46630LAL8	$ -	$ -	-	$ -	$ -	12/31/2011	
46630LAM6	$ -	$ -	-	$ -	$ -	12/31/2011	
46630MAG7	$ 9	$ 9	-	$ 9	$ 7	12/31/2011	
46630MAH5	$ 1	$ 1	-	$ 1	$ 1	12/31/2011	
52523KAL8	$ 11	$ 11	-	$ 11	$ 9	12/31/2011	
52524MAX7	$ 4	$ 4	-	$ 4	$ 3	12/31/2011	
55309NAA9	$ 2	$ -	2	$ -	$ 1	12/31/2011	
576449AB8	$ 8	$ 8	-	$ 8	$ 4	12/31/2011	
60687UAK3	$ 13	$ 5	8	$ 5	$ 4	12/31/2011	
606935AP9	$ 3	$ 1	2	$ 1	$ 2	12/31/2011	
61748HVW8	$ 13	$ 13	-	$ 13	$ 10	12/31/2011	
64352VMC2	$ 1	$ 1	-	$ 1	$ 2	12/31/2011	
68403BAG0	$ 4	$ 4	-	$ 4	$ 3	12/31/2011	
73316PBT6	$ 2	$ 2	-	$ 2	$ 1	12/31/2011	
75970HAK6	$ -	$ -	-	$ -	$ -	12/31/2011	
75970JAK2	$ 1	$ -	1	$ -	$ -	12/31/2011	
75970QAK6	$ -	$ -	-	$ -	$ -	12/31/2011	
88653PAA7	$ 1	$ -	1	$ -	$ -	12/31/2011	
			$ 58			**Total 12/31/2011**	

NOTES TO FINANCIAL STATEMENTS

4. The following table summarizes gross unrealized losses and the fair value of loan-backed and structured securities by the length of time the individual securities have been in a continuous unrealized loss position.

(in millions)		December 31 2012	December 31 2011
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (16)	$ (45)
	2. 12 months or longer	$ (312)	$ (965)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 139	$ 862
	2. 12 months or longer	$ 1,999	$ 3,042

5. Loan-backed and structured securities in an unrealized loss position were evaluated by the Company and were determined to be not other-than-temporarily impaired. The Company based its conclusions on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (i) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns; (ii) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread; and (iii) for residential mortgage-backed securities and asset backed securities in an unrealized loss position, credit enhancements from reliable bond insurers, where applicable.

E. Repurchase Agreements and/or Securities Lending Transactions

1. The Company receives 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 records the related obligation to return the collateral within liabilities.

2. The Company did not pledge its assets as collateral in securities lending transactions in 2012 or 2011.

3. Collateral Received

a. Aggregate Amount Cash Collateral Received

1. The Company did not enter into repurchase agreements in 2012 or 2011.

2.

(in millions)		Fair Value 2012	Fair Value 2011
Securities lending			
(a)	Open	$ 483	$ 158
(b)	30 days or less	-	-
(c)	31-60 days	-	-
(d)	61-90 days	-	-
(e)	Greater than 90 days	-	-
(f)	Subtotal	$ 483	$ 158
(g)	Securities received	-	-
(h)	Total collateral received	$ 483	$ 158

3. The Company did not enter into dollar repurchase agreements in 2012 or 2011.

b.

(in millions)	December 31, 2012	December 31, 2011
The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral)	$ 484	$ 174

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 under the terms of the agreements 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 does not use affiliated agents for its securities lending transactions.

5.

a. Aggregate Amount Cash Collateral Reinvested

1. The Company did not enter into repurchase agreements in 2012 or 2011.

2.

(in millions)		2012 Amortized Cost	2012 Fair Value	2011 Amortized Cost	2011 Fair Value
Securities lending					
(a)	Open	$ 27	$ 27	$ 21	$ 21
(b)	30 days or less	457	457	153	153
(c)	31-60 days	-	-	-	-
(d)	61-90 days	-	-	-	-
(e)	91-120 days	-	-	-	-
(f)	121-180 days	-	-	-	-
(g)	181-365 days	-	-	-	-
(h)	1 to 2 years	-	-	-	-
(i)	2 to 3 years	-	-	-	-
(j)	Greater than 3 years	-	-	-	-
(k)	Subtotal	$ 484	$ 484	$ 174	$ 174
(l)	Securities received	-	-	-	-
(m)	Total collateral reinvested	$ 484	$ 484	$ 174	$ 174

3. The Company did not enter into dollar repurchase agreements in 2012 or 2011.

b. The maturity dates of the liability (collateral to be returned) did not match the invested assets. The invested assets are short-term securities that can easily be liquidated on demand to match the liability.

NOTES TO FINANCIAL STATEMENTS

F. Real Estate

1. The Company did not recognize impairment losses related to its real estate investments in 2012.

2. None of the Company's real estate investments were sold in 2012. In addition, none were held for sale at December 31, 2012.

3. There were no properties held for sale at December 31, 2012.

4. The Company did not engage in retail land sales operations in 2012.

5. The Company did not hold real estate with participating mortgage loan features in 2012.

The Company did not have real estate investments in 2011.

G. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 5 to 13 years and 6 to 14 years at December 31, 2012 and 2011, respectively. These investments have a required holding period of 15 years.

2. Management was not aware of any of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews at December 31, 2012 or 2011.

3. The Company's LIHTC property investments did not exceed 10% of total admitted assets at December 31, 2012 or 2011.

4. The Company did not recognize OTTI losses for its LIHTC property investments in 2012 or 2011.

5. In 2012 and 2011, 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, 2012 or 2011.

B. The Company recognized impairment write-downs on its investments in partnerships and limited 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	**2012**	**2011**	**2012**	**2011**	**Facts and Circumstances Leading to Impairment**
Partnership	1	-	$ 2	$ -	Length of time and extent to which fair values of underlying investments were depressed
Partnership	-	1	-	3	Investments nearing liquidation and unlikely that carrying value will be recovered
Limited liability company	-	1	-	1	Length of time and extent to which fair values of underlying investments were depressed
	1	2	$ 2	$ 4	

For each asset listed above, fair value was determined by assessing the market value of the investments the partnership or limited liability company held. The Company did not recognize impairment write-downs on joint ventures in 2012 or 2011.

7. Investment Income

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

B. The total amount of due and accrued investment income nonadmitted at December 31, 2012 was $19 thousand. All due and accrued investment income was admitted at December 31, 2011.

8. Derivative Instruments

A.,
B. &
C. Derivative financial instruments utilized by the Company during 2012 and 2011 included interest rate cap agreements, index option contracts, interest rate swaption agreements, interest rate, credit default and foreign currency 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 agreements where the Company has sold credit protection represents 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 changes in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

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

NOTES TO FINANCIAL STATEMENTS

ongoing effectiveness as either accounting hedge or non-hedge derivative financial instruments on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

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

Swaps

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 primarily uses interest rate swap agreements to balance the respective interest rate sensitivities of its assets and liabilities in conjunction with asset-liability management. Interest rate swap agreements are utilized to hedge either the variability of the expected future cash flows, or changes in the fair value of an asset or a liability. 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.

Foreign currency swap agreements involve the periodic exchange of consideration based on relative changes in two designated currencies and, if applicable, differences between fixed rate and variable cash flows or two different variable cash flows, all based on a pre-determined notional amount. The Company enters into these agreements primarily to hedge the currency risk associated with investing in securities and issuing obligations that are denominated in foreign currencies. Cash settlements are 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 a specified notional amount.

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

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 exposure arising from investments in foreign 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.

Futures

The Company utilizes equity index and interest rate (Eurodollar) futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indexes. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company uses equity index futures to hedge exposures in annuity contracts. As part of its asset-liability management, the Company generally utilizes Eurodollar futures contracts to manage its interest rate risk. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and Eurodollar 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 in 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 treatment or non-hedge accounting treatment, depending on the strategy.

Options

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 used to hedge exposure to economic losses due to annuity surrenders. Typically, a premium is paid to the counterparty at the inception of the contract. Premiums paid are reported as a derivative asset. The change in fair value of the 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 cap agreements give the holder the right to receive at a future date, the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to a notional amount. These agreements are used by the Company to reduce its exposure to rising interest rates relative to certain existing assets and liabilities in conjunction with asset-liability management. Interest rate cap agreements hedge the variability of the expected future cash flows of assets or liabilities. Typically a premium is paid to the counterparty at the inception of a contract. Cash is received based on the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to the notional amount. Premiums paid are reported as derivative assets. Periodic settlements received are reported as net investment income. The change in the fair value of open agreements is reported as net unrealized capital gains and losses, within unassigned surplus. If an agreement is terminated prior to its expiration date, gains or losses are reported in net realized capital gains or losses. For certain interest rate cap agreements whose premiums are payable in installments, the initial interest rate cap agreement asset is equal to the initial premium payment plus the sum of the remaining premium installments payable. The carrying amount of the interest rate cap agreement is netted

NOTES TO FINANCIAL STATEMENTS

against the carrying amount of the premium liability at the counterparty level. Interest rate cap agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. The Company purchases and writes (sells) option contracts primarily to reduce market risk associated with certain annuity contracts. When the Company purchases/sells option contracts at specific prices, it is required to pay/receive a premium to/from the counterparties. The amount of premium paid/received is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. The Company receives/pays cash equal to the premium of written/purchased options when the contract is established. If the option is exercised, the Company receives/pays cash equal to the product of the number of contracts and 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 investment income, with an adjustment to derivatives. Purchased put and call index option contracts are cash settled upon exercise and the gain or loss on the settlement is reported in net investment income. If the purchased option contract expires without being exercised, the premiums paid are reported as net investment income and the corresponding asset previously recorded is reversed. The change in the fair value of written option contracts is reported as net investment income, with an adjustment to a corresponding liability. Written call index option contracts are cash settled upon exercise and the gain or loss on settlement is reported in net investment income. If the written option contract expires without being exercised, the premiums received are reported as net investment income and the corresponding liability previously recorded is reversed. Purchased and written option contracts are reported on Schedule DB, Part A and are accounted for as fair value hedges.

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 2012 or 2011.

E. The Company recognized gains of $453 thousand and $516 thousand in net unrealized capital gains during 2012 and 2011, respectively, that resulted from derivatives that no longer qualified for hedge accounting treatment.

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

9. Income Taxes

The application of SSAP No. 101 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 will be realized. The Company did not record a valuation allowance at December 31, 2012 or 2011.

A. 1. The components of the net DTA were as follows at December 31:

(in millions)	12/31/2012 (1) Ordinary	12/31/2012 (2) Capital	12/31/2012 (3) (Col 1+2) Total	12/31/2011 (4) Ordinary	12/31/2011 (5) Capital	12/31/2011 (6) (Col 4+5) Total	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Gross DTAs	$ 856	$ 180	$ 1,036	$ 1,018	$ 414	$ 1,432	$ (162)	$ (234)	$ (396)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 856	$ 180	$ 1,036	$ 1,018	$ 414	$ 1,432	$ (162)	$ (234)	$ (396)
(d) DTAs nonadmitted	75	-	75	244	-	244	(169)	-	(169)
(e) Subtotal – net admitted DTA (1c-1d)	$ 781	$ 180	$ 961	$ 774	$ 414	$ 1,188	$ 7	$ (234)	$ (227)
(f) DTLs	372	148	520	404	300	704	(32)	(152)	(184)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 409	$ 32	$ 441	$ 370	$ 114	$ 484	$ 39	$ (82)	$ (43)

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows at December 31:

(in millions)	12/31/2012 (1) Ordinary	12/31/2012 (2) Capital	12/31/2012 (3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	409	32	441
1. Adjusted gross DTAs expected to be realized following the balance sheet date	457	32	489
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	441
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	372	148	520
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 781	$ 180	$ 961

	12/31/2011 (4) Ordinary	12/31/2011 (5) Capital	12/31/2011 (6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	370	114	484
1. Adjusted gross DTAs expected to be realized following the balance sheet date	506	114	620
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	484
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	404	300	704
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 774	$ 414	$ 1,188

	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	39	(82)	(43)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(49)	(82)	(131)
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(43)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(32)	(152)	(184)
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 7	$ (234)	$ (227)

NOTES TO FINANCIAL STATEMENTS

3. The Company's risk-based capital level, used for purposes of paragraph 11b, was as follows at December 31:

(in millions)	2012	2011
(a) Ratio percentage used to determine recovery period and threshold limitation amount.	616.8 %	589.8 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation In 2(b)2 above.	$ 3,396	$ 3,240

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

	12/31/2012			12/31/2011			Change		
	(1) Ordinary Percent	(2) Capital Percent	(3) (Col 1+2) Total Percent	(4) Ordinary Percent	(5) Capital Percent	(6) (Col 4+5) Total Percent	(7) (Col 1-4) Ordinary Percent	(8) (Col 2-5) Capital Percent	(9) (Col 7+8) Total Percent
(a) Adjusted gross DTAs (% of total adjusted gross DTAs)	10.7	-	10.7	25.4	8.0	33.4	(14.7)	(8.0)	(22.7)
(b) Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	37.5	7.4	44.9	25.0	23.5	48.5	12.5	(16.1)	(3.6)

(c) Does the Company's tax-planning strategies include the use of reinsurance? Yes X No ____

B. The Company recognized all DTLs at December 31, 2012 and 2011.

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

(in millions)	(1) 12/31/2012	(2) 12/31/2011	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (98)	$ (185)	$ 87
(b) Foreign	-	-	-
(c) Subtotal	$ (98)	$ (185)	$ 87
(d) Federal income tax on net capital gains	-	246	(246)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ (98)	$ 61	$ (159)
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ -	$ -	$
(2) Unearned premium reserve	-	-	
(3) Policyholder reserves	293	332	(39)
(4) Investments	174	221	(47)
(5) Deferred acquisition costs	305	326	(21)
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	8	8	-
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	21	15	6
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Variable annuity sale – deferred gain	46	99	(53)
(14) Other (including items <5% of total ordinary tax assets)	9	17	(8)
(99) Subtotal	$ 856	$ 1,018	$ (162)
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ 75	$ 244	$ (169)
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 781	$ 774	$ 7
(e) Capital			
(1) Investments	$ 154	$ 325	$ (171)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Unrealized losses	26	89	(63)
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 180	$ 414	$ (234)
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 180	$ 414	$ (234)
(i) Admitted DTAs (2d + 2h)	$ 961	$ 1,188	$ (227)
3. DTLs			
(a) Ordinary			
(1) Investments	$ 86	$ 108	$ (22)
(2) Fixed assets	-	-	-
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	140	165	(25)
(5) Prepaid commissions	15	13	2
(6) Deferred premium asset	45	45	-
(7) Other (including items <5% of total ordinary tax liabilities)	2	2	-
(99) Subtotal	$ 288	$ 333	$ (45)
(b) Capital			
(1) Investments	$ 152	$ 295	$ (143)
(2) Real estate	-	-	-
(3) Unrealized gains	80	76	4
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 232	$ 371	$ (139)
(c) DTLs (3a99 + 3b99)	$ 520	$ 704	$ (184)
4. Net DTAs/DTLs (2i – 3c)	$ 441	$ 484	$ (43)

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2012	2011	Change
Total DTAs	$ 1,036	$ 1,432	$ (396)
Total DTLs	520	704	(184)
Net DTAs (DTLs)	$ 516	$ 728	(212)
Tax effect on incremental DTAs			162
Tax effect of unrealized gains (losses)			66
Tax effect of change in accounting principles			5
Change in net deferred income tax			21
Adjustment of prior year tax liabilities			-
Tax effect on incremental DTAs			(162)
Tax effect of nonadmitted assets			(6)
Change in net deferred income tax relating to the provision			$ (147)

(in millions)	2011	2010	Change
Total DTAs	$ 1,432	$ 1,321	$ 111
Total DTLs	704	597	107
Net DTAs (DTLs)	$ 728	$ 724	4
Tax effect on incremental DTAs			(21)
Tax effect of unrealized gains (losses)			45
Tax effect of change in accounting principles			3
Change in net deferred income tax			31
Adjustment of prior year tax liabilities			(66)
Tax effect on incremental DTAs			21
Tax effect of nonadmitted assets			-
Change in net deferred income tax relating to the provision			$ (14)

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)	2012	Effective Tax Rate	2011	Effective Tax Rate
Provision computed at statutory rate	$ 97	35.0 %	$ 43	35.0 %
IMR amortization	(17)	(6.2)	52	42.2
Change in accounting principles	-	-	(1)	(0.1)
Other	(31)	(11.2)	(19)	(15.8)
Change in net deferred income taxes	(147)	(53.0)	(14)	(11.5)
Total statutory income taxes	$ (98)	(35.4) %	$ 61	49.8 %

E. 1. At December 31, 2012, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

2. There were no income taxes incurred by the Company in 2012 or 2011 that will be available for recoupment in the event of future net losses.

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") at December 31, 2012 or 2011.

F. 1. The Allstate Corporation's ("Corporation") federal taxable income for the year ended December 31, 2012 is consolidated with the entities listed below:

ALIC Reinsurance Company
ALIC Reinsurance Company II
Allstate Assignment Company
Allstate Assurance Company
Allstate Bank
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate International 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.
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
Lincoln Benefit Reinsurance Company
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

NOTES TO FINANCIAL STATEMENTS

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 gives rise to the alternative minimum tax.

G. The Company had no liability for federal income tax loss contingencies as of December 31, 2012 or 2011 and believes it is reasonably possible that the liability balance will not significantly increase in the next twelve months.

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 2012 and 2011 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with Allstate Insurance Company ("AIC")

The Company issued $29 million and $43 million of structured settlement annuities ("SSAs"), a type of immediate annuity, in 2012 and 2011, respectively, at prices determined using interest rates in effect at the time of purchase, to fund structured settlements in matters involving AIC. Of these amounts, $3 million and $5 million related to SSAs with life contingencies and were included in premium income for 2012 and 2011, respectively.

In most cases, these annuities were issued under a "qualified assignment" whereby Allstate Assignment Company ("AACO") and prior to July 1, 2001 Allstate Settlement Corporation ("ASC"), both wholly-owned subsidiaries of the Company, purchased annuities from the Company and assumed AIC's obligation to make future payments. AIC issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both AIC and unaffiliated parties) and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of any defaults covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to guarantee the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuities that are guaranteed by the Company or the surety bonds of AIC were $3.58 billion and $3.62 billion at December 31, 2012 and 2011, respectively.

On December 18, 2012, with IL DOI approval, the Company repaid AIC $200 million of the principal amount of the surplus note issued on November 17, 2008, plus $3 million of accrued interest. At December 31, 2012 and 2011, the Company had an outstanding surplus note payable to AIC with a face value of $200 million and $400 million, respectively. The details of this surplus note, including amount of interest paid, are disclosed in Note 13, Part 11.

Transactions with Allstate Finance Company, LLC ("AFCO")

The Company made the following capital contributions in cash to AFCO, a wholly-owned subsidiary:

(in millions)

Date	2012	2011
February 22	$ -	$ 3
March 29	-	4
April 21	-	2
May 26	-	3
June 13	-	7
June 24	-	10
July 27	-	4
August 26	-	15
September 12	-	2
September 22	-	21
October 25	-	8
November 4	-	183
November 19	-	-
December 16	-	13
December 17	-	-
December 26	5	-
Total	$ 5	$ 275

Other

The Company issues funding agreements to Allstate Life Global Funding, a special purpose statutory trust that sells medium-term notes that are secured by these funding agreements to individual and institutional investors. At December 31, 2012 and 2011, the outstanding balance of medium-term notes issued under this program was $1.84 billion and $1.88 billion, respectively. There were no new issues in 2012 or 2011. Total maturities and interest payments were $40 million and $98 million in 2012, and $760 million and $106 million in 2011, respectively.

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

(in millions)	2012	2011
Allstate Life Insurance Company of New York ("ALNY")	$ 2	$ 3
Allstate Financial Services, LLC ("AFS")	-	1
Total	$ 2	$ 4

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

(in millions)	2012	2011
AIC	$ 69	$ 63
Allstate Investments, LLC ("AILLC")	7	6
Allstate Investment Management, Ltd.	1	1
Allstate Distributors, LLC	1	-
Total	$ 78	$ 70

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 one exception. Net intercompany balances with AFS are settled monthly regardless of dollar amount.

NOTES TO FINANCIAL STATEMENTS

E. The Company guarantees the performance of certain structured settlement arrangements and third party obligations established by AACO, an affiliate of the Company. The Company also guarantees the performance of certain structured settlement arrangements and third party obligations through certain reinsurance agreements with Lincoln Benefit Life ("LBL") and ALNY, both wholly-owned subsidiaries. The details of the guarantees are disclosed in Note 14, Part A.

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

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

Management and banking related agreements

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

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

Other

The Company and AIC entered into the Capital Support Agreement whereby AIC provides capital and surplus to the Company in order for the Company to maintain a company action level RBC ratio of at least 150.0%. AIC's obligation to provide capital and surplus to the Company is limited to an aggregate amount of $1.00 billion, for which the Company pays AIC an annual commitment fee of 1.0% of the amount of the capital and surplus maximum, as defined in the agreement.

The Company, AIC and the Corporation are parties to the 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 AIC 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 entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation will have outstanding to all 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.

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

G. The Company is a wholly-owned subsidiary of AIC, an insurance company domiciled in the State of Illinois. AIC is a wholly-owned subsidiary of Allstate Insurance Holdings, LLC ("AIH"), a Delaware limited liability company. AIH is a wholly-owned subsidiary of the Corporation.

H. The Company did not directly or indirectly own shares of an upstream intermediate entity or its parent at December 31, 2012 or 2011.

I. The Company did not have investments in SCA entities that exceeded 10% of the Company's December 31, 2012 or 2011 admitted assets.

J. The Company did not recognize impairments related to its SCA entity investments in 2012 or 2011.

K. The Company did not have investments in foreign insurance subsidiaries at December 31, 2012 or 2011.

L. The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies at December 31, 2012 or 2011.

11. Debt

A. The Company did not have debt outstanding at December 31, 2012 or 2011.

B. The Company did not have funding agreements or borrowing arrangements with the Federal Home Loan Bank ("FHLB") at December 31, 2012 or 2011.

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

The Company utilizes the services of AIC employees. AIC and the Corporation provide various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees and retired employees and participation in The Allstate 401(k) Savings Plan. The Company was allocated an appropriate share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was $16 million and $13 million in 2012 and 2011, respectively.

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

1. The Company had 23,800 common shares authorized, issued and outstanding at December 31, 2012 and 2011. All common shares had a par value of $227 per share. In addition, the Company had 3,000,000 shares of preferred stock authorized, but none issued and outstanding at December 31, 2012 and 2011. The preferred stock shares had a par value of $100 per share.

2. The Company did not have preferred stock issued and outstanding at December 31, 2012 or 2011.

3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements of the Company, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except out of earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. Currently, the Company cannot declare or pay dividends without the prior approval of the IL DOI because of its negative unassigned surplus.

4. The Company did not pay dividends in 2012 or 2011.

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.

NOTES TO FINANCIAL STATEMENTS

8. The Company did not hold stock for special purposes at December 31, 2012 or 2011.

9. The special surplus funds balance was $152 million and $476 million at December 31, 2012 and 2011, respectively. At December 31, 2012, the entire balance of special surplus funds related to after-tax deferred gains associated with reinsurance transactions for the disposal of certain blocks of business in 2004 and 2006. At December 31, 2011, the balance of special surplus funds consisted of $315 million of after-tax deferred gains associated with reinsurance transactions for the disposal of certain blocks of business in 2004 and 2006 and $161 million related to the Company's election to admit a higher amount of adjusted gross DTAs per SSAP No. 10R, *Income Taxes – Revised, A Temporary Replacement of SSAP No. 10*.

10. Cumulative unrealized gains and losses reduced negative unassigned funds by $601 million after tax at December 31, 2012 and $467 million at December 31, 2011.

11. The Company issued the following surplus note at December 31:

		2012					
Date Issued	Interest Rate	Par Value (Face Amount of Note)	Carrying Value of Note	Interest and/or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/or Principal	Date of Maturity
11/17/2008	7.0%	$ 400,000,000	$ 200,000,000	$ 230,994,445	$ 311,416,666	$ -	11/17/2028

		2011					
Date Issued	Interest Rate	Par Value (Face Amount of Note)	Carrying Value of Note	Interest and/or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/or Principal	Date of Maturity
11/17/2008	7.0%	$ 400,000,000	$ 400,000,000	$ 80,400,000	$ 80,400,000	$ -	11/17/2028

The surplus note was issued to AIC in exchange for cash. On December 13, 2012, with IL DOI approval, the Company repaid AIC $200 million in principal and $3 million in accrued interest, reducing the outstanding face value of the note to $200 million. In accordance with the APPM, interest is not recorded in the financial statements as an accrual until approval from the IL DOI is granted. The Company received approval from the IL DOI to pay interest accrued through September 30, 2012. No interest was accrued on the surplus note as of December 31, 2012 or 2011. Principal is due upon demand of AIC. In the event of the liquidation of the Company, the payment of claims under this surplus note is subordinate and junior in right of payment to the prior payment in full of all policy obligations and all other liabilities of the Company other than any indebtedness that is subordinate to, or ranks at equal standing with, these surplus notes, but prior to the distribution of assets to shareholders.

12. The Company did not have restatements due to quasi-reorganizations in 2012 or 2011.

13. The Company was not quasi-reorganized.

14. Contingencies

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $898 million and $677 million at December 31, 2012 and 2011, 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.

NOTES TO FINANCIAL STATEMENTS

2. The Company was a party to the following guarantee agreements at December 31, 2012:

($ millions)

1 **Nature and circumstances of guarantee and key attributes, including date and duration of the agreement.**	2 **Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP 5R).**	3 **Ultimate financial statement impact if action under guarantee required.**	4 **Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.**	5 **Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.**
With third parties				
Credit guarantee related to certain bonds in which the Company is obligated to exchange credit risk or forfeit principal due, depending on nature or occurrence of credit events for referenced entities	$ 1	Bonds	$ 4	Obligations associated with bonds expire at various dates on or before
In connection with the disposal of Company's variable annuity business, the Company, ALNY and the Corporation agreed to indemnify The Prudential Insurance Company of America ("Prudential") for certain pre-closing contingent liabilities (including extra contractual liabilities and liabilities excluded from the transaction) that the Company and ALNY agreed to retain. In addition, the Company, ALNY, and the Corporation will each indemnify Prudential for certain post-closing liabilities that may arise from the acts of the Company, ALNY and their agents, including in connection with the Company's and ALNY's provisions of transition services. The reinsurance agreements contain no limitations or indemnifications with regard to insurance risk transfer, and transferred all of the future risks and responsibilities for performance on the underlying variable annuity contracts to Prudential, including those related to benefit guarantees.	$ 1	Expenses	$ 1	On April 24, 2008, payment of $3 million was made on behalf of the Company and ALIC for full indemnification of a post-closing matter.
With affiliates				
Guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments, established by AACO and funded by annuities purchased from ALNY.	n/a[1]	Investment in common stock of ALNY	$ 699	There have been no payments made pursuant to this guarantee.
Guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event LBL and ALNY is unable to make such payments.	n/a	Investment in common stock of LBL and ALNY	$ 17	There have been no payments made pursuant to this guarantee.
Total	$ 2		$ 721	

[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*.

None of the 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.

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.

(in millions)

		December 31 2012	December 31 2011
a.	Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 721	$ 780
b.	Current liability recognized in F/S:		
	1. Noncontingent liabilities	$ -	$ -
	2. Contingent liabilities	$ 2	$ 2
c.	Ultimate financial statement impact if action under the guarantee is required.		
	1. Investments in SCA	$ 716	$ 751
	2. Joint venture	$ 4	$ -
	3. Dividends to stockholders (capital contribution)	$ -	$ -
	4. Expense	$ 1	$ 1
	5. Other	$ -	$ 28
	6. Total (should equal (3)(a)	$ 721	$ 780

B. Assessments

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each insurer are typically related to its proportion of business written in each state. The Company's policy is to accrue a guaranty fund assessment when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvent and the amount of loss is reasonably estimable. In most states the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order

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of liquidation. At December 31, 2012 and 2011, the Company had accrued $33 million and $35 million, respectively, for future guaranty fund assessments and $18 million and $20 million, respectively, for the related premium tax offset expected to be received. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid. The Company did not recognize an impairment loss on the premium tax offsets in 2012 or 2011.

Reconciliations of assets recognized from paid and accrued premium tax offsets and policy surcharges were as follows:

(in millions)		2012	2011
a.	Assets recognized from paid and accrued premium tax offsets at prior year end	$ 29	$ 27
b.	Decreases during the year:		
	Policy surcharges charged off	1	-
	Premium tax offset applied	1	1
	Total decreases	2	1
c.	Increases during the year:		
	Policy surcharges collected/accrued	-	3
	Policy surcharges charged off	-	-
	Premium tax offset applied	-	-
	Total increases	-	3
d.	Assets recognized from paid and accrued premium tax offsets at current year end	$ 27	$ 29

Executive Life Insurance Company of New York ("ELNY") has been under the jurisdiction of the New York Liquidation Bureau (the "Bureau") as part of a 1992 court-ordered rehabilitation plan. ELNY continues to fully pay annuity benefits when due. The Superintendent of Insurance of the State of New York, in conjunction with the New York Attorney General, filed a proposed formal plan of liquidation on September 1, 2011, and a court order approving the plan, as amended, was entered on April 16, 2012. On May 30, 2012, an attorney representing a number of ELNY payees filed a notice, appealing the ELNY Order of Liquidation. On February 6, 2013, the New York Appellate Division issued its order on that appeal and affirmed the lower court's order of liquidation. The attorney representing those payees has indicated that he will appeal this most recent decision. Assessments will not begin until the completion of the appeals process. The current publicly available estimated shortfall from the Bureau is $1.57 billion. New York law currently contains an aggregate limit on insurer assessments by the guaranty fund, the Life Insurance Corporation of New York, of $558 million, of which approximately $40 million has been used. The Company's three-year average market share for New York as of December 31, 2010, based on assessable premiums, was approximately 0.1%.

In 2011, the Company accrued its estimated aggregate exposure of $5 million pre-tax for guaranty fund assessment, or $3 million net of state related taxes. The ultimate cost will depend on an approved court-ordered liquidation plan, the level of guaranty fund system participation and the realization of tax benefits. Under current law, the Company may be allowed to recoup a portion of the amount of any additional guaranty fund assessment in periods subsequent to the recognition of the assessment by offsetting future state related taxes.

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2012, 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 did not incur losses related to extra contractual obligation lawsuits in 2012 or 2011.

E. All Other Contingencies

The Company did not have material loss contingencies.

15. Leases

A. Lessee Operating Leases

The Company was not involved in operating lease obligations in 2012 or 2011.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2012 or 2011.

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

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance sheet risk at December 31:

(in millions)	Assets		Liabilities	
	2012	2011	2012	2011
a. Swaps	$ 5,918	$ 7,319	$ 1,458	$ 1,733
b. Futures	-	-	-	-
c. Options	557	1,950	489	989
d. Total	$ 6,475	$ 9,269	$ 1,947	$ 2,722

See Schedule DB of the Company's Annual Statement for additional detail.

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.

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2012 and 2011 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)	2012	2011
Swaps	$ 24	$ 90
Futures	-	-
Options	2	(3)
Total	$ 26	$ 87

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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 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, 2012, the Company pledged $5 million of securities and cash in the form of margin deposits. At December 31, 2011, the Company pledged $6 million of securities in the form of margin deposits.

   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, 2012, counterparties pledged $23 million of cash and securities to the Company, and the Company pledged $25 million of securities to counterparties. At December 31, 2011, counterparties pledged $63 million of cash and securities to the Company, and the Company pledged $72 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)	2012	2011
Commitments to invest in limited partnership interests	$ 829	$ 677
Commitments to extend mortgage loans	$ 63	$ 49
Private placement commitments	$ 6	$ 30
Other loan commitments	$ -	$ 2

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. The Company enters into these agreements in the normal course of business.

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

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

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

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

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

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

A. The Company did not report transfers of premium receivables as sales in 2012 or 2011.

B. Transfer and Servicing of Financial Assets

   1. During 2012 and 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.

   2. The Company's business activities included securities lending programs with third parties, mostly large banks. At December 31, 2012 and 2011, U.S. Treasury and corporate bonds and common stocks within the General Account with fair values of $459 million and $153 million, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. For more information on securities lending collateral please see Note 5, Part E. The Company did not have securities lending transactions within the Separate Accounts at December 31, 2012 or 2011.

   3. The Company did not enter into servicing asset or liability agreements in 2012 or 2011.

   4. The Company did not have securitized financial assets accounted for as sales in 2012 or 2011.

   5. The Company was not the transferor of securitized financial assets in 2012 or 2011.

   6. The Company did not transfer receivables with recourse in 2012 or 2011.

C. 1. In the course of managing the investment portfolio, securities may be sold and reacquired by the Company within 30 days of the sale date in order to enhance its yield on the investment portfolio.

   2. The details, by NAIC designation 3 or below, of securities sold during the years ended December 31, 2012 and 2011, and reacquired within 30 days of the sale date were:

($ in millions)	2012			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds:				
a. NAIC 3	3	$ 1	$ 1	$ -
b. NAIC 4	3	$ 5	$ 5	$ -
c. NAIC 5	-	$ -	$ -	$ -
d. NAIC 6	-	$ -	$ -	$ -
Preferred Stocks:				
e. NAIC P/RP 3	-	$ -	$ -	$ -
f. NAIC P/RP 4	-	$ -	$ -	$ -
g. NAIC P/RP 5	-	$ -	$ -	$ -
h. NAIC P/RP 6	-	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

($ in millions)	2011			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds:				
a. NAIC 3	4	$ 3	$ 3	$ -
b. NAIC 4	-	$ -	$ -	$ -
c. NAIC 5	-	$ -	$ -	$ -
d. NAIC 6	-	$ -	$ -	$ -
Preferred Stocks:				
e. NAIC P/RP 3	-	$ -	$ -	$ -
f. NAIC P/RP 4	-	$ -	$ -	$ -
g. NAIC P/RP 5	-	$ -	$ -	$ -
h. NAIC P/RP 6	-	$ -	$ -	$ -

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 an administrator for uninsured accident and health plans.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators ("TPA")

The aggregate amount of direct premiums written/produced by managing general agents/TPA was $90 million and $93 million for the years ended December 31, 2012 and 2011, respectively, which was less than 5% of the Company's surplus.

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. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value:

(in millions)	December 31, 2012			
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 56	$ 5	$ 61
Redeemable preferred stocks				
Industrial and miscellaneous	-	-	17	17
Unaffiliated common stocks				
Industrial and miscellaneous	174	-	7	181
Derivative assets				
Equity and index contracts	-	116	1	117
Interest rate contracts	-	23	1	24
Foreign currency contracts	-	-	-	-
Credit contracts	-	-	-	-
Total derivative assets	-	139	2	141
Separate Accounts assets	4,414	149	98	4,661
Total assets at fair value	$ 4,588	$ 344	$ 129	$ 5,061
b. Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ 6	$ 1	$ 7
Credit contracts	-	(2)	-	(2)
Equity and index contracts	-	(56)	-	(56)
Total derivative liabilities	-	(52)	1	(51)
Separate Accounts liabilities	-	(2)	-	(2)
Total liabilities at fair value	$ -	$ (54)	$ 1	$ (53)

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(in millions)	December 31, 2011			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 53	$ 15	$ 68
Redeemable preferred stocks				
Industrial and miscellaneous	-	18	-	18
Unaffiliated common stocks				
Industrial and miscellaneous	23	21	9	53
Derivative assets				
Equity and index contracts	-	96	-	96
Interest rate contracts	-	85	(3)	82
Foreign currency contracts	-	6	-	6
Credit contracts	-	1	-	1
Total derivative assets	-	188	(3)	185
Separate Accounts assets	4,697	95	49	4,841
Total assets at fair value	$ 4,720	$ 375	$ 70	$ 5,165
b. Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ 14	$ (14)	$ -
Credit contracts	-	6	-	6
Equity and index contracts	-	(46)	-	(46)
Total derivative liabilities		(26)	(14)	(40)
	-			
Separate Accounts liabilities	-	(3)	-	(3)
Total liabilities at fair value	$ -	$ (29)	$ (14)	$ (43)

Transfers from Level 1 to Level 2 during 2012 included equity securities where the fair value was based on quoted prices for identical or similar assets in markets that are no longer active. There were no transfers between Level 1 and Level 2 during 2011.

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

(in millions) Description	Beginning balance at 01/01/2012	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 15	$ 1	$ -	$ 7	$ 5
Redeemable preferred stocks					
Industrial and miscellaneous	-	17	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	9	-	-	-	1
Separate Accounts assets	49	-	-	-	4
Derivatives, net	(17)	-	-	(26)	23
Total assets and liabilities	$ 56	$ 18	$ -	$ (19)	$ 33

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 12/31/2012
Bonds					
Industrial and miscellaneous	$ 3	$ -	$ (25)	$ (1)	$ 5
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	17
Unaffiliated common stocks					
Industrial and miscellaneous	5	-	(8)	-	7
Separate Accounts assets	46	-	-	(1)	98
Derivatives, net	24	-	-	(1)	3
Total assets and liabilities	$ 78	$ -	$ (33)	$ (3)	$ 130

(in millions) Description	Beginning Balance at 01/01/2011	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	Ending Balance at 12/31/2011
Bonds							
Industrial and miscellaneous	$ 106	$ 101	$ (100)	$ (11)	$ 5	$ (86)	$ 15
Redeemable preferred stocks							
Industrial and miscellaneous	-	-	-	-	-	-	-
Unaffiliated common stocks							
Industrial and miscellaneous	25	-	(11)	(4)	-	(1)	9
Derivatives, net	(12)	-	-	(34)	6	23	(17)
Separate Accounts assets	-	-	-	-	3	46	49
Total assets and liabilities	$ 119	$ 101	$ (111)	$ (49)	$ 14	$ (18)	$ 56

Transfer into Level 3 during 2012 and 2011 included securities: (i) measured at lower of cost or market and reported at fair value at December 31, 2012 and 2011 and cost at December 31, 2011 and 2010; (ii) 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 inputs have not been corroborated to be market observable resulting in the security being classified as Level 3; and (iii) with a change in the NAIC designation that resulted in the asset being reported and measured at fair value.

There were no transfers out of Level 3 during 2012. Transfers out of Level 3 during 2011 included situations where: (i) a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuations service

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provider in the current period; (ii) a quote utilizing the new pricing source was not available as of the prior period, and any gains or losses related to the change in valuation source for individual securities were not significant.

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 whose inputs have not been corroborated to be market observable, 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

         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.

         Residential mortgage-backed securities - 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.

      Redeemable 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.

      Unaffiliated common stocks - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active.

      Derivatives - Free-standing 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 currency swap agreements, certain options 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.

      Separate Accounts - Registered deferred annuity contracts may be supported by corporate bonds, including those that are 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. In addition, registered deferred annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

   Level 3 measurements

      Bonds

         Corporate, including privately placed - Primarily valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

         CMBS and Asset-backed securities - 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.

      Redeemable preferred stocks - The primary input to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

      Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

      Derivatives - Certain over-the-counter derivatives, such as interest rate cap agreements and certain options (including 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.

      Separate Accounts - Registered deferred annuity contracts are supported by mortgage loans. 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.

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

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B. &
C. Presented below are the admitted value and fair value estimates of financial instruments:

Financial assets

(in millions)

	December 31, 2012					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 37,636	$ 34,759	$ 739	$ 34,930	$ 1,967	$ -
Preferred stocks	$ 38	$ 36	$ -	$ 21	$ 17	$ -
Unaffiliated common stocks	$ 181	$ 181	$ 174	$ -	$ 7	$ -
Mortgage loans on real estate	$ 5,481	$ 5,239	$ -	$ -	$ 5,481	$ -
Cash equivalents	$ 624	$ 624	$ 29	$ 595	$ -	$ -
Short-term investments	$ 193	$ 193	$ 193	$ -	$ -	$ -
Derivatives	$ 118	$ 142	$ 1	$ 141	$ (24)	$ -
Other invested assets:						
LIHTC property investments	$ 322	$ 320	$ -	$ -	$ 322	$ -
Unaffiliated surplus notes	$ 50	$ 40	$ -	$ 50	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Separate Accounts	$ 4,661	$ 4,661	$ 4,414	$ 149	$ 98	$ -

(in millions)

	December 31, 2011	
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets
Bonds	$ 38,347	$ 37,041
Preferred stocks	$ 55	$ 55
Unaffiliated common stocks	$ 53	$ 53
Mortgage loans on real estate	$ 6,040	$ 5,867
Cash equivalents	$ 187	$ 187
Short-term investments	$ 99	$ 99
Derivatives	$ 145	$ 183
Other invested assets:		
LIHTC property investments	$ 277	$ 277
Unaffiliated surplus notes	$ 48	$ 40
Collateral loans	$ 235	$ 275
Separate Accounts	$ 4,841	$ 4,841

The fair value of U.S. Treasury bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2, including loan-backed and structured securities, is based upon 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. Non-publicly traded bonds in Level 2, 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 municipal bonds in Level 3 is based on 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. The fair value of all other bonds, including loan-backed and structured securities in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Level 2 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 the preferred stocks in Level 3 is based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Level 3 is based on a combination of quoted prices of identical or similar assets in markets that are not active and 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.

The fair value of mortgage loans on real estate in Level 3 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 in Level 1 is based on quoted prices or net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads or amortized cost.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, which approximates fair value.

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of the assets of the Separate Accounts in Level 1 is based on actively traded mutual funds that have daily quoted net asset values for identical assets the Company can access. The fair value of the assets of the Separate Accounts in Levels 2 and 3 is based on the valuation methods described in Part A4.

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Financial liabilities

(in millions)

	December 31, 2012					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 5,651	$ 4,854	$ -	$ -	$ 5,651	$ -
Securities lending collateral	$ 483	$ 483	$ -	$ 483	$ -	$ -
Derivatives	$ 73	$ 79	$ -	$ 71	$ 2	$ -
Derivative collateral	$ 18	$ 18	$ -	$ 18	$ -	$ -
Separate Accounts - Derivatives	$ 2	$ 2	$ -	$ 2	$ -	$ -

(in millions)

	December 31, 2011	
Type of Financial Instrument	Aggregate Fair Value	Statement Value
Deposit-type contracts	$ 5,523	$ 4,940
Securities lending collateral	$ 158	$ 158
Derivatives	$ 92	$ 86
Derivative collateral	$ 43	$ 43
Separate Accounts - Derivatives	$ -	$ -

The fair value of the liability for deposit-type contracts is based on the terms of the underlying contracts utilizing prevailing market rates for similar contracts adjusted for credit risk. Deferred annuities included in deposit-type contracts are valued using discounted cash flow models that incorporate market value margins, which are based on the cost of holding economic capital, and the Company's own credit risk. Immediate annuities without life contingencies are valued at the present value of future benefits using market implied interest rates which include the Company's own credit risk. Fixed annuities were valued at the account value less surrender charges.

The fair value of the liabilities for collateral related to securities lending and derivatives in Level 2 is based on carrying value due to its short-term nature.

D. The Company was able to estimate the fair value of all its financial instruments in 2012 and 2011.

21. Other Items

A. Extraordinary Items

The Company did not have extraordinary items at December 31, 2012 or 2011.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings at December 31, 2012 or 2011.

C. Other Disclosures

On March 8, 2012, the Company entered into a stock purchase agreement with Government Employees Health Association, Inc., an unaffiliated entity, to sell all of the outstanding shares of its wholly-owned subsidiary, Surety Life Insurance Company. The sale closed on July 31, 2012.

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

D. Balances Reasonably Possible to be Uncollectible

Agents' balances receivable are 100% nonadmitted after the establishment of a valuation allowance. The allowance balance for admitted agents' balances receivable, after reinsurance, was $1 million at December 31, 2012 and

E. Business Interruption Insurance Recoveries

The Company did not procure business interruption insurance in 2012 or 2011.

F. State Transferable and Non-transferable Tax Credits

The Company did not own state tax credits at December 31, 2012 or 2011.

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"). 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, 2012, the ABS RMBS portfolio had net unrealized losses of $26 million, comprised of $29 million in gross unrealized losses and $3 million in gross unrealized gains. At December 31, 2011, the ABS RMBS portfolio had net unrealized losses of $205 million, comprised of $208 million in gross unrealized losses and $3 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, 2012, the Alt-A portfolio had net unrealized losses of $5 million, comprised of $16 million in gross unrealized losses and $11 million in gross unrealized gains. At December 31, 2011, the Alt-A portfolio had net unrealized losses of $47 million, comprised of $50 million in gross unrealized losses and $3 million in gross unrealized gains.

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

NOTES TO FINANCIAL STATEMENTS

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 Note 5, Part D5 for details regarding the Company's portfolio monitoring process. The Company recorded the following OTTI for the years ended December 31:

(in millions)	2012		2011	
	ABS RMBS	Alt-A	ABS RMBS	Alt-A
Related to asset impairments	$ 7	$ 9	$ 67	$ 18
Due to the potential sale of assets to meet cash flow needs	7	-	22	-
Total OTTI	$ 14	$ 9	$ 89	$ 18

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)	2012			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 334	$ 307	$ 281	$ 14
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 334	$ 307	$ 281	$ 14

(in millions)	2011			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 828	$ 754	$ 549	$ 89
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 828	$ 754	$ 549	$ 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)	2012	2011
Actual cost	$ 305	$ 372
Book/adjusted carrying value	$ 302	$ 361
Fair value	$ 297	$ 314
OTTI losses recognized	$ 9	$ 18

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

H. Retained Assets

1. Effective August 2012, the Company began offering the Allstate Advantage Account ("Allstate Advantage") in certain states as a settlement option for beneficiaries of certain life and annuity contracts. The Allstate Advantage accounts are offered to beneficiaries of certain life policies when the death benefit proceeds payable are $50,000 or greater, and for certain annuity contracts for proceeds of $10,000 or greater. Allstate Advantage accounts are reported in Liability for deposit-type contracts on the Liabilities, Surplus and Other Funds Page 3, Line 3, and in the Supplemental Contracts column of Exhibit 7 – Deposit-Type Contracts, in the Company's Annual Statement. Unless the beneficiary elects an alternative option, Allstate Advantage is the default settlement option in certain states. Allstate Advantage enables the Company to deposit death benefit proceeds into an interest bearing checking account in the beneficiaries name at the Northern Trust Company. The beneficiary may draw upon these funds at their discretion, including an immediate withdrawal of the funds in full. During 2012, the Allstate Advantage accounts earned interest at an average interest rate of 0.5%. The interest rate did not change during the year. All accounts are credited at the same rate of interest. The Allstate Advantage accounts are only charged for special services such as returned checks, stop payment requests, wire transfers and overnight mail processing. These accounts are not FDIC insured. The Company did not have retained asset accounts at December 31, 2011.

2. The number and balance of retained asset accounts in force are as follows:

($ in millions)	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	722	$ 55,616	-	$ -
b. 13 to 24 months	-	-	-	-
c. 25 to 37 months	-	-	-	-
d. 37 to 48 months	-	-	-	-
e. 49 to 60 months	-	-	-	-
f. Over 60 months	-	-	-	-
g. Total	722	$ 55,616	-	$ -

NOTES TO FINANCIAL STATEMENTS

3. Below is a reconciliation of the retained asset accounts for 2012.

($ in millions)	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	-	$ -	-	$ -
b. Number/amount of retained asset accounts issued/added during the year	968	115,593	-	-
c. Investment earnings credited to retained asset accounts during the year	N/A	56	N/A	-
d. Fees and other charges assessed to retained asset accounts during the year	N/A	-	N/A	-
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	-	-	-	-
f. Number/amount of retained asset accounts closed/withdrawn during the year	(246)	(60,033)	-	-
g. Number/balance of retained asset accounts at the end of the year	722	$ 55,616	-	$ -

The Company did not have retained asset accounts at December 31, 2011.

22. Events Subsequent

An evaluation of subsequent events was made through February 25, 2013 for the Annual Statement issued on February 27, 2013. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
For both 2012 and 2011: Yes ( ) No (X)

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
For both 2012 and 2011: Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
For both 2012 and 2011: Yes ( ) No (X)

2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
For both 2012 and 2011: Yes ( ) No (X)

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.
For 2012: $49 million
For 2011: $60 million

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?
For both 2012 and 2011: Yes ( ) No (X)

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance in 2012 or 2011.

C. Commutation of Ceded Reinsurance

The Company did not commute any of its ceded reinsurance in 2012 or 2011.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

The Company did not write retrospectively rated contracts or contracts subject to redetermination at December 31, 2012 or 2011.

25. Change in Incurred Losses and Loss Adjustment Expenses

For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in both 2012 and 2011. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2012 or 2011.

26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2012 or 2011.

27. Structured Settlements

The Company did not have structured settlements, as defined by SSAP No. 65, *Property and Casualty Contracts,* at December 31, 2012 or 2011.

NOTES TO FINANCIAL STATEMENTS

28. Health Care Receivables

The Company did not have health care receivables at December 31, 2012 or 2011.

29. Participating Policies

For 2012 and 2011, the Company recognized premiums related to life participating policies of $115 thousand and $122 thousand, respectively. In both 2012 and 2011, these amounts represented less than one-half of one percent of total life premiums and annuity considerations earned. The Company uses accrual accounting to record policyholder dividends on participating policies. The Company paid dividends of $51 thousand and $56 thousand in 2012 and 2011, respectively, to participating policyholders and did not allocate additional income.

All of the Company's accident and health contracts were nonparticipating at December 31, 2012 and 2011.

30. Premium Deficiency Reserves

Premium deficiency reserves for accident and health contracts at December 31 were as follows:

($ in millions)	2012	2011
1. Liability carried for premium deficiency reserves	$ -	$ -
2. Date of the most recent evaluation of this liability	12/31/2012	12/31/2011
3. Was anticipated investment income utilized in the calculation?	Yes [x] No [ ]	Yes [x] No [ ]

31. Reserves for Life Contracts and Annuity Contracts

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

2. For life contracts, the cost of additional mortality for each policy is assumed to equal the additional premium charged for that policy period and is reserved accordingly. Additional premiums are collected for policies issued on substandard lives. Reserves are held in a manner consistent with standard policies. For annuity contracts issued as substandard, reserves are calculated according to Actuarial Guidelines IX-A and IX-C as applicable.

3. At December 31, 2012 and 2011, the Company had $7.25 billion and $7.53 billion, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standards of valuation set by the State of Illinois. Reserves to cover the above insurance totaled $76 million and $87 million at December 31, 2012 and 2011, respectively.

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

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

6. The Company did not have other reserve changes in 2012.

Other reserve changes in 2011 were as follows:

(in millions)		Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Component of tabular less actual reserve released	$ (15)	$ -	$ -	$ (37)	$ -	$ -	$ -	$ 22
Refinement in calculation	120	-	(1)	121	-	-	-	-
Total	$ 105	$ -	$ (1)	$ 84	$ -	$ -	$ -	$ 22

NOTES TO FINANCIAL STATEMENTS

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

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows at December 31, 2012:

(in millions)	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With fair value adjustment	$ 5,195	$ -	$ -	$ 5,195	14.0 %
(2) At book value less current surrender charge of 5% or more	1,704	197	-	1,901	5.1
(3) At fair value	14	-	4,316	4,330	11.7
(4) Total with adjustment or at fair value (Total of 1 though 3)	6,913	197	4,316	11,426	30.8
(5) At book value without adjustment (minimal or no charge or adjustment)	12,360	12	-	12,372	33.4
B. Not subject to discretionary withdrawal	13,215	-	23	13,238	35.8
C. Total (gross: direct + assumed)	32,488	209	4,339	37,036	100.0 %
D. Reinsurance ceded	1,552	-	-	1,552	
E. Total (net)* (C) – (D)	$ 30,936	$ 209	$ 4,339	$ 35,484	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

F. Life & Accident & Health Annual Statements:	
1. Exhibit 5, Annuities Section, Total (net)	$ 26,081
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	4,854
4. Subtotal	30,936
Separate Accounts Annual Statements:	
5. Exhibit 3, Line 0299999, Column 2	4,548
6. Exhibit 3, Line 0399999, Column 2	-
7. Policyholder dividend and coupon accumulations	-
8. Policyholder premiums	-
9. Guaranteed interest contracts	-
10. Other contract deposit funds	-
11. Subtotal	4,548
12. Combined Total	$ 35,484

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows at December 31, 2011:

(in millions)	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With fair value adjustment	$ 6,145	$ -	$ -	$ 6,145	15.4 %
(2) At book value less current surrender charge of 5% or more	2,330	119	-	2,449	6.1
(3) At fair value	7	-	4,584	4,591	11.5
(4) Total with adjustment or at fair value (Total of 1 though 3)	8,482	119	4,584	13,185	33.0
(5) At book value without adjustment (minimal or no charge or adjustment)	13,359	18	-	13,377	33.4
B. Not subject to discretionary withdrawal	13,428	-	24	13,452	33.6
C. Total (gross: direct + assumed)	35,269	137	4,608	40,014	100.0 %
D. Reinsurance ceded	1,616	-	-	1,616	
E. Total (net)* (C) – (D)	$ 33,653	$ 137	$ 4,608	$ 38,398	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

F. Life & Accident & Health Annual Statements:	
1. Exhibit 5, Annuities Section, Total (net)	$ 28,712
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	4,940
4. Subtotal	33,653
Separate Accounts Annual Statements:	
5. Exhibit 3, Line 0299999, Column 2	4,745
6. Exhibit 3, Line 0399999, Column 2	-
7. Policyholder dividend and coupon accumulations	-
8. Policyholder premiums	-
9. Guaranteed interest contracts	-
10. Other contract deposit funds	-
11. Subtotal	4,745
12. Combined Total	$ 38,398

G. The Company did not have funding agreements with the FHLB at December 31, 2012 or 2011.

NOTES TO FINANCIAL STATEMENTS

33. Premiums and Annuity Considerations Deferred and Uncollected

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

(in millions)	2012		2011	
Type	Gross	Net of Loading	Gross	Net of Loading
(1) Industrial	$ -	$ -	$ -	$ -
(2) Ordinary new business	24	13	23	12
(3) Ordinary renewal	193	285	187	275
(4) Credit life	-	-	-	-
(5) Group life	2	3	2	3
(6) Group annuity	-	-	-	-
(7) Total	$ 219	$ 301	$ 212	$ 290

34. Separate Accounts

A. Separate Account Activity

Separate Accounts held by the Company are for variable annuity contracts, variable life policies and registered deferred annuity contracts.

The assets and liabilities of variable annuity contracts and variable life policies are recorded as assets and liabilities of the Separate Accounts and are legally insulated from the General Account. The legal insulation of the Separate Accounts assets prevents such assets from being generally available to satisfy claims resulting from the General Account. Separate Accounts which contain variable annuity and variable life business are unit investment trusts and registered with the Securities and Exchange Commission ("SEC"). As of December 31, 2012 and 2011, all assets of the Separate Accounts that support the variable annuity and variable life business were legally insulated.

The assets and liabilities of registered deferred annuity contracts are also recorded as assets and liabilities of the Separate Accounts, however, they are not legally insulated from the General Account. The registered deferred annuity product is non-unitized and is registered with the SEC.

At December 31, the Company's Separate Accounts were attributed to the following products/transactions:

(in millions)	2012		2011	
Product/transaction	Legally insulated assets	Separate Account Assets (Not legally insulated)	Legally insulated assets	Separate Account Assets (Not legally insulated)
Variable annuity contracts	$ 4,359	$ -	$ 4,642	$ -
Variable life policies	54	-	55	-
Registered deferred annuity contracts	-	248	-	144
Total	$ 4,413	$ 248	$ 4,697	$ 144

Some of the Separate Account liabilities are guaranteed by the General Account. As of December 31, 2012 and 2011, the Company had a maximum guarantee for Separate Account liabilities of $1,276 million and $1,435 million, respectively. To compensate the General Account for the risk taken, the Separate Accounts paid risk charges as follows for the past five years:

(in millions)	
a. 2012	$ 21
b. 2011	$ 24
c. 2010	$ 27
d. 2009	$ *
e. 2008	$ *

* Data not available

The amount paid by the General Account for Separate Account guarantees was $60 million, $73 million and $160 million in 2012, 2011 and 2010, respectively.

The Company did not have securities lending transactions within the Separate Accounts at December 31, 2012 or 2011.

B. General Nature and Characteristics of Separate Account Business

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

Registered deferred annuity products provide the opportunity for the contractholder to invest for a specified length of 5, 7, or 10 years in one or more investment options linked to the S&P 500 and subject to a maximum and minimum investment performance which may be negative. Registered deferred annuity business is included in the Index column of the following tables.

In connection with the disposal of the Company's variable annuity business to Prudential, there is a modified coinsurance reinsurance agreement under which the Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the Summary of Operations. In contrast, assets supporting General Account liabilities have been transferred to Prudential under the coinsurance reinsurance provisions. The Reinsurance Agreements do not contain limits or indemnifications with regard to the insurance risk transferred and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees, in accordance with SSAP No. 61, *Life, Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance were $5.27 billion and $5.64 billion at December 31, 2012 and 2011, respectively.

NOTES TO FINANCIAL STATEMENTS

Information regarding the Company's Separate Accounts for the year ended December 31, 2012 was as follows:

(in millions)	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/12	$ 76	$ -	$ -	$ 10	$ 86
Reserves at December 31, 2012					
2. For accounts with assets at:					
a. Fair value	$ 209	$ -	$ -	$ 4,393	$ 4,602
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 209	$ -	$ -	$ 4,393	$ 4,602
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
b. With fair value adjustment	$ 209	$ -	$ -	$ -	$ 209
c. At book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	4,370	4,370
e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	209	-	-	4,370	4,579
g. Not subject to discretionary withdrawal	-	-	-	23	23
h. Total	$ 209	$ -	$ -	$ 4,393	$ 4,602
* Line 2(c) should equal Line 3(h).					
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A	N/A

Information regarding the Company's Separate Accounts for the year ended December 31, 2011 was as follows:

(in millions)	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/11	$ 129	$ -	$ -	$ 9	$ 138
Reserves at December 31, 2011					
2. For accounts with assets at:					
a. Fair value	$ 137	$ -	$ -	$ 4,662	$ 4,799
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 137	$ -	$ -	$ 4,662	$ 4,799
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
b. With fair value adjustment	$ 137	$ -	$ -	$ -	$ 137
c. At book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	4,639	4,639
e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	
f. Subtotal	137	-	-	4,639	4,776
g. Not subject to discretionary withdrawal	-	-	-	23	23
h. Total	$ 137	$ -	$ -	$ 4,662	$ 4,799
* Line 2(c) should equal Line 3(h).					
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A	N/A

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

(in millions)	2012	2011
1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement		
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 86	$ 138
b. Transfers from Separate Accounts (Page 4, Line 10)	832	1,034
c. Net transfers to (from) Separate Accounts (a) – (b)	(746)	(896)
2. Reconciling adjustments:		
a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement	(184)	(203)
b. Net transfers assumed from Charter National Life Insurance Company pursuant to modified coinsurance agreement	(14)	(17)
c. Net transfers assumed from American Maturity Life Insurance Company pursuant to modified coinsurance agreement	(1)	(2)
d. Net transfers assumed from Lincoln National Life Insurance Company pursuant to coinsurance agreement	(1)	(2)
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (946)	$ (1,120)

35. Loss/Claim Adjustment Expenses

The Company's reserves for unpaid claims and the related claims adjustment expenses for accident and health contracts were deemed immaterial at December 31, 2012 and 2011.

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 .....

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 below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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, NORHTBROOK, 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?
ERROL CRAMER, VICE PRESIDENT AND CHIEF ACTUARY, 3100 SANDERS ROAD, SUITE J5A, NORTHBROOK, IL 60062

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 ON PAGE 20.5.1

12.12 Number of parcels involved 73

12.13 Total book/adjusted carrying value ..... $ 784,602,185

12.2 If, yes provide explanation:

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 [X] No [ ]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
THE CODE WAS REWRITTEN ADDING LANGUAGE ADDRESSING RESPONSIBLE USE OF SOCIAL MEDIA, GATHERING COMPETITIVE INTELLIGENCE, EXTERNAL BOARD SERVICE, CORPORATE REPUTATION, GIVING BACK TO OUR COMMUNITIES, PROTECTING THE ENVIRONMENT AND SPEAKING TO NEWS MEDIA AND THE PUBLIC.

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 where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

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

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

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

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

24.02 If no, give full and complete information relating thereto

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

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

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 483,297,300

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

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

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

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

GENERAL INTERROGATORIES

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

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	484,286,587
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	484,283,816
24.103	Total payable for securities lending reported on the liability page.	$	483,297,300

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

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

25.21	Subject to repurchase agreements	$	
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	$	84,462,872
25.26	Placed under option agreements	$	
25.27	Letter stock or other securities restricted as to sale	$	872,006,752
25.28	On deposit with state or other regulatory body	$	18,652,392
25.29	Other	$	

25.3 For category (25.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount
CONTRACTUAL	RESTRICTED FROM SALE FOR DURATION OF THE INVESTMENT	872,006,752

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. $ 9,210,752

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
CITIBANK N.A. CONTACT JON TOMAN 312-876-8548	227 W. MONROE STREET, 4TH FLOOR, CHICAGO, IL 60606
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: RUTH NELSON 315-414-3179	2 N. LASALLE STREET, SUITE 1020, CHICAGO, IL 60602

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 ROAD, NORTHBROOK, IL 60062

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	35,576,376,981	38,453,525,954	2,877,148,973
30.2 Preferred stocks	36,093,017	38,110,752	2,017,735
30.3 Totals	35,612,469,998	38,491,636,706	2,879,166,708

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 DETERMINED TO BE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS AFTER PERFORMING VARIOUS PRICING REVIEWS. THE 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? ..... $ 947,959

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
AMERICAN COUNCIL OF LIFE INSURERS	377,587
LL GLOBAL, INC.	268,206

34.1 Amount of payments for legal expenses, if any? ..... $ 2,844,292

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
DRINKER BIDDLE & REATH, LLP	891,623

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 129,104

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

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	94,397

GENERAL INTERROGATORIES

Part 1, #12.1

Name of Real Estate Holding Company	Book/Adjusted Carrying Value
ALLBRIDGE INVESTMENTS FUND	$ 3,010,423
ALLIANT TAX CREDIT FUND 65 LP	14,567,841
ALLIANT TAX CREDIT FUND 66, LTD	19,207,218
ASLAN REALTY PARTNERS III	-
BABSON MEZZANINE REALTY INVESTORS LP	4,091,920
BEACON CAPITAL STRATEGIC PARTNERS IV, LP	4,588,363
BEACON CAPITAL STRATEGIC PARTNERS V, LP	8,312,831
BEACON CAPITAL STRATEGIC PARTNERS VI	9,185,881
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	17,196,511
BLACKSTONE REAL ESTATE PARTNERS V	21,957,574
BLACKSTONE REAL ESTATE PARTNERS VI LP	34,760,989
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	17,193,035
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV	9,090,678
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV	19,060,592
BROADWAY PARTNERS REAL ESTATE FUND II, LP	246,000
CABOT INDUSTRIAL VALUE FUND III	15,358,640
CABOT PROPERTIES VALUE FUND II	5,925,593
CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	2,575,314
CBRE STRATEGIC PTR US OPP V LP	19,170,875
CENTERLINE (F/K/A ARCAP) RE SPEC SIT MTG FUND	1,894,974
CERBERUS INST PARTNERS LP (FKA BLACKACRE)	1,788,761
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	14,239,605
CSFB GEORGIA STATE FUND I, LLC	254,474
ENTERPRISE HOUSING PARTNERS XX	17,531,174
ENTERPRISE HOUSING PARTNERS XXI LP	9,389,576
GEM REALTY FUND III	2,173,110
GLENARM RESIDENTIAL HOLDINGS, LLC	26,060,127
H/2 SPECIAL OPPORTUNITIES	14,478,807
HARTFORD MEZZANINE INVESTORS I, LLC	4,940,515
HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	3,120,378
JER FUND III	4,167,298
JER REAL ESTATE PARTNERS IV LP	2,401,518
KEYSTONE INDUSTRIAL FUND, LP	10,768,731
KTR INDUSTRIAL FUND II	23,625,113
LANDMARK REAL ESTATE FUND V, LP	4,788,777
LION GABLES APARTMENT FUND	12,122,874
MOGA TAX CREDIT FUND II LLC	1,027,009
MORGAN STANLEY REAL ESTATE FUND II	-
MORGAN STANLEY REAL ESTATE FUND V - U.S	1,303,722
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	14,343,700
MORGAN STANLEY REAL ESTATE FUND VI-INTL	2,642,482
NATIONAL EQUITY FUND 2011 LP	17,144,747
NYLIM REAL ESTATE MEZZANINE FUND II LP	1,977,268
O'CONNOR NORTH AMERICAN PROPERTIES	4,818,504
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	12,802,975
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	8,947,407
RAYMOND JAMES TAX CREDIT FUND 36, LLC	13,929,354
RAYMOND JAMES TAX CREDIT FUND 37, LLC	18,795,109
RAYMOND JAMES TAX CREDIT FUND 38, LLC	19,711,813
RBC TAX CREDIT EQUITY NATIONAL FUND 13	17,596,244
RBC TAX CREDIT EQUITY NATIONAL FUND 14	18,278,447
RED STONE 2011 NATIONAL FUND	11,478,412
RICHMAN U.S.A. INSTITUTIONAL TAX CREDIT FUND LXXX	22,109,238
RICHMAN U.S.A. INSTITUTIONAL TAX CREDIT FUND LXXXIV LP (USA 84)	27,678,851
ROCKPOINT REAL ESTATE FUND I	683,028
ROCKPOINT REAL ESTATE FUND II, LP	4,640,872
ROCKPOINT REAL ESTATE FUND III LP	17,488,465
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	1,355,252
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	9,729,257
SEASONS RESIDENTIAL HOLDINGS, LLC	35,920,379
SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	3,537,809
STARWOOD CAPITAL HOSPITALITY FUND II	19,682,536
STARWOOD HOSPITALITY I	14,583,605
STARWOOD OPPORTUNITY FUND VII, LP	10,331,233
TCF A/GA-1 LLC	264,328
WALTON STREET REAL ESTATE FUND V	10,534,654
WALTON STREET REAL ESTATE FUND VI	18,272,592
WESTBROOK REAL ESTATE FUND I	45,642

GENERAL INTERROGATORIES

Part 1, #12.1

Name of Real Estate Holding Company	Book/Adjusted Carrying Value
WESTBROOK REAL ESTATE FUND VII	15,622,546
WESTBROOK REAL ESTATE FUND VIII	11,511,374
WESTBROOK REAL ESTATE PARTNERS V, LP	151,130
WESTBROOK REAL ESTATE PARTNERS VI	4,244,568
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	12,171,545
	$ 784,602,185

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

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

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

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $ 0
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	2,240,186,491	1,976,725,154
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	23,498,385	25,116,680
2.5	Reserve Denominator	37,401,611,612	39,601,171,776
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 20,337,801

3.4 State the authority under which Separate Accounts are maintained:
SECTION 245.21 OF THE ILLINOIS INSURANCE CODE.

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? 50,972,009

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

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 188,227,847
4.22 Received $ 185,994,525

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

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

6. FOR STOCK REPORTING ENTITIES ONLY:

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
DB-HDV	GMIB	3	28,792	28,792	5,408	Exhibit 5	100%	5,408
DB-HDV	None	NA	949,202	949,202	4,700	Exhibit 5	100%	4,700
DB-MAV	GMIB	0	260,978,489	411,256,313	92,263,799	Exhibit 5	100%	92,263,799
		1	141,230,562		15,182,464	Exhibit 5	100%	15,182,464
		2	9,047,262		1,718,667	Exhibit 5	100%	1,718,667
		6	15,456		30,838	Exhibit 5	100%	30,838
DB-MAV	GMAB	0	4,746,855	169,716,677	1,169	Exhibit 5	100%	1,169
		1	5,612,219		38,614	Exhibit 5	100%	38,614
		2	33,075,915		739,500	Exhibit 5	100%	739,500
		3	26,856,022		710,590	Exhibit 5	100%	710,590
		4	21,202,865		1,044,741	Exhibit 5	100%	1,044,741
		5	11,883,296		1,421,193	Exhibit 5	100%	1,421,193
		6	6,328,232		853,934	Exhibit 5	100%	853,934
		7	11,111,733		1,294,888	Exhibit 5	100%	1,294,888
		8	11,005,445		1,525,690	Exhibit 5	100%	1,525,690
		9	7,399,917		1,522,289	Exhibit 5	100%	1,522,289
		10	2,770,892		547,217	Exhibit 5	100%	547,217
		11	541,522		127,984	Exhibit 5	100%	127,984
		12	8,600,682		1,525,306	Exhibit 5	100%	1,525,306
		13	11,796,229		3,029,756	Exhibit 5	100%	3,029,756
		14	5,816,018		1,360,060	Exhibit 5	100%	1,360,060
		15	968,836		274,035	Exhibit 5	100%	274,035
DB-MAV	None	NA	1,249,862,911	1,249,862,911	50,406,213	Exhibit 5	100%	50,406,213
DB-MAV/RU	GMIB	0	507,042,438	801,871,730	187,014,070	Exhibit 5	100%	187,014,070
		1	265,419,662		34,784,584	Exhibit 5	100%	34,784,584
		2	29,312,680		5,406,673	Exhibit 5	100%	5,406,673
		3	96,949		2,710	Exhibit 5	100%	2,710
DB-MAV/RU	GMAB	0	3,110,688	66,806,205	73,339	Exhibit 5	100%	73,339
		1	1,862,019		53,129	Exhibit 5	100%	53,129
		2	19,718,491		538,931	Exhibit 5	100%	538,931
		3	10,495,306		515,766	Exhibit 5	100%	515,766
		4	6,762,752		587,273	Exhibit 5	100%	587,273
		5	1,379,745		160,717	Exhibit 5	100%	160,717
		6	1,112,405		106,583	Exhibit 5	100%	106,583
		7	3,064,494		377,383	Exhibit 5	100%	377,383
		8	3,383,754		836,230	Exhibit 5	100%	836,230
		9	1,070,740		247,460	Exhibit 5	100%	247,460
		10	1,130,453		109,806	Exhibit 5	100%	109,806
		11	43,149		8,029	Exhibit 5	100%	8,029
		12	3,443,554		807,377	Exhibit 5	100%	807,377
		13	3,174,009		774,195	Exhibit 5	100%	774,195
		14	7,054,646		3,093,797	Exhibit 5	100%	3,093,797
DB-MAV/RU	None	NA	561,142,703	561,142,703	62,088,844	Exhibit 5	100%	62,088,844
DB-Ratchet	GMIB	0	12,218,516	46,720,691	1,161,270	Exhibit 5	100%	1,161,270
		1	23,100,674		1,752,709	Exhibit 5	100%	1,752,709
		2	11,401,502		1,385,785	Exhibit 5	100%	1,385,785
DB-Ratchet	None	NA	246,300,745	246,300,745	1,329,395	Exhibit 5	100%	1,329,395
DB-Reset	GMIB	0	43,273,368	49,458,310	5,218,453	Exhibit 5	100%	5,218,453
		1	6,184,942		310,114	Exhibit 5	100%	310,114
DB-Reset	None	NA	438,198,892	438,198,892	3,005,734	Exhibit 5	100%	3,005,734
DB-Rollup	GMIB	0	604,224	604,224	83,692	Exhibit 5	100%	83,692
		1	32,649,261	32,649,261	4,069,861	Exhibit 5	100%	4,069,861
		2	2,458,509	2,458,509	469,505	Exhibit 5	100%	469,505
DB-Rollup	GMAB	0	3,109,051	42,911,600	57,845	Exhibit 5	100%	57,845
		1	2,470,444		19,937	Exhibit 5	100%	19,937
		2	9,664,065		373,028	Exhibit 5	100%	373,028
		3	5,544,065		231,626	Exhibit 5	100%	231,626
		4	5,699,951		529,536	Exhibit 5	100%	529,536

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
		5	2,589,342		544,514	Exhibit 5	100%	544,514
		6	2,032,694		310,141	Exhibit 5	100%	310,141
		7	2,848,670		427,774	Exhibit 5	100%	427,774
		8	2,830,766		501,093	Exhibit 5	100%	501,093
		9	732,523		135,230	Exhibit 5	100%	135,230
		10	552,468		143,909	Exhibit 5	100%	143,909
		11	222,210		42,389	Exhibit 5	100%	42,389
		12	1,304,607		200,975	Exhibit 5	100%	200,975
		13	2,510,812		666,513	Exhibit 5	100%	666,513
		14	690,810		138,785	Exhibit 5	100%	138,785
		15	109,121		24,039	Exhibit 5	100%	24,039
DB-Rollup	None	NA	150,895,362	150,895,362	4,018,905	Exhibit 5	100%	4,018,905
DB-ROP	GMIB	0	916,100	117,124,055	47,945	Exhibit 5	100%	47,945
		1	107,057,789		8,342,485	Exhibit 5	100%	8,342,485
		2	9,141,121		1,145,067	Exhibit 5	100%	1,145,067
		3	9,045		323	Exhibit 5	100%	323
DB-ROP	GMAB	0	11,752,180	383,922,918	1,230	Exhibit 5	100%	1,230
		1	18,969,275		147,413	Exhibit 5	100%	147,413
		2	52,192,715		528,955	Exhibit 5	100%	528,955
		3	56,826,262		886,255	Exhibit 5	100%	886,255
		4	52,977,634		1,849,031	Exhibit 5	100%	1,849,031
		5	31,778,061		2,437,841	Exhibit 5	100%	2,437,841
		6	19,787,957		2,246,543	Exhibit 5	100%	2,246,543
		7	16,367,921		2,102,421	Exhibit 5	100%	2,102,421
		8	27,118,033		4,371,640	Exhibit 5	100%	4,371,640
		9	22,580,547		4,414,878	Exhibit 5	100%	4,414,878
		10	6,467,283		945,530	Exhibit 5	100%	945,530
		11	2,996,925		701,376	Exhibit 5	100%	701,376
		12	18,379,470		2,693,257	Exhibit 5	100%	2,693,257
		13	25,572,487		4,330,731	Exhibit 5	100%	4,330,731
		14	16,838,959		3,408,448	Exhibit 5	100%	3,408,448
		15	2,954,028		924,992	Exhibit 5	100%	924,992
		16	363,180		99,972	Exhibit 5	100%	99,972
DB-ROP	None	N/A	1,034,063,460	1,034,063,460	16,562,841	Exhibit 5	100%	16,562,841
DB-RU/RE	None	N/A	132,310,897	132,310,897	6,998,268	Exhibit 5	100%	6,998,268
DB_ROP	None	N/A	114,107,556	114,107,556	105,551	Exhibit 5	0%	0
	GMAB	N/A	228,415,637	228,415,637	17,181,562	Exhibit 5	0%	0

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

10.1 Amount of loss reserves established by these annuities during the current year: $ 8,082,957,485

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

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
ALLSTATE INSURANCE COMPANY, NORTHBROOK, IL	112,626,101

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2012	2 2011	3 2010	4 2009	5 2008
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	125,544,012	123,235,005	121,024,607	116,353,111	130,489,736
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	199,034,610	185,209,702	179,024,779	172,394,249	159,511,801
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	7,444,344	7,092,619	6,723,731	6,762,175	7,260,926
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	332,022,966	315,537,325	306,773,117	295,509,535	297,262,462
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	2,408	230	69,417	193,090	94,763
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	809,538	573,561	6,143	8,362	10,619
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					406
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	811,946	573,791	75,560	201,452	105,788
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	1,447,411,482	1,353,045,499	1,550,302,800	1,457,246,068	1,424,262,744
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	663,849,607	484,054,990	732,765,236	1,339,042,789	2,435,167,804
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	25,850,042	25,752,120	26,383,286	26,560,903	38,125,178
17.2	Group annuities (Line 20.4, Col. 7)	15,709,000	26,284,701	64,334,395	356,775,762	776,010,903
18.1	A & H-group (Line 20.4, Col. 8)	5,402,132	3,019,833	2,589,904	2,669,503	2,784,728
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	81,964,228	84,568,012	83,178,257	79,551,749	91,877,848
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	2,240,186,491	1,976,725,154	2,459,553,878	3,261,846,774	4,768,229,204
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	47,147,535,266	49,138,029,391	52,840,616,225	56,731,241,703	53,660,576,292
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	43,764,603,941	45,682,372,546	49,501,479,126	53,263,828,239	50,411,688,172
23.	Aggregate life reserves (Page 3, Line 1)	37,075,155,413	39,330,245,136	42,375,656,323	44,150,623,683	35,851,430,539
24.	Aggregate A & H reserves (Page 3, Line 2)	267,366,028	245,861,115	205,714,039	179,478,257	152,198,129
25.	Deposit-type contract funds (Page 3, Line 3)	4,854,217,103	4,939,702,122	5,674,526,940	7,514,105,034	11,991,473,533
26.	Asset valuation reserve (Page 3, Line 24.01)	406,772,783	213,712,835	70,348,503		198,413,886
27.	Capital (Page 3, Lines 29 and 30)	5,402,600	5,402,600	5,402,600	5,402,600	5,402,600
28.	Surplus (Page 3, Line 37)	3,377,528,725	3,450,254,245	3,333,734,498	3,462,010,864	3,243,485,520
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(1,772,719,048)	(3,125,578,370)	(892,773,205)	7,732,229,613	715,191,512
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,837,503,599	3,723,815,306	3,441,593,563	3,507,732,002	3,482,149,307
31.	Authorized control level risk - based capital	550,589,095	553,520,442	581,099,038	578,900,548	563,539,710
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	75.9	77.6	78.9	78.2	70.8
33.	Stocks (Lines 2.1 and 2.2)	2.4	2.1	1.9	1.7	4.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	11.4	12.3	11.5	12.7	13.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1				
36.	Cash, cash equivalents and short-term investments (Line 5)	2.3	1.1	1.9	2.2	6.3
37.	Contract loans (Line 6)	1.7	1.7	1.6	1.4	1.5
38.	Derivatives (Page 2, Line 7)	0.3	0.4	0.9	XXX	XXX
39.	Other invested assets (Line 8)	5.8	4.8	3.4	2.5	2.6
40.	Receivables for securities (Line 9)	0.0	0.0	0.1	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)				XXX	XXX
42.	Aggregate write-ins for invested assets (Line 11)				1.2	0.3
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2012	2 2011	3 2010	4 2009	5 2008
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	905,797,650	896,026,318	867,083,018	870,359,255	750,000,932
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	659,224,225	673,896,111	689,775,168	508,721,496	345,716,165
50.	Total of above Lines 44 to 49	1,565,021,875	1,569,922,429	1,556,858,186	1,379,080,751	1,095,717,097
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	399,084,948	504,993,961	890,610,860	974,289,336	1,117,313,400
53.	Total admitted assets (Page 2, Line 28, Col. 3)	51,808,172,624	53,978,754,388	58,763,010,092	63,008,532,260	67,552,094,308
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	2,118,258,381	2,273,428,449	2,568,274,799	2,299,054,802	2,617,010,086
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(67,058,601)	(142,308,013)	(493,046,069)	(895,522,636)	(858,037,670)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	149,243,755	129,230,671	242,222,928	78,577,177	(365,894,350)
57.	Total of above Lines 54, 55 and 56	2,200,443,535	2,260,351,107	2,317,451,658	1,482,109,343	1,393,078,066
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	5,629,013,654	6,564,272,982	5,819,992,156	5,816,360,273	6,118,434,824
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	38,601,219	40,419,238	37,695,618	35,315,240	33,923,745
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	367,942,226	293,842,923	520,124,526	397,198,379	377,498,919
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	21,504,913	40,147,076	26,235,782	27,280,127	46,567,639
62.	Dividends to policyholders (Line 30, Col. 1)	47,720	51,963	58,313	62,621	59,887
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	18.8	25.8	23.6	16.8	14.7
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	6.1	9.9	9.3	10.2	9.0
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	69.0	92.1	74.7	76.3	85.1
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.2	0.1	0.1	0.1	0.1
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	27.0	35.1	34.7	28.8	23.5
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	19,517,323	18,488,059	14,978,490	13,798,925	11,444,227
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	19,262,584	14,573,989	15,037,852	14,155,698	7,131,889
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	15,231,789	14,641,390	12,514,094	12,150,191	9,774,896
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	17,212,540	15,041,011	13,459,303	11,405,331	861,694
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	102,295,122	137,414,996	13,558,885	71,654	102,863,733
74.	Ordinary - individual annuities (Col. 4)	243,848,149	(109,467,406)	1,168,751	(495,940)	(550,894,074)
75.	Ordinary-supplementary contracts (Col. 5)	674,314	162,385	(24,803)	75	160,851
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	6,025,294	4,806,021	8,623,993	6,157	(7,567,773)
78.	Group annuities (Col. 8)	66,752,647	16,189,211	16,208,578	42,713	(637,100,518)
79.	A & H-group (Col. 9)	10,503,709	(9,324,146)	(1,174,036)	1,871	1,712,518
80.	A & H-credit (Col. 10)	409	461	678	1	6,519
81.	A & H-other (Col. 11)	8,088,940	(5,240,263)	1,404,784	761	1,663,058
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	438,188,583	34,541,258	39,766,829	(372,706)	(1,089,155,687)

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

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alabama — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,141,255		470,202		7,611,457
2. Annuity considerations	12,731,680		473,758		13,205,438
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	19,872,936		943,959		20,816,895
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,330,794		310,084		6,640,878
10. Matured endowments	51,293				51,293
11. Annuity benefits	3,048,378		5,950,721		8,999,099
12. Surrender values and withdrawals for life contracts	13,651,740		14,870,766		28,522,506
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	45,598				45,598
15. Totals	23,127,803		21,131,572		44,259,374
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	10	834,349				79,603			10	913,952
17. Incurred during current year	145	6,082,762			35	318,829			180	6,401,591
Settled during current year:										
18.1 By payment in full	137	6,382,087			34	310,084			171	6,692,171
18.2 By payment on compromised claims										
18.3 Totals paid	137	6,382,087			34	310,084			171	6,692,171
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	137	6,382,087			34	310,084			171	6,692,171
19. Unpaid Dec. 31, current year (16+17-18.6)	18	535,024			1	88,348			19	623,372
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	16,236	1,367,113,868		(a)	1	90,102,019			16,237	1,457,215,887
21. Issued during year	139	13,200,000							139	13,200,000
22. Other changes to in force (Net)	(1,209)	(106,725,145)				(2,833,561)			(1,209)	(109,558,706)
23. In force December 31 of current year	15,166	1,273,588,723		(a)	1	87,268,458			15,167	1,360,857,181

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	609,269	615,580		674,325	767,741
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	499	1,330			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,159	5,059			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,658	6,389			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	612,927	621,969		674,325	767,741

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alaska — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,407,073		83,602		1,490,675
2. Annuity considerations	189,336		12,000		201,336
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,596,409		95,602		1,692,011
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	186,829		87,440		274,269
10. Matured endowments					
11. Annuity benefits	338,438		908,019		1,246,458
12. Surrender values and withdrawals for life contracts	1,228,421		2,751,536		3,979,957
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	848				848
15. Totals	1,754,535		3,746,996		5,501,531
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	56,533				7,088			2	63,621
17. Incurred during current year	5	373,253			5	86,602			10	459,855
Settled during current year:										
18.1 By payment in full	5	186,829			5	87,440			10	274,269
18.2 By payment on compromised claims										
18.3 Totals paid	5	186,829			5	87,440			10	274,269
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	5	186,829			5	87,440			10	274,269
19. Unpaid Dec. 31, current year (16+17-18.6)	2	242,957				6,250			2	249,207
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,485	309,511,293		(a)	1	8,022,022			2,486	317,533,315
21. Issued during year	22	2,100,000							22	2,100,000
22. Other changes to in force (Net)	(172)	(19,311,150)				(742,483)			(172)	(20,053,633)
23. In force December 31 of current year	2,335	292,300,143		(a)	1	7,279,539			2,336	299,579,682

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	100,055	100,877		48,278	48,868
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	118	173			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	97	1,092			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	214	1,265			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	100,269	102,142		48,278	48,868

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 15 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arizona — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,831,487		248,397		9,079,884
2. Annuity considerations	16,018,440		907,587		16,926,026
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	24,849,926		1,155,984		26,005,910
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,340,994		64,023		9,405,017
10. Matured endowments	47,515				47,515
11. Annuity benefits	5,338,542		11,037,634		16,376,176
12. Surrender values and withdrawals for life contracts	21,487,148		16,476,365		37,963,513
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	18,570				18,570
15. Totals	36,232,770		27,578,022		63,810,792
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	13	728,804			1	40,753			14	769,557
17. Incurred during current year	206	9,310,501			8	37,140			214	9,347,641
Settled during current year:										
18.1 By payment in full	193	9,388,509			8	64,023			201	9,452,532
18.2 By payment on compromised claims										
18.3 Totals paid	193	9,388,509			8	64,023			201	9,452,532
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	193	9,388,509			8	64,023			201	9,452,532
19. Unpaid Dec. 31, current year (16+17-18.6)	26	650,796			1	13,869			27	664,665
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	18,941	1,950,444,088		(a)	1	15,566,794			18,942	1,966,010,882
21. Issued during year	213	18,400,000							213	18,400,000
22. Other changes to in force (Net)	(1,618)	(171,526,480)				(1,741,350)			(1,618)	(173,267,830)
23. In force December 31 of current year	17,536	1,797,317,609		(a)	1	13,825,444			17,537	1,811,143,053

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	469,327	473,845		450,945	534,629
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,048	3,636			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,467	5,142			
25.5 All other (b)	113	113			
25.6 Totals (sum of Lines 25.1 to 25.5)	5,628	8,891			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	474,955	482,736		450,945	534,629

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 49 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arkansas — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,709,272		318,428		3,027,701
2. Annuity considerations	3,487,828		180,400		3,668,228
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,197,100		498,828		6,695,928
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,848,621		373,775		2,222,396
10. Matured endowments	10,000				10,000
11. Annuity benefits	757,922		4,172,711		4,930,633
12. Surrender values and withdrawals for life contracts	4,915,977		6,068,647		10,984,624
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	14,716				14,716
15. Totals	7,547,236		10,615,133		18,162,369
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	137,009			4	68,444			6	205,452
17. Incurred during current year	47	2,090,938			10	329,580			57	2,420,517
Settled during current year:										
18.1 By payment in full	43	1,858,621			13	373,775			56	2,232,396
18.2 By payment on compromised claims										
18.3 Totals paid	43	1,858,621			13	373,775			56	2,232,396
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	43	1,858,621			13	373,775			56	2,232,396
19. Unpaid Dec. 31, current year (16+17-18.6)	6	369,326			1	24,248			7	393,574
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,154	502,386,657		(a)	1	28,550,802			6,155	530,937,459
21. Issued during year	122	10,050,000							122	10,050,000
22. Other changes to in force (Net)	(486)	(39,471,647)				(3,801,453)			(486)	(43,273,100)
23. In force December 31 of current year	5,790	472,965,010		(a)	1	24,749,349			5,791	497,714,359

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	473,659	474,400		214,397	156,265
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	457	1,559			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,536	8,412			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,993	9,972			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	478,653	484,372		214,397	156,265

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 210 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF California — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	56,190,882		3,600,463		59,791,345
2. Annuity considerations	52,362,050		4,046,032		56,408,081
3. Deposit-type contract funds	170,850	XXX		XXX	170,850
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	108,723,781		7,646,495		116,370,276
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	58,896,283		4,612,917		63,509,200
10. Matured endowments	206,939				206,939
11. Annuity benefits	42,041,428		83,064,735		125,106,164
12. Surrender values and withdrawals for life contracts	159,545,891		203,615,906		363,161,797
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	147,705				147,705
15. Totals	260,838,247		291,293,559		552,131,805
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	114	7,775,690		68,443	41	853,823			155	8,697,955
17. Incurred during current year	1,092	57,750,589			248	4,728,330			1,340	62,478,918
Settled during current year:										
18.1 By payment in full	1,046	59,103,222			258	4,612,917			1,304	63,716,140
18.2 By payment on compromised claims										
18.3 Totals paid	1,046	59,103,222			258	4,612,917			1,304	63,716,140
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,046	59,103,222			258	4,612,917			1,304	63,716,140
19. Unpaid Dec. 31, current year (16+17-18.6)	160	6,423,057		68,443	31	969,235			191	7,460,734
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	101,017	13,792,157,277		(a)	1	372,677,412			101,018	14,164,834,690
21. Issued during year	1,244	115,730,000							1,244	115,730,000
22. Other changes to in force (Net)	(8,879)	(1,287,616,665)				(38,455,620)			(8,879)	(1,326,072,285)
23. In force December 31 of current year	93,382	12,620,270,612		(a)	1	334,221,793			93,383	12,954,492,404

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,959,973	3,966,112		1,877,572	2,133,354
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,383	19,680		850	32,095
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	7,951	25,126			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	10,334	44,806		850	32,095
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,970,307	4,010,918		1,878,422	2,165,449

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 546 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Colorado — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,262,884		388,957		6,651,841
2. Annuity considerations	11,036,120		61,725		11,097,845
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	17,299,003		450,683		17,749,686
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,745,178		229,412		6,974,590
10. Matured endowments	40,543				40,543
11. Annuity benefits	6,553,727		6,273,077		12,826,804
12. Surrender values and withdrawals for life contracts	27,756,045		8,609,645		36,365,690
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	11,666				11,666
15. Totals	41,107,160		15,112,134		56,219,294
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	10	3,706,968			1	37,232			11	3,744,200
17. Incurred during current year	116	4,613,066			24	224,291			140	4,837,356
Settled during current year:										
18.1 By payment in full	106	6,785,721			24	229,412			130	7,015,134
18.2 By payment on compromised claims										
18.3 Totals paid	106	6,785,721			24	229,412			130	7,015,134
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	106	6,785,721			24	229,412			130	7,015,134
19. Unpaid Dec. 31, current year (16+17-18.6)	20	1,534,312			1	32,110			21	1,566,422
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	13,108	1,519,880,371		(a)	1	38,746,046			13,109	1,558,626,417
21. Issued during year	91	9,045,000							91	9,045,000
22. Other changes to in force (Net)	(998)	(117,161,090)				(4,839,503)			(998)	(122,000,593)
23. In force December 31 of current year	12,201	1,411,764,282		(a)	1	33,906,543			12,202	1,445,670,825

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	405,050	410,109		390,030	741,466
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	5,279	6,417		60,873	(81,082)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,892	3,303			
25.5 All other (b)	113	113			
25.6 Totals (sum of Lines 25.1 to 25.5)	8,284	9,832		60,873	(81,082)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	413,334	419,941		450,903	660,384

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 50 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Connecticut — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,674,602		662,789		7,337,391
2. Annuity considerations	12,792,510		14,601		12,807,112
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	19,467,113		677,390		20,144,503
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,184,863		578,406		6,763,269
10. Matured endowments	35,552				35,552
11. Annuity benefits	9,286,614		2,447,882		11,734,496
12. Surrender values and withdrawals for life contracts	35,263,092		641,520		35,904,612
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	16,204				16,204
15. Totals	50,786,326		3,667,808		54,454,134
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	9	483,641			2	210,662			11	694,303
17. Incurred during current year	133	6,813,639			44	447,439			177	7,261,078
Settled during current year:										
18.1 By payment in full	127	6,220,416			43	578,406			170	6,798,821
18.2 By payment on compromised claims										
18.3 Totals paid	127	6,220,416			43	578,406			170	6,798,821
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	127	6,220,416			43	578,406			170	6,798,821
19. Unpaid Dec. 31, current year (16+17-18.6)	15	1,076,864			3	79,696			18	1,156,560
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	13,845	1,716,460,704		(a)	1	63,004,259			13,846	1,779,464,963
21. Issued during year	172	14,200,000							172	14,200,000
22. Other changes to in force (Net)	(1,008)	(133,743,719)				(5,701,456)			(1,008)	(139,445,175)
23. In force December 31 of current year	13,009	1,596,916,985		(a)	1	57,302,803			13,010	1,654,219,788

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	342,019	344,701		189,486	466,181
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	532	734			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	393	1,424			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	926	2,158			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	342,945	346,860		189,486	466,181

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Delaware — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,062,096		186,345		1,248,441
2. Annuity considerations	905,095		21,724		926,819
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,967,191		208,069		2,175,259
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	552,457		256,460		808,917
10. Matured endowments	11,562				11,562
11. Annuity benefits	892,427		2,477,068		3,369,495
12. Surrender values and withdrawals for life contracts	3,827,181		9,232,913		13,060,094
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,045				2,045
15. Totals	5,285,673		11,966,441		17,252,114
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	58,696			5	76,349			6	135,046
17. Incurred during current year	28	644,304			16	192,078			44	836,382
Settled during current year:										
18.1 By payment in full	22	564,019			20	256,460			42	820,479
18.2 By payment on compromised claims										
18.3 Totals paid	22	564,019			20	256,460			42	820,479
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	22	564,019			20	256,460			42	820,479
19. Unpaid Dec. 31, current year (16+17-18.6)	7	138,981			1	11,967			8	150,948
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,764	262,956,078		(a)	1	13,298,907			2,765	276,254,985
21. Issued during year	30	2,000,000							30	2,000,000
22. Other changes to in force (Net)	(227)	(23,710,608)				(1,549,427)			(227)	(25,260,035)
23. In force December 31 of current year	2,567	241,245,470		(a)	1	11,749,480			2,568	252,994,950

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	86,194	87,538		26,699	48,258
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	234	225			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	392	608			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	626	832			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	86,820	88,370		26,699	48,258

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 57 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF District of Columbia — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	383,564		9,465		393,029
2. Annuity considerations	262,317		57,009		319,326
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	645,882		66,473		712,355
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	963,383				963,383
10. Matured endowments					
11. Annuity benefits	1,475,865		634,510		2,110,375
12. Surrender values and withdrawals for life contracts	4,293,376		809,740		5,103,117
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	115				115
15. Totals	6,732,740		1,444,250		8,176,990
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	16,833				1,166			1	17,999
17. Incurred during current year	19	1,013,494				(150)			19	1,013,345
Settled during current year:										
18.1 By payment in full	18	963,383							18	963,383
18.2 By payment on compromised claims										
18.3 Totals paid	18	963,383							18	963,383
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	18	963,383							18	963,383
19. Unpaid Dec. 31, current year (16+17-18.6)	2	66,944				1,016			2	67,960
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	923	89,417,383		(a)	1	1,319,215			924	90,736,598
21. Issued during year	18	1,350,000							18	1,350,000
22. Other changes to in force (Net)	(69)	(5,563,848)				(135,849)			(69)	(5,699,697)
23. In force December 31 of current year	872	85,203,535		(a)	1	1,183,366			873	86,386,901

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	41,174	41,861		4,834	(18,576)
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	113	332			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	273	222			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	386	554			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	41,560	42,415		4,834	(18,576)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 29 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Florida — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	31,853,856		3,047,032		34,900,889
2. Annuity considerations	41,142,340		271,495		41,413,835
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	72,996,196		3,318,528		76,314,724
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	25,972,029		2,242,006		28,214,035
10. Matured endowments	93,638				93,638
11. Annuity benefits	57,926,992		16,756,760		74,683,752
12. Surrender values and withdrawals for life contracts	191,807,814		31,636,350		223,444,164
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	100,112				100,112
15. Totals	275,900,586		50,635,115		326,535,701
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	59	3,503,709			20	365,412			79	3,869,121
17. Incurred during current year	494	26,094,834			260	2,262,255			754	28,357,089
Settled during current year:										
18.1 By payment in full	472	26,065,668			265	2,242,006			737	28,307,674
18.2 By payment on compromised claims										
18.3 Totals paid	472	26,065,668			265	2,242,006			737	28,307,674
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	472	26,065,668			265	2,242,006			737	28,307,674
19. Unpaid Dec. 31, current year (16+17-18.6)	81	3,532,875			15	385,661			96	3,918,536
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	65,475	6,612,070,180		(a)	1	204,979,593			65,476	6,817,049,773
21. Issued during year	860	64,200,000							860	64,200,000
22. Other changes to in force (Net)	(5,583)	(589,116,450)				(23,551,768)			(5,583)	(612,668,218)
23. In force December 31 of current year	60,752	6,087,153,730		(a)	1	181,427,825			60,753	6,268,581,555

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,472,606	3,523,371		2,448,436	2,882,395
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	24,662	29,978		23,148	(121,062)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	57,195	56,359		93,042	125,881
25.5 All other (b)	191	657			
25.6 Totals (sum of Lines 25.1 to 25.5)	82,048	86,994		116,190	4,819
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,554,655	3,610,365		2,564,626	2,887,213

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 646 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Georgia — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	16,794,388		1,508,564		18,302,952
2. Annuity considerations	11,720,771		126,193		11,846,964
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	28,515,159		1,634,756		30,149,915
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,274,371		1,396,760		10,671,132
10. Matured endowments	63,200				63,200
11. Annuity benefits	6,747,229		5,610,936		12,358,165
12. Surrender values and withdrawals for life contracts	28,342,359		19,070,338		47,412,697
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	62,339				62,339
15. Totals	44,489,499		26,078,035		70,567,533
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	29	1,832,694			11	298,949			40	2,131,643
17. Incurred during current year	250	8,771,473			122	1,258,436			372	10,029,909
Settled during current year:										
18.1 By payment in full	245	9,337,572			128	1,396,760			373	10,734,332
18.2 By payment on compromised claims										
18.3 Totals paid	245	9,337,572			128	1,396,760			373	10,734,332
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	245	9,337,572			128	1,396,760			373	10,734,332
19. Unpaid Dec. 31, current year (16+17-18.6)	34	1,266,596			5	160,625			39	1,427,220
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	35,342	3,831,992,449		(a)	1	178,602,052			35,343	4,010,594,501
21. Issued during year	212	19,290,000							212	19,290,000
22. Other changes to in force (Net)	(2,674)	(332,720,761)				(15,386,143)			(2,674)	(348,106,904)
23. In force December 31 of current year	32,880	3,518,561,688		(a)	1	163,215,909			32,881	3,681,777,597

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,229,071	1,242,144		686,179	914,374
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,497	2,353			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,743	5,943			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	7,240	8,296			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,236,311	1,250,440		686,179	914,374

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 262 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Hawaii — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,826,455		132,519		2,958,974
2. Annuity considerations	4,527,453		390,721		4,918,174
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,353,908		523,240		7,877,148
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,565,240		589,091		2,154,331
10. Matured endowments	7,144				7,144
11. Annuity benefits	2,902,926		2,663,771		5,566,697
12. Surrender values and withdrawals for life contracts	36,010,138		12,157,383		48,167,521
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	8,229				8,229
15. Totals	40,493,678		15,410,245		55,903,923
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	88,861				27,874			1	116,735
17. Incurred during current year	34	1,651,465			6	586,455			40	2,237,920
Settled during current year:										
18.1 By payment in full	32	1,572,385			6	589,091			38	2,161,475
18.2 By payment on compromised claims										
18.3 Totals paid	32	1,572,385			6	589,091			38	2,161,475
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	32	1,572,385			6	589,091			38	2,161,475
19. Unpaid Dec. 31, current year (16+17-18.6)	3	167,941				25,238			3	193,179
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,735	530,891,296		(a)	1	31,549,672			4,736	562,440,969
21. Issued during year	21	2,150,000							21	2,150,000
22. Other changes to in force (Net)	(331)	(43,295,215)				(2,153,104)			(331)	(45,448,319)
23. In force December 31 of current year	4,425	489,746,082		(a)	1	29,396,568			4,426	519,142,650

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	366,774	368,926		119,348	79,248
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	27	31			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	250	2,340			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	276	2,371			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	367,050	371,297		119,348	79,248

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



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Idaho — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,443,215		137,791		1,581,006
2. Annuity considerations	4,661,138		137,388		4,798,525
3. Deposit-type contract funds	16,815	XXX		XXX	16,815
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,121,168		275,178		6,396,346
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	474,533		72,980		547,513
10. Matured endowments	11,660				11,660
11. Annuity benefits	3,877,906		3,539,859		7,417,765
12. Surrender values and withdrawals for life contracts	12,040,697		4,687,974		16,728,671
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	23,415				23,415
15. Totals	16,428,211		8,300,813		24,729,024
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	128,154			1	11,138			6	139,292
17. Incurred during current year	26	419,865			11	75,639			37	495,504
Settled during current year:										
18.1 By payment in full	28	486,193			10	72,980			38	559,173
18.2 By payment on compromised claims										
18.3 Totals paid	28	486,193			10	72,980			38	559,173
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	28	486,193			10	72,980			38	559,173
19. Unpaid Dec. 31, current year (16+17-18.6)	3	61,826			2	13,797			5	75,623
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,404	373,671,080		(a)	1	10,343,642			3,405	384,014,722
21. Issued during year	111	9,075,000							111	9,075,000
22. Other changes to in force (Net)	(357)	(36,174,818)				(1,261,661)			(357)	(37,436,479)
23. In force December 31 of current year	3,158	346,571,262		(a)	1	9,081,981			3,159	355,653,243

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	129,208	130,450		198,715	221,834
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,446	2,498		29,117	29,117
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	233	430			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,679	2,928		29,117	29,117
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	131,888	133,378		227,832	250,951

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 17 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Illinois — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	34,563,164		3,725,609		38,288,773
2. Annuity considerations	18,936,360		1,308,720		20,245,080
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	53,499,524		5,034,329		58,533,853
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	27,169,103		5,365,812		32,534,915
10. Matured endowments	184,025				184,025
11. Annuity benefits	51,627,312		24,161,817		75,789,128
12. Surrender values and withdrawals for life contracts	57,517,382		79,495,233		137,012,614
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	68,479				68,479
15. Totals	136,566,301		109,022,861		245,589,162
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	60	3,840,742			18	815,729			78	4,656,472
17. Incurred during current year	788	27,456,722			178	6,156,042			966	33,612,764
Settled during current year:										
18.1 By payment in full	751	27,353,129			174	5,365,812			925	32,718,940
18.2 By payment on compromised claims										
18.3 Totals paid	751	27,353,129			174	5,365,812			925	32,718,940
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	751	27,353,129			174	5,365,812			925	32,718,940
19. Unpaid Dec. 31, current year (16+17-18.6)	97	3,944,335			22	1,605,960			119	5,550,296
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	72,481	7,454,898,060		(a)	11	216,466,345			72,492	7,671,364,405
21. Issued during year	441	40,165,695							441	40,165,695
22. Other changes to in force (Net)	(5,236)	(574,200,571)				(26,377,368)			(5,236)	(600,577,939)
23. In force December 31 of current year	67,686	6,920,863,185		(a)	11	190,088,977			67,697	7,110,952,162

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,322,104	1,334,406		1,595,221	669,910
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	8,228	8,033			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,144	5,556			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	10,372	13,590			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,332,476	1,347,995		1,595,221	669,910

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 549 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Indiana — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,610,083		988,649		9,598,732
2. Annuity considerations	14,658,431		766,834		15,425,265
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	23,268,514		1,755,483		25,023,998
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,369,148		1,254,058		8,623,207
10. Matured endowments	26,346				26,346
11. Annuity benefits	7,129,471		14,955,136		22,084,607
12. Surrender values and withdrawals for life contracts	18,110,491		16,758,355		34,868,846
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	28,830				28,830
15. Totals	32,664,286		32,967,550		65,631,836
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	21	829,016			5	87,182			26	916,198
17. Incurred during current year	226	7,705,714			85	1,259,806			311	8,965,521
Settled during current year:										
18.1 By payment in full	217	7,395,494			86	1,254,058			303	8,649,553
18.2 By payment on compromised claims										
18.3 Totals paid	217	7,395,494			86	1,254,058			303	8,649,553
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	217	7,395,494			86	1,254,058			303	8,649,553
19. Unpaid Dec. 31, current year (16+17-18.6)	30	1,139,236			4	92,930			34	1,232,166
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	22,769	1,963,876,911		(a)	1	76,971,512			22,770	2,040,848,423
21. Issued during year	78	6,550,000							78	6,550,000
22. Other changes to in force (Net)	(1,856)	(183,288,211)				(8,470,195)			(1,856)	(191,758,406)
23. In force December 31 of current year	20,991	1,787,138,700		(a)	1	68,501,317			20,992	1,855,640,017

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	597,021	602,597		378,183	411,605
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	385	374			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,254	2,569			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,640	2,943			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	598,661	605,540		378,183	411,605

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 214 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Iowa — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,537,791		349,141		1,886,933
2. Annuity considerations	3,318,898		162,085		3,480,984
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,856,690		511,227		5,367,916
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,206,986		309,061		1,516,047
10. Matured endowments	5,000				5,000
11. Annuity benefits	3,767,418		5,735,154		9,502,572
12. Surrender values and withdrawals for life contracts	9,461,504		10,601,150		20,062,654
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,727				5,727
15. Totals	14,446,634		16,645,365		31,091,999
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	7	422,027			1	43,258			8	465,285
17. Incurred during current year	47	1,200,970			12	335,466			59	1,536,436
Settled during current year:										
18.1 By payment in full	43	1,211,986			11	309,061			54	1,521,047
18.2 By payment on compromised claims										
18.3 Totals paid	43	1,211,986			11	309,061			54	1,521,047
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	43	1,211,986			11	309,061			54	1,521,047
19. Unpaid Dec. 31, current year (16+17-18.6)	11	411,012			2	69,663			13	480,674
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,760	304,100,896		(a)	1	38,302,022			3,761	342,402,918
21. Issued during year	24	2,550,000							24	2,550,000
22. Other changes to in force (Net)	(242)	(19,093,896)				(3,751,548)			(242)	(22,845,444)
23. In force December 31 of current year	3,542	287,557,001		(a)	1	34,550,474			3,543	322,107,475

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	170,208	172,215		255,277	393,462
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	346	307			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	245	274			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	591	581			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	170,799	172,796		255,277	393,462

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 120 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kansas — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,032,862		425,227		2,458,089
2. Annuity considerations	2,622,896		51,603		2,674,499
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,655,758		476,830		5,132,587
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,679,440		287,152		1,966,592
10. Matured endowments	6,985				6,985
11. Annuity benefits	1,457,566		4,212,808		5,670,373
12. Surrender values and withdrawals for life contracts	5,903,667		8,404,585		14,308,252
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,764				3,764
15. Totals	9,051,422		12,904,544		21,955,966
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	132,792			1	32,837			3	165,630
17. Incurred during current year	45	1,800,594			47	309,970			92	2,110,564
Settled during current year:										
18.1 By payment in full	41	1,686,425			41	287,152			82	1,973,577
18.2 By payment on compromised claims										
18.3 Totals paid	41	1,686,425			41	287,152			82	1,973,577
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	41	1,686,425			41	287,152			82	1,973,577
19. Unpaid Dec. 31, current year (16+17-18.6)	6	246,962			7	55,655			13	302,616
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,092	492,672,473		(a)	1	32,640,853			5,093	525,313,326
21. Issued during year	31	2,700,000							31	2,700,000
22. Other changes to in force (Net)	(411)	(36,590,373)				(2,898,108)			(411)	(39,488,481)
23. In force December 31 of current year	4,712	458,782,100		(a)	1	29,742,745			4,713	488,524,845

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	263,118	266,018		218,608	232,894
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	89	117			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	847	1,148			(300,000)
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	936	1,265			(300,000)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	264,054	267,283		218,608	(67,106)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 90 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kentucky — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,060,148		1,083,599		6,143,747
2. Annuity considerations	7,560,279		219,222		7,779,502
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,620,427		1,302,821		13,923,249
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,523,534		599,373		6,122,907
10. Matured endowments	22,999				22,999
11. Annuity benefits	9,729,256		6,258,129		15,987,386
12. Surrender values and withdrawals for life contracts	24,905,753		7,870,414		32,776,167
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	42,547				42,547
15. Totals	40,224,088		14,727,917		54,952,005
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	12	710,930			2	83,173			14	794,104
17. Incurred during current year	144	5,920,621			72	702,129			216	6,622,750
Settled during current year:										
18.1 By payment in full	134	5,546,533			67	599,373			201	6,145,906
18.2 By payment on compromised claims										
18.3 Totals paid	134	5,546,533			67	599,373			201	6,145,906
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	134	5,546,533			67	599,373			201	6,145,906
19. Unpaid Dec. 31, current year (16+17-18.6)	22	1,085,019			7	185,929			29	1,270,948
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	12,877	1,100,884,513		(a)	1	84,861,929			12,878	1,185,746,442
21. Issued during year	104	7,800,000							104	7,800,000
22. Other changes to in force (Net)	(961)	(86,054,663)				(8,420,122)			(961)	(94,474,785)
23. In force December 31 of current year	12,020	1,022,629,850		(a)	1	76,441,807			12,021	1,099,071,657

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	562,606	566,150		323,300	341,105
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	878	972			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	736	3,455			
25.5 All other (b)		10			
25.6 Totals (sum of Lines 25.1 to 25.5)	1,614	4,437			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	564,221	570,588		323,300	341,105

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 250 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Louisiana — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	11,494,934		959,014		12,453,947
2. Annuity considerations	16,681,685		64,180		16,745,865
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	28,176,619		1,023,194		29,199,812
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,832,187		969,894		8,802,081
10. Matured endowments	51,967				51,967
11. Annuity benefits	5,429,361		9,191,130		14,620,491
12. Surrender values and withdrawals for life contracts	23,476,840		2,818,409		26,295,249
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	46,320				46,320
15. Totals	36,836,675		12,979,433		49,816,108
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	18	985,121		315,048	9	230,601			27	1,530,770
17. Incurred during current year	220	8,843,874			71	843,138			291	9,687,012
Settled during current year:										
18.1 By payment in full	204	7,884,155			73	969,894			277	8,854,049
18.2 By payment on compromised claims										
18.3 Totals paid	204	7,884,155			73	969,894			277	8,854,049
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	204	7,884,155			73	969,894			277	8,854,049
19. Unpaid Dec. 31, current year (16+17-18.6)	34	1,944,841		315,048	7	103,845			41	2,363,733
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	26,774	2,187,052,911		(a)	1	93,246,446			26,775	2,280,299,357
21. Issued during year	384	32,050,000							384	32,050,000
22. Other changes to in force (Net)	(1,941)	(169,965,988)				(10,230,666)			(1,941)	(180,196,654)
23. In force December 31 of current year	25,217	2,049,136,922		(a)	1	83,015,780			25,218	2,132,152,702

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	630,394	629,768		308,061	54,433
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	281	1,815			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,730	8,012			
25.5 All other (b)		157			
25.6 Totals (sum of Lines 25.1 to 25.5)	4,011	9,983			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	634,405	639,751		308,061	54,433

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 151 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maine — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,515,381		21,187		1,536,567
2. Annuity considerations	1,535,970				1,535,970
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,051,350		21,187		3,072,537
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	816,757				816,757
10. Matured endowments	3,885				3,885
11. Annuity benefits	1,132,716		575,898		1,708,614
12. Surrender values and withdrawals for life contracts	2,996,602		428,740		3,425,343
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	4,483				4,483
15. Totals	4,954,443		1,004,638		5,959,081
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	69,261				433			1	69,694
17. Incurred during current year	19	812,491				14			19	812,506
Settled during current year:										
18.1 By payment in full	17	820,642							17	820,642
18.2 By payment on compromised claims										
18.3 Totals paid	17	820,642							17	820,642
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	17	820,642							17	820,642
19. Unpaid Dec. 31, current year (16+17-18.6)	3	61,111				447			3	61,558
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,333	357,304,195		(a)	1	489,400			3,334	357,793,595
21. Issued during year	23	2,150,000							23	2,150,000
22. Other changes to in force (Net)	(283)	(30,931,929)				30,900			(283)	(30,901,029)
23. In force December 31 of current year	3,073	328,522,267		(a)	1	520,300			3,074	329,042,567

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	72,141	73,993		35,750	34,401
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	586	663			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	342	359			
25.5 All other (b)	7,964	7,604		263	313
25.6 Totals (sum of Lines 25.1 to 25.5)	8,892	8,626		263	313
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	81,033	82,619		36,012	34,713

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 58 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maryland — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	10,999,791		832,757		11,832,548
2. Annuity considerations	9,334,933		75,883		9,410,816
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	20,334,723		908,640		21,243,364
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,697,542		385,231		7,082,774
10. Matured endowments	156,298				156,298
11. Annuity benefits	31,617,864		4,356,531		35,974,394
12. Surrender values and withdrawals for life contracts	48,881,111		1,915,007		50,796,118
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	23,063				23,063
15. Totals	87,375,877		6,656,769		94,032,646
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	9	572,603			3	88,362			12	660,965
17. Incurred during current year	194	7,633,944			53	452,340			247	8,086,284
Settled during current year:										
18.1 By payment in full	174	6,853,840			50	385,231			224	7,239,071
18.2 By payment on compromised claims										
18.3 Totals paid	174	6,853,840			50	385,231			224	7,239,071
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	174	6,853,840			50	385,231			224	7,239,071
19. Unpaid Dec. 31, current year (16+17-18.6)	29	1,352,707			6	155,470			35	1,508,177
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	24,395	2,397,078,019		(a)	1	83,009,898			24,396	2,480,087,917
21. Issued during year	267	22,720,000							267	22,720,000
22. Other changes to in force (Net)	(1,938)	(216,036,002)				(7,915,419)			(1,938)	(223,951,421)
23. In force December 31 of current year	22,724	2,203,762,017		(a)	1	75,094,479			22,725	2,278,856,496

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	500,254	502,658		263,171	470,823
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,137	2,817		2,100	2,100
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	841	2,226			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,979	5,042		2,100	2,100
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	502,232	507,700		265,271	472,923

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 91 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Massachusetts — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,705,087		1,113,260		2,818,347
2. Annuity considerations	6,528,780		11,412		6,540,192
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,233,867		1,124,671		9,358,539
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,771,937		899,176		2,671,113
10. Matured endowments	53,357				53,357
11. Annuity benefits	2,843,565		10,413,155		13,256,720
12. Surrender values and withdrawals for life contracts	16,159,311		8,360,104		24,519,415
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,515				7,515
15. Totals	20,835,684		19,672,435		40,508,119
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	10	278,538			7	124,713			17	403,251
17. Incurred during current year	99	1,761,186			109	915,724			208	2,676,910
Settled during current year:										
18.1 By payment in full	97	1,825,294			107	899,176			204	2,724,469
18.2 By payment on compromised claims										
18.3 Totals paid	97	1,825,294			107	899,176			204	2,724,469
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	97	1,825,294			107	899,176			204	2,724,469
19. Unpaid Dec. 31, current year (16+17-18.6)	12	214,430			9	141,261			21	355,692
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,656	315,638,687		(a)	1	88,914,184			4,657	404,552,871
21. Issued during year	177	9,450,000							177	9,450,000
22. Other changes to in force (Net)	(324)	(23,195,619)				(8,984,960)			(324)	(32,180,579)
23. In force December 31 of current year	4,509	301,893,068		(a)	1	79,929,224			4,510	381,822,292

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	624,192	629,515		407,967	766,366
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	677	1,969			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,091	4,375			
25.5 All other (b)		6			
25.6 Totals (sum of Lines 25.1 to 25.5)	1,768	6,350			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	625,959	635,866		407,967	766,366

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 314 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Michigan — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	12,574,437		844,453		13,418,890
2. Annuity considerations	33,792,185		188,953		33,981,138
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	46,366,622		1,033,406		47,400,028
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	11,707,205		787,644		12,494,849
10. Matured endowments	76,079				76,079
11. Annuity benefits	28,708,759		8,002,786		36,711,544
12. Surrender values and withdrawals for life contracts	85,002,857		16,019,457		101,022,314
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	41,325				41,325
15. Totals	125,536,224		24,809,887		150,346,111
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	30	1,711,732		22,356	6	83,914			36	1,818,002
17. Incurred during current year	347	11,593,862			84	799,379			431	12,393,241
Settled during current year:										
18.1 By payment in full	320	11,783,284			86	787,644			406	12,570,928
18.2 By payment on compromised claims										
18.3 Totals paid	320	11,783,284			86	787,644			406	12,570,928
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	320	11,783,284			86	787,644			406	12,570,928
19. Unpaid Dec. 31, current year (16+17-18.6)	57	1,522,310		22,356	4	95,649			61	1,640,314
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	32,596	3,152,449,674		(a)	1	62,813,080			32,597	3,215,262,754
21. Issued during year	320	25,360,000							320	25,360,000
22. Other changes to in force (Net)	(2,651)	(290,458,190)				(6,777,229)			(2,651)	(297,235,419)
23. In force December 31 of current year	30,265	2,887,351,484		(a)	1	56,035,850			30,266	2,943,387,334

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	746,081	753,019		496,994	710,901
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	861	3,556		58,544	(20,859)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	968	1,846			
25.5 All other (b)		6			
25.6 Totals (sum of Lines 25.1 to 25.5)	1,829	5,407		58,544	(20,859)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	747,911	758,427		555,538	690,042

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 286 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Minnesota — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,688,370		59,365		3,747,734
2. Annuity considerations	3,361,519		2,000		3,363,519
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,049,889		61,365		7,111,253
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,379,736		492,996		3,872,732
10. Matured endowments	6,037				6,037
11. Annuity benefits	15,967,242		6,771,002		22,738,244
12. Surrender values and withdrawals for life contracts	41,711,026		1,515,424		43,226,450
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,129				3,129
15. Totals	61,067,170		8,779,423		69,846,592
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	7	258,267				3,694			7	261,961
17. Incurred during current year	81	3,452,464			2	492,531			83	3,944,994
Settled during current year:										
18.1 By payment in full	76	3,385,772			2	492,996			78	3,878,769
18.2 By payment on compromised claims										
18.3 Totals paid	76	3,385,772			2	492,996			78	3,878,769
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	76	3,385,772			2	492,996			78	3,878,769
19. Unpaid Dec. 31, current year (16+17-18.6)	12	324,958				3,229			12	328,187
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	9,297	927,326,578		(a)	1	4,181,773			9,298	931,508,351
21. Issued during year	91	8,150,000							91	8,150,000
22. Other changes to in force (Net)	(761)	(75,395,329)				(420,520)			(761)	(75,815,849)
23. In force December 31 of current year	8,627	860,081,250		(a)	1	3,761,253			8,628	863,842,503

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	147,481	165,844		56,350	40,100
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	191,673	176,994		50,021	90,173
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	703	977			
25.5 All other (b)	14,970	14,332		2,138	2,765
25.6 Totals (sum of Lines 25.1 to 25.5)	207,346	192,303		52,158	92,938
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	354,827	358,147		108,508	133,038

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 93 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Mississippi — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,963,269		571,597		4,534,866
2. Annuity considerations	8,495,535		357,312		8,852,847
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,458,804		928,909		13,387,713
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,456,245		645,538		4,101,782
10. Matured endowments	47,309				47,309
11. Annuity benefits	82,684		3,313,244		3,395,928
12. Surrender values and withdrawals for life contracts	5,624,645		6,962,475		12,587,120
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	22,374				22,374
15. Totals	9,233,256		10,921,256		20,154,512
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	9	553,693			2	71,959			11	625,652
17. Incurred during current year	85	3,412,987			50	674,689			135	4,087,677
Settled during current year:										
18.1 By payment in full	84	3,503,554			48	645,538			132	4,149,091
18.2 By payment on compromised claims										
18.3 Totals paid	84	3,503,554			48	645,538			132	4,149,091
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	84	3,503,554			48	645,538			132	4,149,091
19. Unpaid Dec. 31, current year (16+17-18.6)	10	463,126			4	101,110			14	564,237
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	9,200	742,484,900		(a)	1	50,504,474			9,201	792,989,374
21. Issued during year	99	9,330,000							99	9,330,000
22. Other changes to in force (Net)	(676)	(62,398,105)				(4,575,859)			(676)	(66,973,964)
23. In force December 31 of current year	8,623	689,416,795		(a)	1	45,928,615			8,624	735,345,410

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	370,366	371,736		157,880	57,059
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	196	1,886			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,755	4,613			
25.5 All other (b)		69			
25.6 Totals (sum of Lines 25.1 to 25.5)	2,951	6,568			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	373,317	378,304		157,880	57,059

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 231 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Missouri — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,296,217		807,011		5,103,228
2. Annuity considerations	5,033,184		306,012		5,339,196
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,329,401		1,113,023		10,442,424
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,069,793		441,336		3,511,129
10. Matured endowments	173,561				173,561
11. Annuity benefits	9,497,622		12,004,918		21,502,541
12. Surrender values and withdrawals for life contracts	40,577,102		28,729,996		69,307,098
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	12,569				12,569
15. Totals	53,330,646		41,176,251		94,506,897
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	12	848,707			4	83,776			16	932,483
17. Incurred during current year	140	3,064,319			72	449,708			212	3,514,027
Settled during current year:										
18.1 By payment in full	132	3,243,354			69	441,336			201	3,684,690
18.2 By payment on compromised claims										
18.3 Totals paid	132	3,243,354			69	441,336			201	3,684,690
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	132	3,243,354			69	441,336			201	3,684,690
19. Unpaid Dec. 31, current year (16+17-18.6)	20	669,672			7	92,148			27	761,819
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	11,596	1,011,522,534		(a)	1	56,761,063			11,597	1,068,283,597
21. Issued during year	93	8,100,000							93	8,100,000
22. Other changes to in force (Net)	(904)	(86,341,532)				(5,874,195)			(904)	(92,215,727)
23. In force December 31 of current year	10,785	933,281,002		(a)	1	50,886,868			10,786	984,167,870

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	649,501	650,314		466,142	318,996
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,200	5,091			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,641	6,796			
25.5 All other (b)		86			
25.6 Totals (sum of Lines 25.1 to 25.5)	5,841	11,973			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	655,342	662,287		466,142	318,996

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 187 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Montana — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,013,677		23,752		1,037,428
2. Annuity considerations	877,330		11,900		889,230
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,891,007		35,652		1,926,658
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	709,466		39,327		748,793
10. Matured endowments					
11. Annuity benefits	1,576,677		1,459,575		3,036,252
12. Surrender values and withdrawals for life contracts	3,350,991		1,686,333		5,037,324
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	8,580				8,580
15. Totals	5,645,715		3,185,235		8,830,950
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	39,679			2	33,026			4	72,705
17. Incurred during current year	13	691,905				6,779			13	698,684
Settled during current year:										
18.1 By payment in full	15	709,466			2	39,327			17	748,793
18.2 By payment on compromised claims										
18.3 Totals paid	15	709,466			2	39,327			17	748,793
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	15	709,466			2	39,327			17	748,793
19. Unpaid Dec. 31, current year (16+17-18.6)		22,119				478				22,596
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,081	215,067,867		(a)	1	594,947			2,082	215,662,814
21. Issued during year	11	1,200,000							11	1,200,000
22. Other changes to in force (Net)	(165)	(13,713,338)				(39,226)			(165)	(13,752,564)
23. In force December 31 of current year	1,927	202,554,529		(a)	1	555,721			1,928	203,110,250

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	102,708	102,827		88,025	100,445
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		407			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	529	1,335			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	529	1,742			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	103,237	104,569		88,025	100,445

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 44 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nebraska — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,715,903		196,323		1,912,226
2. Annuity considerations	11,249,344		166,175		11,415,519
3. Deposit-type contract funds	78,309,019	XXX		XXX	78,309,019
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	91,274,267		362,498		91,636,764
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,066,725		143,437		2,210,162
10. Matured endowments	357				357
11. Annuity benefits	160,816,550		2,806,743		163,623,293
12. Surrender values and withdrawals for life contracts	4,402,026		7,629,103		12,031,129
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,863				3,863
15. Totals	167,289,521		10,579,283		177,868,804
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		54,828			2	66,663			2	121,492
17. Incurred during current year	46	2,050,303			14	88,981			60	2,139,284
Settled during current year:										
18.1 By payment in full	44	2,067,082			16	143,437			60	2,210,519
18.2 By payment on compromised claims										
18.3 Totals paid	44	2,067,082			16	143,437			60	2,210,519
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	44	2,067,082			16	143,437			60	2,210,519
19. Unpaid Dec. 31, current year (16+17-18.6)	2	38,049				12,207			2	50,257
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,423	327,733,248		(a)	1	15,464,955			3,424	343,198,203
21. Issued during year	26	2,200,000							26	2,200,000
22. Other changes to in force (Net)	(235)	(26,958,732)				(1,246,328)			(235)	(28,205,060)
23. In force December 31 of current year	3,214	302,974,516		(a)	1	14,218,627			3,215	317,193,143

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	121,290	122,036		142,664	149,217
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	89	511			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	316	323			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	406	835			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	121,696	122,871		142,664	149,217

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 44 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nevada — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,536,394		197,795		4,734,189
2. Annuity considerations	6,129,021		1,800		6,130,821
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,665,416		199,595		10,865,010
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,398,076		219,606		4,617,683
10. Matured endowments	42,952				42,952
11. Annuity benefits	4,005,782		2,924,034		6,929,816
12. Surrender values and withdrawals for life contracts	19,844,425		4,361,976		24,206,402
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	8,655				8,655
15. Totals	28,299,891		7,505,617		35,805,507
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	16	628,464			4	27,281			20	655,746
17. Incurred during current year	57	4,179,764			14	210,098			71	4,389,862
Settled during current year:										
18.1 By payment in full	66	4,441,028			16	219,606			82	4,660,634
18.2 By payment on compromised claims										
18.3 Totals paid	66	4,441,028			16	219,606			82	4,660,634
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	66	4,441,028			16	219,606			82	4,660,634
19. Unpaid Dec. 31, current year (16+17-18.6)	7	367,200			2	17,773			9	384,973
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,563	1,076,692,447		(a)	1	15,032,662			8,564	1,091,725,109
21. Issued during year	65	6,340,411							65	6,340,411
22. Other changes to in force (Net)	(803)	(110,973,241)				(1,506,597)			(803)	(112,479,838)
23. In force December 31 of current year	7,825	972,059,618		(a)	1	13,526,065			7,826	985,585,683

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	243,427	244,874		141,917	(116,094)
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	376	550			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,370	2,387			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,746	2,937			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	245,172	247,812		141,917	(116,094)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 60 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Hampshire — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,164,418		33,865		2,198,283
2. Annuity considerations	4,243,442		68,150		4,311,592
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,407,860		102,015		6,509,875
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	732,823		8,000		740,823
10. Matured endowments	10,576				10,576
11. Annuity benefits	636,844		1,139,428		1,776,272
12. Surrender values and withdrawals for life contracts	9,152,337		3,307,423		12,459,760
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,464				2,464
15. Totals	10,535,044		4,454,852		14,989,895
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	156,352				1,148			2	157,499
17. Incurred during current year	18	653,864			2	7,871			20	661,736
Settled during current year:										
18.1 By payment in full	19	743,399			2	8,000			21	751,399
18.2 By payment on compromised claims										
18.3 Totals paid	19	743,399			2	8,000			21	751,399
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	19	743,399			2	8,000			21	751,399
19. Unpaid Dec. 31, current year (16+17-18.6)	1	66,817				1,019			1	67,836
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,817	582,525,516		(a)	1	1,299,196			3,818	583,824,712
21. Issued during year	24	2,050,000							24	2,050,000
22. Other changes to in force (Net)	(317)	(42,503,879)				(112,390)			(317)	(42,616,269)
23. In force December 31 of current year	3,524	542,071,637		(a)	1	1,186,806			3,525	543,258,443

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	31,668	38,268		33,452	24,018
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	68,498	63,712			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	432	361			
25.5 All other (b)	10,147	9,857		750	(188)
25.6 Totals (sum of Lines 25.1 to 25.5)	79,077	73,930		750	(188)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	110,745	112,198		34,202	23,831

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



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Jersey — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,101,374		2,042,613		9,143,988
2. Annuity considerations	12,913,093		834,526		13,747,619
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	20,014,467		2,877,140		22,891,607
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,471,624		1,838,986		7,310,610
10. Matured endowments	135,028				135,028
11. Annuity benefits	66,790,580		28,658,664		95,449,244
12. Surrender values and withdrawals for life contracts	33,108,738		90,411,053		123,519,791
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	30,668				30,668
15. Totals	105,536,638		120,908,703		226,445,341
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	19	518,690			7	316,267			26	834,956
17. Incurred during current year	303	5,975,592			146	1,706,923			449	7,682,515
Settled during current year:										
18.1 By payment in full	277	5,606,653			146	1,838,986			423	7,445,639
18.2 By payment on compromised claims										
18.3 Totals paid	277	5,606,653			146	1,838,986			423	7,445,639
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	277	5,606,653			146	1,838,986			423	7,445,639
19. Unpaid Dec. 31, current year (16+17-18.6)	45	887,629			7	184,203			52	1,071,833
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	18,191	1,408,025,663		(a)	1	197,817,916			18,192	1,605,843,579
21. Issued during year	113	9,850,000							113	9,850,000
22. Other changes to in force (Net)	(1,323)	(118,426,840)				(16,299,670)			(1,323)	(134,726,509)
23. In force December 31 of current year	16,981	1,299,448,823		(a)	1	181,518,247			16,982	1,480,967,070

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,469,047	1,483,921		799,709	657,799
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	546	1,510			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,247	8,620			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,793	10,130			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,470,839	1,494,050		799,709	657,799

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 428 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Mexico — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,541,474		293,165		3,834,639
2. Annuity considerations	7,483,321		257,000		7,740,321
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	11,024,795		550,165		11,574,960
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,827,485		225,615		2,053,100
10. Matured endowments	11,239				11,239
11. Annuity benefits	1,526,601		3,027,023		4,553,624
12. Surrender values and withdrawals for life contracts	4,674,482		5,398,701		10,073,183
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	14,530				14,530
15. Totals	8,054,336		8,651,339		16,705,675
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	4	276,987			3	79,094			7	356,081
17. Incurred during current year	56	1,745,961			25	177,535			81	1,923,496
Settled during current year:										
18.1 By payment in full	54	1,838,723			25	225,615			79	2,064,339
18.2 By payment on compromised claims										
18.3 Totals paid	54	1,838,723			25	225,615			79	2,064,339
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	54	1,838,723			25	225,615			79	2,064,339
19. Unpaid Dec. 31, current year (16+17-18.6)	6	184,224			3	31,014			9	215,238
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,530	645,237,229		(a)	1	25,008,401			6,531	670,245,630
21. Issued during year	57	5,500,000							57	5,500,000
22. Other changes to in force (Net)	(538)	(55,420,853)				(2,674,871)			(538)	(58,095,724)
23. In force December 31 of current year	6,049	595,316,376		(a)	1	22,333,530			6,050	617,649,906

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	233,999	237,279		325,413	527,245
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	260	1,031			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,229	3,454			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,489	4,485			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	237,488	241,764		325,413	527,245

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 70 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New York — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,502,467		85,579		1,588,045
2. Annuity considerations	1,888,640		15,031		1,903,671
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,391,107		100,609		3,491,717
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	509,773		323,364		833,137
10. Matured endowments	56,551				56,551
11. Annuity benefits	1,095,152		9,237,519		10,332,672
12. Surrender values and withdrawals for life contracts	4,263,733		3,666,514		7,930,247
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,206				7,206
15. Totals	5,932,415		13,227,398		19,159,813
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	153,463			1	40,867			6	194,330
17. Incurred during current year	62	467,043			7	311,287			69	778,330
Settled during current year:										
18.1 By payment in full	62	566,324			6	323,364			68	889,688
18.2 By payment on compromised claims										
18.3 Totals paid	62	566,324			6	323,364			68	889,688
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	62	566,324			6	323,364			68	889,688
19. Unpaid Dec. 31, current year (16+17-18.6)	5	54,182			2	28,789			7	82,971
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,512	330,425,026		(a)	1	981,592			3,513	331,406,618
21. Issued during year	13	750,000							13	750,000
22. Other changes to in force (Net)	(210)	(10,633,929)				(87,002)			(210)	(10,720,931)
23. In force December 31 of current year	3,315	320,541,097		(a)	1	894,590			3,316	321,435,687

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	505,332	516,222		499,440	856,837
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	604	650			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	18,089	16,008		68	92
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	18,692	16,659		68	92
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	524,024	532,881		499,507	856,929

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 123 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Carolina — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	15,489,071		128,065		15,617,136
2. Annuity considerations	18,870,411		37,431		18,907,841
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	34,359,482		165,496		34,524,978
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	11,314,825		59,441		11,374,266
10. Matured endowments	53,772				53,772
11. Annuity benefits	11,727,633		3,146,350		14,873,983
12. Surrender values and withdrawals for life contracts	41,881,708		3,462,709		45,344,416
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	53,113				53,113
15. Totals	65,031,051		6,668,500		71,699,551
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	21	1,443,938			1	18,695			22	1,462,633
17. Incurred during current year	278	11,427,177			8	57,640			286	11,484,818
Settled during current year:										
18.1 By payment in full	267	11,368,597			8	59,441			275	11,428,038
18.2 By payment on compromised claims										
18.3 Totals paid	267	11,368,597			8	59,441			275	11,428,038
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	267	11,368,597			8	59,441			275	11,428,038
19. Unpaid Dec. 31, current year (16+17-18.6)	32	1,502,518			1	16,894			33	1,519,412
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	34,148	3,166,255,815		(a)	1	17,356,930			34,149	3,183,612,745
21. Issued during year	195	15,560,000							195	15,560,000
22. Other changes to in force (Net)	(2,681)	(262,233,964)				(1,174,036)			(2,681)	(263,408,000)
23. In force December 31 of current year	31,662	2,919,581,851		(a)	1	16,182,894			31,663	2,935,764,745

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	192,807	246,114		552,149	397,150
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	640,358	596,897		90,041	162,318
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	7,421	7,094			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	647,779	603,991		90,041	162,318
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	840,586	850,106		642,190	559,468

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Dakota — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	282,564		52,954		335,518
2. Annuity considerations	1,651,594		338,087		1,989,681
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,934,158		391,041		2,325,199
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	354,008		20,522		374,530
10. Matured endowments	5,332				5,332
11. Annuity benefits	443,329		771,577		1,214,905
12. Surrender values and withdrawals for life contracts	1,415,452		1,747,979		3,163,431
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	471				471
15. Totals	2,218,592		2,540,077		4,758,669
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	31,686				1,261			1	32,947
17. Incurred during current year	12	373,403			4	20,483			16	393,886
Settled during current year:										
18.1 By payment in full	11	359,340			4	20,522			15	379,862
18.2 By payment on compromised claims										
18.3 Totals paid	11	359,340			4	20,522			15	379,862
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	11	359,340			4	20,522			15	379,862
19. Unpaid Dec. 31, current year (16+17-18.6)	2	45,750				1,221			2	46,971
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	765	69,785,896		(a)	1	1,427,065			766	71,212,961
21. Issued during year	8	650,000							8	650,000
22. Other changes to in force (Net)	(61)	(6,730,115)				(4,177)			(61)	(6,734,292)
23. In force December 31 of current year	712	63,705,781		(a)	1	1,422,888			713	65,128,669

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	52,734	53,310		10,000	276,624
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		127			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	119	145			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	119	272			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	52,853	53,582		10,000	276,624

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 6 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Ohio — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	18,352,206		77,177		18,429,383
2. Annuity considerations	25,440,217		(28,604)		25,411,613
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	43,792,423		48,573		43,840,996
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	20,802,784		22,780		20,825,564
10. Matured endowments	82,766				82,766
11. Annuity benefits	33,708,984		5,268,232		38,977,216
12. Surrender values and withdrawals for life contracts	115,351,941		1,528,161		116,880,103
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	84,044				84,044
15. Totals	170,030,519		6,819,174		176,849,694
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	62	2,276,595				684			62	2,277,279
17. Incurred during current year	563	20,645,177			7	26,746			570	20,671,923
Settled during current year:										
18.1 By payment in full	546	20,885,550			6	22,780			552	20,908,330
18.2 By payment on compromised claims										
18.3 Totals paid	546	20,885,550			6	22,780			552	20,908,330
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	546	20,885,550			6	22,780			552	20,908,330
19. Unpaid Dec. 31, current year (16+17-18.6)	79	2,036,222			1	4,650			80	2,040,872
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	47,615	4,077,969,682		(a)	1	773,421			47,616	4,078,743,103
21. Issued during year	293	23,293,000							293	23,293,000
22. Other changes to in force (Net)	(3,390)	(297,997,877)				(17,374)			(3,390)	(298,015,251)
23. In force December 31 of current year	44,518	3,803,264,805		(a)	1	756,047			44,519	3,804,020,852

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,011,429	1,020,964		1,262,855	49,615
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,613	4,467		116,952	727,387
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,989	3,297			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,602	7,764		116,952	727,387
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,015,031	1,028,727		1,379,807	777,002

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 435 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oklahoma — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,181,612		258,923		4,440,535
2. Annuity considerations	5,758,811		50,000		5,808,811
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,940,423		308,923		10,249,346
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,354,989		267,661		2,622,650
10. Matured endowments	29,269				29,269
11. Annuity benefits	2,319,304		2,613,667		4,932,971
12. Surrender values and withdrawals for life contracts	9,594,835		1,958,789		11,553,624
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,510				10,510
15. Totals	14,308,908		4,840,117		19,149,025
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	6	274,332			1	17,784			7	292,117
17. Incurred during current year	94	2,711,021			19	263,015			113	2,974,036
Settled during current year:										
18.1 By payment in full	81	2,384,258			20	267,661			101	2,651,919
18.2 By payment on compromised claims										
18.3 Totals paid	81	2,384,258			20	267,661			101	2,651,919
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	81	2,384,258			20	267,661			101	2,651,919
19. Unpaid Dec. 31, current year (16+17-18.6)	19	601,095				13,138			19	614,233
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,920	911,087,430		(a)	1	17,300,212			8,921	928,387,642
21. Issued during year	116	10,570,000							116	10,570,000
22. Other changes to in force (Net)	(760)	(73,630,356)				(1,997,348)			(760)	(75,627,704)
23. In force December 31 of current year	8,276	848,027,074		(a)	1	15,302,864			8,277	863,329,938

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	381,900	384,539		436,708	635,364
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	216	793			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	5,749	6,401			(8,660)
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,966	7,195			(8,660)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	387,866	391,734		436,708	626,704

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 82 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oregon — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,979,520		41,952		5,021,472
2. Annuity considerations	4,222,876		10,000		4,232,876
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,202,396		51,952		9,254,348
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,789,702		7,892		3,797,593
10. Matured endowments	38,497				38,497
11. Annuity benefits	9,331,550		1,306,044		10,637,593
12. Surrender values and withdrawals for life contracts	22,135,039		1,704,208		23,839,246
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	12,937				12,937
15. Totals	35,307,723		3,018,143		38,325,867
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	11	472,557				160			11	472,717
17. Incurred during current year	96	3,611,463			2	7,880			98	3,619,343
Settled during current year:										
18.1 By payment in full	88	3,828,198			2	7,892			90	3,836,090
18.2 By payment on compromised claims										
18.3 Totals paid	88	3,828,198			2	7,892			90	3,836,090
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	88	3,828,198			2	7,892			90	3,836,090
19. Unpaid Dec. 31, current year (16+17-18.6)	19	255,822				148			19	255,970
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	11,573	1,265,189,543		(a)	1	180,952			11,574	1,265,370,495
21. Issued during year	111	9,850,000							111	9,850,000
22. Other changes to in force (Net)	(1,061)	(103,149,402)				(8,215)			(1,061)	(103,157,617)
23. In force December 31 of current year	10,623	1,171,890,141		(a)	1	172,737			10,624	1,172,062,878

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	78,661	80,557		20,230	15,411
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	296	450			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,255	3,106			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,551	3,556			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	83,212	84,113		20,230	15,411

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



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Pennsylvania — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	18,881,306		3,466,468		22,347,774
2. Annuity considerations	20,443,177		3,328,014		23,771,191
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	39,324,482		6,794,482		46,118,965
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	17,899,152		2,833,721		20,732,873
10. Matured endowments	121,677				121,677
11. Annuity benefits	54,477,799		54,389,372		108,867,171
12. Surrender values and withdrawals for life contracts	26,732,696		133,927,886		160,660,581
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	119,421				119,421
15. Totals	99,350,745		191,150,978		290,501,723
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	55	2,422,188			17	454,433			72	2,876,621
17. Incurred during current year	566	17,371,726			301	2,755,043			867	20,126,769
Settled during current year:										
18.1 By payment in full	550	18,020,829			302	2,833,721			852	20,854,550
18.2 By payment on compromised claims										
18.3 Totals paid	550	18,020,829			302	2,833,721			852	20,854,550
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	550	18,020,829			302	2,833,721			852	20,854,550
19. Unpaid Dec. 31, current year (16+17-18.6)	71	1,773,085			16	375,756			87	2,148,841
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	47,912	4,589,677,840		(a)	2	260,286,739			47,914	4,849,964,579
21. Issued during year	472	40,520,000							472	40,520,000
22. Other changes to in force (Net)	(3,246)	(308,201,192)				(21,871,748)			(3,246)	(330,072,940)
23. In force December 31 of current year	45,138	4,321,996,647		(a)	2	238,414,991			45,140	4,560,411,639

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,833,469	1,834,006		1,695,765	1,182,743
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	3,870	8,358			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,125	7,481			
25.5 All other (b)	113	113			
25.6 Totals (sum of Lines 25.1 to 25.5)	5,108	15,952			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,838,578	1,849,958		1,695,765	1,182,743

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 791 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Rhode Island — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,622,917		174,825		1,797,742
2. Annuity considerations	2,643,705		207,183		2,850,889
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,266,622		382,009		4,648,631
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,383,120		172,899		1,556,019
10. Matured endowments					
11. Annuity benefits	404,533		4,291,528		4,696,062
12. Surrender values and withdrawals for life contracts	3,810,172		4,844,353		8,654,526
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	6,512				6,512
15. Totals	5,604,338		9,308,780		14,913,119
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3	175,083			1	18,526			4	193,609
17. Incurred during current year	30	1,408,003			13	187,382			43	1,595,385
Settled during current year:										
18.1 By payment in full	30	1,383,120			11	172,899			41	1,556,019
18.2 By payment on compromised claims										
18.3 Totals paid	30	1,383,120			11	172,899			41	1,556,019
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	30	1,383,120			11	172,899			41	1,556,019
19. Unpaid Dec. 31, current year (16+17-18.6)	3	199,965			3	33,010			6	232,975
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,316	434,656,037		(a)	1	17,574,605			3,317	452,230,642
21. Issued during year	148	8,750,000							148	8,750,000
22. Other changes to in force (Net)	(276)	(33,641,494)				(1,768,072)			(276)	(35,409,566)
23. In force December 31 of current year	3,188	409,764,543		(a)	1	15,806,533			3,189	425,571,076

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	84,242	85,059		22,919	19,203
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	3,275	3,409			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	262	425			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,537	3,833			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	87,779	88,893		22,919	19,203

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 58 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Carolina — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,996,769		77,837		7,074,606
2. Annuity considerations	20,285,017		53,000		20,338,017
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	27,281,785		130,837		27,412,622
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,264,141		17,510		5,281,651
10. Matured endowments	32,441				32,441
11. Annuity benefits	4,710,054		3,628,931		8,338,985
12. Surrender values and withdrawals for life contracts	21,019,129		2,875,153		23,894,282
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	40,553				40,553
15. Totals	31,066,319		6,521,593		37,587,912
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	17	787,740				211			17	787,952
17. Incurred during current year	131	5,340,686			4	17,492			135	5,358,178
Settled during current year:										
18.1 By payment in full	133	5,296,582			4	17,510			137	5,314,092
18.2 By payment on compromised claims										
18.3 Totals paid	133	5,296,582			4	17,510			137	5,314,092
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	133	5,296,582			4	17,510			137	5,314,092
19. Unpaid Dec. 31, current year (16+17-18.6)	15	831,844				193			15	832,037
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	15,852	1,336,271,729		(a)	1	238,848			15,853	1,336,510,577
21. Issued during year	219	19,912,000							219	19,912,000
22. Other changes to in force (Net)	(1,257)	(119,396,192)				(14,433)			(1,257)	(119,410,625)
23. In force December 31 of current year	14,814	1,236,787,537		(a)	1	224,415			14,815	1,237,011,952

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	112,125	129,421		238,943	211,341
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	205,575	191,809		80,090	130,539
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,566	2,525			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	208,142	194,334		80,090	130,539
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	320,266	323,755		319,033	341,880

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



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Dakota — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	348,122		142,073		490,195
2. Annuity considerations	21,850				21,850
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	369,972		142,073		512,045
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	306,363		67,309		373,672
10. Matured endowments					
11. Annuity benefits	1,291,584		558,721		1,850,304
12. Surrender values and withdrawals for life contracts	3,988,408		113,634		4,102,041
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	5,586,354		739,664		6,326,018
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	17,432			1	13,356			2	30,789
17. Incurred during current year	3	296,662			10	66,221			13	362,883
Settled during current year:										
18.1 By payment in full	4	306,363			10	67,309			14	373,672
18.2 By payment on compromised claims										
18.3 Totals paid	4	306,363			10	67,309			14	373,672
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	4	306,363			10	67,309			14	373,672
19. Unpaid Dec. 31, current year (16+17-18.6)		7,731			1	12,268			1	19,999
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	816	74,874,038		(a)	1	10,589,908			817	85,463,946
21. Issued during year	4	300,000							4	300,000
22. Other changes to in force (Net)	(47)	(4,285,931)				(960,162)			(47)	(5,246,093)
23. In force December 31 of current year	773	70,888,107		(a)	1	9,629,746			774	80,517,853

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	64,500	63,878		199,500	224,705
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	332	370			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	155	961			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	487	1,331			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	64,987	65,209		199,500	224,705

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 17 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Tennessee — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,143,374		1,089,841		9,233,215
2. Annuity considerations	8,235,159		473,058		8,708,217
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	16,378,533		1,562,899		17,941,432
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,970,928		917,764		5,888,692
10. Matured endowments	39,585				39,585
11. Annuity benefits	3,781,505		8,261,492		12,042,997
12. Surrender values and withdrawals for life contracts	15,615,706		23,469,887		39,085,593
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	30,522				30,522
15. Totals	24,438,245		32,649,142		57,087,387
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	18	839,318			8	233,495			26	1,072,813
17. Incurred during current year	170	5,021,875			105	2,523,609			275	7,545,484
Settled during current year:										
18.1 By payment in full	159	5,010,512			107	917,764			266	5,928,276
18.2 By payment on compromised claims										
18.3 Totals paid	159	5,010,512			107	917,764			266	5,928,276
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	159	5,010,512			107	917,764			266	5,928,276
19. Unpaid Dec. 31, current year (16+17-18.6)	29	850,681			6	1,839,340			35	2,690,021
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	18,905	1,807,292,879		(a)	1	170,615,879			18,906	1,977,908,758
21. Issued during year	111	8,970,000							111	8,970,000
22. Other changes to in force (Net)	(1,414)	(136,430,579)				(8,902,956)			(1,414)	(145,333,535)
23. In force December 31 of current year	17,602	1,679,832,300		(a)	1	161,712,924			17,603	1,841,545,224

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	782,547	788,951		657,664	792,727
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	3,173	5,140		69,497	69,497
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,690	3,931			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,863	9,071		69,497	69,497
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	788,410	798,022		727,161	862,224

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 288 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Texas — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	43,620,447		2,508,226		46,128,672
2. Annuity considerations	39,140,441		86,413		39,226,854
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	82,760,888		2,594,639		85,355,527
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	31,921,066		1,971,758		33,892,824
10. Matured endowments	130,012				130,012
11. Annuity benefits	34,419,005		10,181,286		44,600,291
12. Surrender values and withdrawals for life contracts	157,268,853		10,902,119		168,170,972
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	118,086				118,086
15. Totals	223,857,023		23,055,162		246,912,185
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	71	6,096,942			29	492,086			100	6,589,028
17. Incurred during current year	692	30,563,936			155	1,819,095			847	32,383,031
Settled during current year:										
18.1 By payment in full	647	32,051,079			163	1,971,758			810	34,022,836
18.2 By payment on compromised claims										
18.3 Totals paid	647	32,051,079			163	1,971,758			810	34,022,836
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	647	32,051,079			163	1,971,758			810	34,022,836
19. Unpaid Dec. 31, current year (16+17-18.6)	116	4,609,800			21	339,423			137	4,949,223
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	87,924	9,623,669,550		(a)	1	278,363,335			87,925	9,902,032,885
21. Issued during year	1,408	122,400,000							1,408	122,400,000
22. Other changes to in force (Net)	(6,965)	(866,481,821)				(20,357,201)			(6,965)	(886,839,022)
23. In force December 31 of current year	82,367	8,879,587,729		(a)	1	258,006,134			82,368	9,137,593,863

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,360,686	1,425,584		1,182,719	1,096,436
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,823	31,801			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	796,266	733,098		560,908	607,512
25.5 All other (b)		592			
25.6 Totals (sum of Lines 25.1 to 25.5)	798,089	765,490		560,908	607,512
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,158,775	2,191,074		1,743,626	1,703,948

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 369 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Utah — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,212,991		55,609		3,268,600
2. Annuity considerations	6,817,778				6,817,778
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,030,769		55,609		10,086,378
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,328,238		31,445		2,359,683
10. Matured endowments	8				8
11. Annuity benefits	3,931,511		586,252		4,517,763
12. Surrender values and withdrawals for life contracts	16,510,778		1,205,706		17,716,485
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,247				3,247
15. Totals	22,773,782		1,823,404		24,597,185
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	412,416				3,227			2	415,642
17. Incurred during current year	44	2,759,826			5	33,741			49	2,793,567
Settled during current year:										
18.1 By payment in full	43	2,328,246			4	31,445			47	2,359,691
18.2 By payment on compromised claims										
18.3 Totals paid	43	2,328,246			4	31,445			47	2,359,691
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	43	2,328,246			4	31,445			47	2,359,691
19. Unpaid Dec. 31, current year (16+17-18.6)	3	843,996			1	5,523			4	849,518
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,199	965,490,366		(a)	1	3,652,312			6,200	969,142,678
21. Issued during year	44	3,620,000							44	3,620,000
22. Other changes to in force (Net)	(625)	(108,888,475)				(527,636)			(625)	(109,416,111)
23. In force December 31 of current year	5,618	860,221,891		(a)	1	3,124,676			5,619	863,346,567

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	118,353	119,169		203,202	35,298
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	5,740	5,839			313,517
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	764	832			
25.5 All other (b)	2,204	2,351			
25.6 Totals (sum of Lines 25.1 to 25.5)	8,708	9,022			313,517
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	127,061	128,191		203,202	348,816

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



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Vermont — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	625,563		6,474		632,038
2. Annuity considerations	864,150				864,150
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,489,713		6,474		1,496,187
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	347,523				347,523
10. Matured endowments	133,634				133,634
11. Annuity benefits	822,384		659,351		1,481,735
12. Surrender values and withdrawals for life contracts	3,934,313		689,691		4,624,004
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,057				1,057
15. Totals	5,238,911		1,349,042		6,587,953
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		19,978				78				20,056
17. Incurred during current year	11	491,868				(4)			11	491,864
Settled during current year:										
18.1 By payment in full	9	481,157							9	481,157
18.2 By payment on compromised claims										
18.3 Totals paid	9	481,157							9	481,157
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	9	481,157							9	481,157
19. Unpaid Dec. 31, current year (16+17-18.6)	2	30,689				73			2	30,763
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,551	120,501,657		(a)	1	88,058			1,552	120,589,715
21. Issued during year	4	250,000							4	250,000
22. Other changes to in force (Net)	(113)	(9,255,171)				(2,460)			(113)	(9,257,631)
23. In force December 31 of current year	1,442	111,496,486		(a)	1	85,598			1,443	111,582,084

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	108,603	109,454			(4,638)
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	220	259			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	449	470			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	669	729			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	109,272	110,183			(4,638)

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



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Virginia — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	13,921,981		1,593,210		15,515,191
2. Annuity considerations	11,232,912		586,518		11,819,430
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	25,154,893		2,179,728		27,334,622
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,719,969		1,291,493		11,011,462
10. Matured endowments	71,012				71,012
11. Annuity benefits	3,852,585		12,285,259		16,137,844
12. Surrender values and withdrawals for life contracts	21,233,653		24,205,205		45,438,857
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	44,948				44,948
15. Totals	34,922,167		37,781,957		72,704,124
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	18	1,085,049			6	140,078			24	1,225,127
17. Incurred during current year	241	9,495,114			124	1,266,876			365	10,761,990
Settled during current year:										
18.1 By payment in full	231	9,790,982			128	1,291,493			359	11,082,474
18.2 By payment on compromised claims										
18.3 Totals paid	231	9,790,982			128	1,291,493			359	11,082,474
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	231	9,790,982			128	1,291,493			359	11,082,474
19. Unpaid Dec. 31, current year (16+17-18.6)	28	789,181			2	115,461			30	904,642
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	29,988	2,859,681,173		(a)	1	130,956,886			29,989	2,990,638,059
21. Issued during year	255	21,870,000							255	21,870,000
22. Other changes to in force (Net)	(2,234)	(233,455,871)				(14,081,372)			(2,234)	(247,537,243)
23. In force December 31 of current year	28,009	2,648,095,302		(a)	1	116,875,514			28,010	2,764,970,816

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,294,378	1,303,951		1,016,599	1,408,942
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,110	3,911			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,321	9,489			
25.5 All other (b)		317			
25.6 Totals (sum of Lines 25.1 to 25.5)	5,432	13,717			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,299,809	1,317,667		1,016,599	1,408,942

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 513 .

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Washington — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	9,535,184		358,959		9,894,143
2. Annuity considerations	6,446,252		7,500		6,453,752
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	15,981,436		366,459		16,347,895
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,083,017		302,164		9,385,181
10. Matured endowments	42,334				42,334
11. Annuity benefits	9,002,161		3,882,269		12,884,430
12. Surrender values and withdrawals for life contracts	28,743,704		3,698,940		32,442,644
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	19,496				19,496
15. Totals	46,890,713		7,883,373		54,774,085
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	16	1,275,453			1	65,636			17	1,341,089
17. Incurred during current year	143	8,470,756			14	324,065			157	8,794,822
Settled during current year:										
18.1 By payment in full	145	9,125,352			13	302,164			158	9,427,516
18.2 By payment on compromised claims										
18.3 Totals paid	145	9,125,352			13	302,164			158	9,427,516
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	145	9,125,352			13	302,164			158	9,427,516
19. Unpaid Dec. 31, current year (16+17-18.6)	14	620,857			2	87,538			16	708,395
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	20,262	2,139,530,103		(a)	1	35,920,060			20,263	2,175,450,163
21. Issued during year	308	28,350,000							308	28,350,000
22. Other changes to in force (Net)	(1,817)	(240,561,281)				(3,966,320)			(1,817)	(244,527,601)
23. In force December 31 of current year	18,753	1,927,318,822		(a)	1	31,953,740			18,754	1,959,272,562

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	227,761	230,263		381,513	392,953
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	422	727			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	957	922			
25.5 All other (b)	3,933	3,933			
25.6 Totals (sum of Lines 25.1 to 25.5)	5,312	5,581			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	233,073	235,844		381,513	392,953

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



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF West Virginia — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,983,343		101,493		2,084,836
2. Annuity considerations	2,711,675				2,711,675
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,695,018		101,493		4,796,511
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,351,164		22,386		2,373,550
10. Matured endowments	32,397				32,397
11. Annuity benefits	1,936,442		1,754,222		3,690,664
12. Surrender values and withdrawals for life contracts	5,645,189		2,456,930		8,102,119
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	20,658				20,658
15. Totals	9,985,851		4,233,538		14,219,389
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	8	254,085			1	9,294			9	263,379
17. Incurred during current year	69	2,251,241			6	18,657			75	2,269,898
Settled during current year:										
18.1 By payment in full	68	2,383,561			7	22,386			75	2,405,947
18.2 By payment on compromised claims										
18.3 Totals paid	68	2,383,561			7	22,386			75	2,405,947
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	68	2,383,561			7	22,386			75	2,405,947
19. Unpaid Dec. 31, current year (16+17-18.6)	9	121,765				5,565			9	127,330
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,085	351,372,703		(a)	1	7,123,985			5,086	358,496,688
21. Issued during year	84	7,225,000							84	7,225,000
22. Other changes to in force (Net)	(359)	(29,252,533)				(642,052)			(359)	(29,894,585)
23. In force December 31 of current year	4,810	329,345,170		(a)	1	6,481,933			4,811	335,827,103

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	169,978	171,683		168,887	(81,884)
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	512	1,134			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	551	937			(12,469)
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,064	2,071			(12,469)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	171,042	173,754		168,887	(94,353)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 38 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wisconsin — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,493,210		789,614		4,282,823
2. Annuity considerations	2,904,544		398,532		3,303,076
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,397,754		1,188,145		7,585,899
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,344,025		353,587		3,697,612
10. Matured endowments	63,628				63,628
11. Annuity benefits	7,973,444		12,623,834		20,597,278
12. Surrender values and withdrawals for life contracts	35,891,008		33,844,156		69,735,164
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	14,032				14,032
15. Totals	47,286,137		46,821,576		94,107,713
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	202,057			1	58,343			6	260,399
17. Incurred during current year	112	3,849,927			64	374,936			176	4,224,863
Settled during current year:										
18.1 By payment in full	100	3,407,653			61	353,587			161	3,761,240
18.2 By payment on compromised claims										
18.3 Totals paid	100	3,407,653			61	353,587			161	3,761,240
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	100	3,407,653			61	353,587			161	3,761,240
19. Unpaid Dec. 31, current year (16+17-18.6)	17	644,330			4	79,692			21	724,022
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,560	823,958,188		(a)	1	60,559,196			10,561	884,517,384
21. Issued during year	33	3,250,000							33	3,250,000
22. Other changes to in force (Net)	(842)	(79,064,789)				(6,822,361)			(842)	(85,887,150)
23. In force December 31 of current year	9,751	748,143,399		(a)	1	53,736,835			9,752	801,880,234

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	384,579	388,109		321,132	(121,085)
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,528	2,519			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,344	2,147			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,872	4,666			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	387,451	392,775		321,132	(121,085)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 219 .



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wyoming — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	547,409		116,973		664,382
2. Annuity considerations	340,761		61,418		402,179
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	888,170		178,390		1,066,561
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	626,323		32,794		659,117
10. Matured endowments	3,241				3,241
11. Annuity benefits	158,482		521,029		679,511
12. Surrender values and withdrawals for life contracts	1,373,355		1,938,950		3,312,305
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	592				592
15. Totals	2,161,991		2,492,773		4,654,765
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		18,007			2	18,348			2	36,354
17. Incurred during current year	15	629,184			7	23,667			22	652,851
Settled during current year:										
18.1 By payment in full	13	629,563			9	32,794			22	662,357
18.2 By payment on compromised claims										
18.3 Totals paid	13	629,563			9	32,794			22	662,357
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	13	629,563			9	32,794			22	662,357
19. Unpaid Dec. 31, current year (16+17-18.6)	2	17,627				9,221			2	26,848
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,229	108,625,360		(a)	1	11,712,100			1,230	120,337,460
21. Issued during year	7	850,000							7	850,000
22. Other changes to in force (Net)	(103)	(11,654,710)				(972,199)			(103)	(12,626,909)
23. In force December 31 of current year	1,133	97,820,650		(a)	1	10,739,901			1,134	108,560,551

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	71,722	70,648		135,322	172,783
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		2,534		33,384	9,589
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	214	1,293			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	214	3,827		33,384	9,589
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	71,935	74,475		168,706	182,372

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 15 .

DIRECT BUSINESS IN THE STATE OF American Samoa — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	144				144
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	144				144
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

NONE

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

(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 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Guam — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	10,102		786		10,888
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,102		786		10,888
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		519								519
17. Incurred during current year		(216)								(216)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		304								304
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	20	3,133,193		(a)					20	3,133,193
21. Issued during year										
22. Other changes to in force (Net)	(2)	(347,234)							(2)	(347,234)
23. In force December 31 of current year	18	2,785,959		(a)					18	2,785,959

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	658	688			
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	28	28			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	28	28			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	686	716			

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Puerto Rico — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	58,364		6,633		64,997
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	58,364		6,633		64,997
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	14,747		106,372		121,119
12. Surrender values and withdrawals for life contracts	70,090		1,502,655		1,572,745
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	84,837		1,609,027		1,693,864
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	11,024				22			1	11,046
17. Incurred during current year	(1)	(10,284)				(1)			(1)	(10,284)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		740				21				762
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	72	6,176,074		(a)	1	25,000			73	6,201,074
21. Issued during year										
22. Other changes to in force (Net)	(1)	610,612							(1)	610,612
23. In force December 31 of current year	71	6,786,686		(a)	1	25,000			72	6,811,686

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	11,376	11,366		1,764	2,404
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		16			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	261	330			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	261	346			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	11,637	11,711		1,764	2,404

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	19,032		673		19,705
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	19,032		673		19,705
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	482				482
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	482				482
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		638								638
17. Incurred during current year		(253)								(253)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		386								386
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	40	3,848,928		(a)					40	3,848,928
21. Issued during year										
22. Other changes to in force (Net)	(4)	(317,293)							(4)	(317,293)
23. In force December 31 of current year	36	3,531,634		(a)					36	3,531,634

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,276	3,532			
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		24			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		24			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,276	3,555			

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



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Northern Mariana Islands — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,315				1,315
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,315				1,315
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		87								87
17. Incurred during current year		(24)								(24)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		63								63
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2	525,000		(a)					2	525,000
21. Issued during year										
22. Other changes to in force (Net)	1	50,000							1	50,000
23. In force December 31 of current year	3	575,000		(a)					3	575,000

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	86	86			
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	86	86			

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



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Canada — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	42,627		6,051		48,678
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	42,627		6,051		48,678
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits			70,293		70,293
10. Matured endowments					
11. Annuity benefits	248,903		232,828		481,731
12. Surrender values and withdrawals for life contracts	504,171		130,457		634,628
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	753,074		433,578		1,186,652
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		290								290
17. Incurred during current year		(99)			1	70,293			1	70,194
Settled during current year:										
18.1 By payment in full					1	70,293			1	70,293
18.2 By payment on compromised claims										
18.3 Totals paid					1	70,293			1	70,293
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements					1	70,293			1	70,293
19. Unpaid Dec. 31, current year (16+17-18.6)		191								191
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	25	1,747,258		(a)					25	1,747,258
21. Issued during year										
22. Other changes to in force (Net)	(1)	(608)							(1)	(608)
23. In force December 31 of current year	24	1,746,650		(a)					24	1,746,650

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	4,429	4,386			
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	78	78			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	78	78			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	4,507	4,464			

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Alien — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	402,334		7,741		410,075
2. Annuity considerations	515,354		1,992		517,346
3. Deposit-type contract funds	34,415,926	XXX		XXX	34,415,926
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	35,333,613		9,733		35,343,347
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	100,242				100,242
10. Matured endowments					
11. Annuity benefits	5,909,867		403,309		6,313,175
12. Surrender values and withdrawals for life contracts	7,395,818		2,714,827		10,110,645
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,093				1,093
15. Totals	13,407,020		3,118,135		16,525,155
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		17,413				380				17,792
17. Incurred during current year	1	93,724				140			1	93,864
Settled during current year:										
18.1 By payment in full	1	100,242							1	100,242
18.2 By payment on compromised claims										
18.3 Totals paid	1	100,242							1	100,242
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	100,242							1	100,242
19. Unpaid Dec. 31, current year (16+17-18.6)		10,894				520				11,414
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	922	105,042,685		(a)	2	429,800			924	105,472,485
21. Issued during year										
22. Other changes to in force (Net)	(54)	(5,145,338)				175,860			(54)	(4,969,478)
23. In force December 31 of current year	868	99,897,347		(a)	2	605,660			870	100,503,007

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	12,199	13,525		4,017	4,633
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		7			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	935	988			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	935	995			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	13,134	14,520		4,017	4,633

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Aliens — DURING THE YEAR 2012

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	402,334		7,741		410,075
2. Annuity considerations	515,354		1,992		517,346
3. Deposit-type contract funds	34,415,926	XXX		XXX	34,415,926
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	35,333,613		9,733		35,343,347
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	100,242				100,242
10. Matured endowments					
11. Annuity benefits	5,909,867		403,309		6,313,175
12. Surrender values and withdrawals for life contracts	7,395,818		2,714,827		10,110,645
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,093				1,093
15. Totals	13,407,020		3,118,135		16,525,155
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		17,413				380				17,792
17. Incurred during current year	1	93,724				140			1	93,864
Settled during current year:										
18.1 By payment in full	1	100,242							1	100,242
18.2 By payment on compromised claims										
18.3 Totals paid	1	100,242							1	100,242
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	100,242							1	100,242
19. Unpaid Dec. 31, current year (16+17-18.6)		10,894				520				11,414
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	922	105,042,685		(a)	2	429,800			924	105,472,485
21. Issued during year										
22. Other changes to in force (Net)	(54)	(5,145,338)				175,860			(54)	(4,969,478)
23. In force December 31 of current year	868	99,897,347		(a)	2	605,660			870	100,503,007

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	12,199	13,525		4,017	4,633
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		7			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	935	988			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	935	995			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	13,134	14,520		4,017	4,633

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	423,949,776		36,511,072		460,460,848
2. Annuity considerations	527,028,606		17,179,972		544,208,578
3. Deposit-type contract funds	112,912,609	XXX		XXX	112,912,609
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,063,890,991		53,691,044		1,117,582,035
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	353,992,739		34,512,382		388,505,121
10. Matured endowments	2,529,204				2,529,204
11. Annuity benefits	737,093,220		432,214,300		1,169,307,521
12. Surrender values and withdrawals for life contracts	1,539,411,404		895,891,929		2,435,303,333
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,418,944				1,418,944
15. Totals	2,634,445,511		1,362,618,611		3,997,064,122
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	818	50,528,661		405,846	232	5,938,564			1,050	56,873,072
17. Incurred during current year	8,855	352,856,256			2,681	36,304,310			11,536	389,160,565
Settled during current year:										
18.1 By payment in full	8,427	356,521,943			2,701	34,512,382			11,128	391,034,324
18.2 By payment on compromised claims										
18.3 Totals paid	8,427	356,521,943			2,701	34,512,382			11,128	391,034,324
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	8,427	356,521,943			2,701	34,512,382			11,128	391,034,324
19. Unpaid Dec. 31, current year (16+17-18.6)	1,246	46,862,974		405,846	212	7,730,492			1,458	54,999,313
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	923,073	94,698,313,198		(a)	65	3,227,300,376			923,138	97,925,613,574
21. Issued during year	9,516	811,946,106							9,516	811,946,106
22. Other changes to in force (Net)	(72,698)	(8,068,180,429)				(302,699,012)			(72,698)	(8,370,879,441)
23. In force December 31 of current year	859,891	87,442,078,876		(a)	65	2,924,601,363			859,956	90,366,680,239

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	29,409,813	29,782,817		22,834,654	22,388,286
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,189,270	1,202,474		614,617	1,343,328
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	962,590	976,157		654,017	412,355
25.5 All other (b)	39,747	40,315		3,150	2,890
25.6 Totals (sum of Lines 25.1 to 25.5)	2,191,607	2,218,947		1,271,784	1,758,573
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	31,601,420	32,001,764		24,106,438	24,146,859

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 8,636 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			2,341,688	308,444,706			87	166,497	7,092,619	315,537,325
2.	Issued during year			9,516	811,946						811,946
3.	Reinsurance assumed			165,623	38,562,095				28,643	1,317,636	39,879,732
4.	Revived during year			1,536	249,364				7	868	250,232
5.	Increased during year (net)										
6.	Subtotals, Lines 2 to 5			176,675	39,623,406				28,650	1,318,504	40,941,910
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			2,518,363	348,068,112			87	195,147	8,411,123	356,479,235
	Deductions during year:										
10.	Death			14,407	739,492			XXX	2,562	36,684	776,176
11.	Maturity			941	3,754			XXX			3,754
12.	Disability							XXX			
13.	Expiry			9,713	707,446				17	600	708,045
14.	Surrender			61,816	6,425,598				837	62,839	6,488,437
15.	Lapse			105,577	12,846,769				15,122	631,617	13,478,387
16.	Conversion			9,861	1,524,024			XXX	XXX	XXX	1,524,024
17.	Decreased (net)			606	1,242,407				5,459	235,038	1,477,445
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			202,921	23,489,490				23,997	966,778	24,456,268
21.	In force end of year (Line 9 minus Line 20)			2,315,442	324,578,622			87	171,150	7,444,344	332,022,966
22.	Reinsurance ceded end of year	XXX		XXX	87,010,752	XXX		XXX	XXX	2,270,782	89,281,534
23.	Line 21 minus Line 22	XXX		XXX	237,567,870	XXX	(b)	XXX	XXX	5,173,563	242,741,433
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

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

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	937
25.	Other paid-up insurance			89,182	2,209,713
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			19,347	1,205,153
28.	Term policies - other	9,498	803,600	995,631	165,481,688
29.	Other term insurance - decreasing	XXX		XXX	28,790
30.	Other term insurance	XXX	5,938	XXX	32,095,053
31.	Totals (Lines 27 to 30)	9,498	809,538	1,014,978	198,810,685
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	21,277	223,925
34.	Totals, whole life and endowment	18	2,408	1,279,187	125,544,012
35.	Totals (Lines 31 to 34)	9,516	811,946	2,315,442	324,578,622

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	811,946		324,535,266	43,356
38.	Credit Life (Group and Individual)				
39.	Group			7,444,344	
40.	Totals (Lines 36 to 39)	811,946		331,979,611	43,356

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	10,017	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			189	985

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	6,761,285

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Commuted value as of issue for business and as of last anniversary for inforce.

47.2 Commuted value as of issue for business and as of year end for inforce.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Certificates	Amount of Insurance (a)
48.	Waiver of Premium			222,093	29,815,896			14,497	859,754
49.	Disability Income			3,163	323,919				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	225,256	(b) 30,139,815		(b)	14,497	(b) 859,754

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	25	367		
2.	Issued during year	1	7		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	26	374		
	Deductions during year:				
6.	Decreased (net)		15		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		15		
9.	In force end of year	26	359		
10.	Amount on deposit	566	(a) 62,476,511		(a)
11.	Income now payable	21	737		
12.	Amount of income payable	(a) 117,487	(a) 43,378	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	65,269	351,337	531	187,657
2.	Issued during year	3,036	7,940		493
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	68,305	359,277	531	188,150
	Deductions during year:				
6.	Decreased (net)	3,119	46,632		20,663
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	3,119	46,632		20,663
9.	In force end of year	65,186	312,645	531	167,487
	Income now payable:				
10.	Amount of income payable	(a) 846,012,446	XXX	XXX	(a) 182,580,253
	Deferred fully paid:				
11.	Account balance	XXX	(a) 16,734,477,835	XXX	(a) 7,086,825,220
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 18,964,723	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	302,957	31,917,654			52,577	19,819,482
2.	Issued during year						
3.	Reinsurance assumed	6,645	1,306,884			20,372	43,351,927
4.	Increased during year (net)		XXX		XXX	44,728	XXX
5.	Totals (Lines 1 to 4)	309,602	XXX		XXX	117,677	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	22,275	XXX		XXX		XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	22,275	XXX		XXX		XXX
10.	In force end of year	287,327	(a) 33,224,538		(a)	117,677	(a) 63,171,410

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	3,163	2,365
2.	Issued during year	81	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	3,244	2,365
	Deductions During Year:		
6.	Decreased (net)	213	106
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	213	106
9.	In force end of year	3,031	2,259
10.	Amount of account balance	(a) 2,179,562,817	(a) 3,155,692

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(207,643,706)
2.	Current year's realized pre-tax capital gains/(losses) of $ 36,708,032 transferred into the reserve net of taxes of $ 33,356,030	3,352,002
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(204,291,704)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	49,073,660
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(253,365,364)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2012	71,569,849	(22,496,189)		49,073,660
2.	2013	66,659,309	3,016,917		69,676,226
3.	2014	63,561,280	4,590,585		68,151,865
4.	2015	53,941,828	5,213,478		59,155,306
5.	2016	40,292,367	5,862,189		46,154,556
6.	2017	32,011,396	6,457,673		38,469,069
7.	2018	22,806,570	6,136,806		28,943,376
8.	2019	11,123,015	4,616,580		15,739,595
9.	2020	907,117	3,029,589		3,936,707
10.	2021	(8,620,898)	1,394,176		(7,226,722)
11.	2022	(16,310,056)	(315,814)		(16,625,870)
12.	2023	(22,654,965)	(1,215,934)		(23,870,899)
13.	2024	(28,240,144)	(1,155,061)		(29,395,206)
14.	2025	(32,280,906)	(1,072,092)		(33,352,998)
15.	2026	(36,133,225)	(1,055,021)		(37,188,246)
16.	2027	(38,880,755)	(948,223)		(39,828,978)
17.	2028	(41,546,694)	(874,105)		(42,420,799)
18.	2029	(43,285,317)	(716,273)		(44,001,589)
19.	2030	(43,898,246)	(574,078)		(44,472,324)
20.	2031	(43,575,665)	(405,191)		(43,980,856)
21.	2032	(43,669,265)	(240,911)		(43,910,176)
22.	2033	(43,404,690)	(234,526)		(43,639,216)
23.	2034	(40,708,291)	(404,913)		(41,113,204)
24.	2035	(34,340,646)	(586,354)		(34,927,000)
25.	2036	(25,970,649)	(805,529)		(26,776,178)
26.	2037	(17,017,325)	(998,025)		(18,015,350)
27.	2038	(8,246,478)	(999,939)		(9,246,417)
28.	2039	(2,076,455)	(792,405)		(2,868,860)
29.	2040	171,403	(584,870)		(413,467)
30.	2041	172,830	(377,336)		(204,506)
31.	2042 and Later		(113,201)		(113,200)
32.	Total (Lines 1 to 31)	(207,643,706)	3,352,002		(204,291,704)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	61,900,923		61,900,923	6,545,410	145,266,502	151,811,912	213,712,835
2. Realized capital gains/(losses) net of taxes - General Account	(81,410,855)	(22,511)	(81,433,366)	13,473,785	900,980	14,374,765	(67,058,601)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(26,340,945)		(26,340,945)	(8,234,777)	157,074,831	148,840,053	122,499,108
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	74,518,019	17,133,955	91,651,974		3,658,620	3,658,620	95,310,594
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	28,667,142	17,111,444	45,778,585	11,784,417	306,900,933	318,685,350	364,463,936
9. Maximum reserve	333,619,978	50,908,156	384,528,134	28,920,755	289,093,411	318,014,166	702,542,300
10. Reserve objective	230,341,163	32,149,749	262,490,912	28,920,755	284,596,504	313,517,259	576,008,170
11. 20% of (Line 10 - Line 8)	40,334,804	3,007,661	43,342,465	3,427,267	(4,460,886)	(1,033,618)	42,308,847
12. Balance before transfers (Lines 8 + 11)	69,001,946	20,119,105	89,121,051	15,211,685	302,440,047	317,651,732	406,772,783
13. Transfers				13,346,636	(13,346,636)		XXX
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	69,001,946	20,119,105	89,121,051	28,558,321	289,093,411	317,651,732	406,772,783

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	996,588,176	XXX	XXX	996,588,176	0.0000		0.0000		0.0000	
2.	1	Highest Quality	18,775,317,345	XXX	XXX	18,775,317,345	0.0004	7,510,127	0.0023	43,183,230	0.0030	56,325,952
3.	2	High Quality	12,068,841,173	XXX	XXX	12,068,841,173	0.0019	22,930,798	0.0058	69,999,279	0.0090	108,619,571
4.	3	Medium Quality	1,881,337,018	XXX	XXX	1,881,337,018	0.0093	17,496,434	0.0230	43,270,751	0.0340	63,965,459
5.	4	Low Quality	823,793,620	XXX	XXX	823,793,620	0.0213	17,546,804	0.0530	43,661,062	0.0750	61,784,521
6.	5	Lower Quality	180,590,681	XXX	XXX	180,590,681	0.0432	7,801,517	0.1100	19,864,975	0.1700	30,700,416
7.	6	In or Near Default	32,918,953	XXX	XXX	32,918,953	0.0000		0.2000	6,583,791	0.2000	6,583,791
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	34,759,386,966	XXX	XXX	34,759,386,966	XXX	73,285,681	XXX	226,563,088	XXX	327,979,709
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality	18,610,077	XXX	XXX	18,610,077	0.0019	35,359	0.0058	107,938	0.0090	167,491
12.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality	17,482,940	XXX	XXX	17,482,940	0.0432	755,263	0.1100	1,923,123	0.1700	2,972,100
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	36,093,017	XXX	XXX	36,093,017	XXX	790,622	XXX	2,031,062	XXX	3,139,590
		SHORT - TERM BONDS										
18.		Exempt Obligations	165,862,954	XXX	XXX	165,862,954	0.0000		0.0000		0.0000	
19.	1	Highest Quality	27,422,042	XXX	XXX	27,422,042	0.0004	10,969	0.0023	63,071	0.0030	82,266
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	193,284,995	XXX	XXX	193,284,995	XXX	10,969	XXX	63,071	XXX	82,266

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	115,738,450	XXX	XXX	115,738,450	0.0004	46,295	0.0023	266,198	0.0030	347,215
27.	1	Highest Quality	9,035,605	XXX	XXX	9,035,605	0.0004	3,614	0.0023	20,782	0.0030	27,107
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	124,774,055	XXX	XXX	124,774,055	XXX	49,910	XXX	286,980	XXX	374,322
34.		Total (Lines 9 + 17 + 25 + 33)	35,113,539,033	XXX	XXX	35,113,539,033	XXX	74,137,182	XXX	228,944,200	XXX	331,575,888
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages			XXX		0.0000 (a)		0.0000 (a)		0.0000 (a)	
36.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
37.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
38.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
39.		Commercial Mortgages - All Other	5,235,066,520		XXX	5,235,066,520	0.0032 (a)	16,752,213	0.0060 (a)	31,410,399	0.0095 (a)	49,733,132
40.		In Good Standing With Restructured Terms	3,842,546		XXX	3,842,546	0.0179 (b)	68,782	0.0397 (b)	152,549	0.0640 (b)	245,923
		Overdue, Not in Process:										
41.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
42.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
43.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
44.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
45.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
46.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
48.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
50.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
51.		Total Schedule B Mortgages (Sum of Lines 35 through 50)	5,238,909,065		XXX	5,238,909,065	XXX	16,820,994	XXX	31,562,948	XXX	49,979,055
52.		Schedule DA Mortgages			XXX		(c)		(c)		(c)	
53.		Total Mortgage Loans on Real Estate (Lines 51 + 52)	5,238,909,065		XXX	5,238,909,065	XXX	16,820,994	XXX	31,562,948	XXX	49,979,055

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

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

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

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	174,285,343	XXX	XXX	174,285,343	0.0000		0.1600 (d)	27,885,655	0.1600 (d)	27,885,655
2.		Unaffiliated - Private	6,469,373	XXX	XXX	6,469,373	0.0000		0.1600	1,035,100	0.1600	1,035,100
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	895,292,474	XXX	XXX	895,292,474	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (d)		0.1300 (d)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Mortgage Loans					(c)		(c)		(c)	
15.		Real Estate					(e)		(e)		(e)	
16.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
17.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
18.		Total Common Stock (Sum of Lines 1 through 17)	1,076,047,191			1,076,047,191	XXX		XXX	28,920,755	XXX	28,920,755
		REAL ESTATE										
19.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
20.		Investment Properties	27,929,402			27,929,402	0.0000		0.0750	2,094,705	0.0750	2,094,705
21.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
22.		Total Real Estate (Sum of Lines 19 through 21)	27,929,402			27,929,402	XXX		XXX	2,094,705	XXX	2,094,705
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
24.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
25.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
26.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
27.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
28.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
29.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
30.		Total with Bond Characteristics (Sum of Lines 23 through 29)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31.	1	Highest Quality	36,351,935	XXX	XXX	36,351,935	0.0004	14,541	0.0023	83,609	0.0030	109,056
32.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
33.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
34.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
35.	5	Lower Quality	34,438,920	XXX	XXX	34,438,920	0.0432	1,487,761	0.1100	3,788,281	0.1700	5,854,616
36.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
37.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
38.		Total with Preferred Stock Characteristics (Sum of Lines 31 through 37)	70,790,855	XXX	XXX	70,790,855	XXX	1,502,302	XXX	3,871,891	XXX	5,963,672
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39.		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other	33,514,285		XXX	33,514,285	0.0032 (a)	107,246	0.0060 (a)	201,086	0.0095 (a)	318,386
44.		In Good Standing With Restructured Terms			XXX		0.2800 (b)		0.6200 (b)		1.0000 (b)	
		Overdue, Not in Process:										
45.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
46.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
47.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
48.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
49.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
50.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
51.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
52.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
53.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
54.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
55.		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)	33,514,285		XXX	33,514,285	XXX	107,246	XXX	201,086	XXX	318,386

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
56.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (d)		0.1300 (d)	
57.		Unaffiliated Private	1,103,751,946	XXX	XXX	1,103,751,946	0.0000		0.1600	176,600,311	0.1600	176,600,311
58.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
59.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
60.		Affiliated Other - All Other	384,079,006	XXX	XXX	384,079,006	0.0000		0.1600	61,452,641	0.1600	61,452,641
61.		Total with Common Stock Characteristics (Sum of Lines 56 through 60)	1,487,830,952	XXX	XXX	1,487,830,952	XXX		XXX	238,052,952	XXX	238,052,952
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
63.		Investment Properties	428,618,228			428,618,228	0.0000		0.0750	32,146,367	0.0750	32,146,367
64		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
65.		Total with Real Estate Characteristics (Lines 62 through 64)	428,618,228			428,618,228	XXX		XXX	32,146,367	XXX	32,146,367
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
67.		Non-guaranteed Federal Low Income Housing Tax Credit	318,551,101			318,551,101	0.0063	2,006,872	0.0120	3,822,613	0.0190	6,052,471
68.		State Low Income Housing Tax Credit	1,027,009			1,027,009	0.0273	28,037	0.0600	61,621	0.0975	100,133
69.		All Other Low Income Housing Tax Credit	518,802			518,802	0.0273	14,163	0.0600	31,128	0.0975	50,583
70.		Total LIHTC	320,096,912			320,096,912	XXX	2,049,073	XXX	3,915,362	XXX	6,203,188
		ALL OTHER INVESTMENTS										
71.		Other Invested Assets - Schedule BA	33,185,701	XXX		33,185,701	0.0000		0.1300	4,314,141	0.1300	4,314,141
72.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
73.		Total All Other (Sum of Lines 71 + 72)	33,185,701	XXX		33,185,701	XXX		XXX	4,314,141	XXX	4,314,141
74.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	2,374,036,933			2,374,036,933	XXX	3,658,620	XXX	282,501,799	XXX	286,998,706

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

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
30275#AK7	R	BRSDNY-VN-8	CDS CN9297281 ON CDS CN9297281 ON 5 MUNI	1	99,704,607	39,882	229,321	299,114
548661D*5	R	BRSCMA-2N-5	RREEF AM REIT II, 5.29% NTS SPI200TT8	1	5,000,000	2,000	11,500	15,000
62618#AL4	R	BRSCMA-3W-4	CDS CS2275200 ON CITY OF NEW YORK RR40%	1	25,000,000	10,000	57,500	75,000
26056@CP9	R	BRSEHZ-GF-4	CDS CXS789789 ON CDX.NA.IG.18 06/17	2	100,725,882	191,379	584,210	906,533
30275#AK7	CN	202795-HU-7	COMMONWEALTH EDISON	1FE	4,865,020			
30275#AK7	CN	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,881,738			
30275#AK7	CN	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,957,849			
30275#AK7	CN	91731K-AA-8	USB CAPITAL IX	2FE	25,000,000			
30275#AK7	CN	Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	1	20,000,000			
548661D*5	CN	749868-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,000,000			
62618#AL4	CN	442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B	1FE	25,000,000			
26056@CP9	CN	075887-BA-6	BECTON DICKINSON	1FE	4,990,771			
26056@CP9	CN	3137EA-DG-1	FREDDIE MAC	1FE	19,996,557			
26056@CP9	CN	391164-AE-0	GREAT PLAINS ENERGY INC	2FE	9,991,652			
26056@CP9	CN	452308-AP-4	ILLINOIS TOOL WORKS INC	1FE	5,021,735			
26056@CP9	CN	452308-AQ-2	ILLINOIS TOOL WORKS INC	1FE	14,785,254			
26056@CP9	CN	494368-BE-2	KIMBERLY-CLARK	1FE	10,503,483			
26056@CP9	CN	755111-BW-0	RAYTHEON COMPANY	1FE	9,952,802			
26056@CP9	CN	884903-BG-9	THOMSON REUTERS CORP	1FE	10,565,609			
26056@CP9	CN	88732J-BA-5	TIME WARNER CABLE INC	2FE	14,880,904			
0199999. Subtotal Default Component - Other Than Mortgage					460,823,861	243,261	882,531	1,295,647
0599999 - Total					460,823,861	243,261	882,531	1,295,647

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
760057961R	774861813	NV	2011	64,511	45,000		Coverage Question
0199999. Death Claims - Ordinary				64,511	45,000		XXX
0599999. Death Claims - Disposed Of				64,511	45,000		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				64,511	45,000		XXX
793347317	774844542	TX	2012	50,000		50,000	Coverage Question
2799999. Death Claims - Ordinary				50,000		50,000	XXX
3199999. Death Claims - Resisted				50,000		50,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				50,000		50,000	XXX
5399999 - Totals				114,511	45,000	50,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	87,363,567	XXX	5,411,474	XXX		XXX		XXX	32,602	XXX	81,887,487	XXX	32,003	XXX		XXX		XXX
2. Premiums earned	87,531,888	XXX	5,446,685	XXX		XXX		XXX	33,240	XXX	82,019,658	XXX	32,305	XXX		XXX		XXX
3. Incurred claims	39,753,156	45.4	9,749,157	179.0					3,801	11.4	29,994,294	36.6	5,566	17.2			339	
4. Cost containment expenses	155,185	0.2									155,185	0.2						
5. Incurred claims and cost containment expenses (Lines 3 and 4)	39,908,341	45.6	9,749,157	179.0					3,801	11.4	30,149,479	36.8	5,566	17.2			339	
6. Increase in contract reserves	20,518,505	23.4	(3,133,516)	(57.5)					(37,118)	(111.7)	23,693,727	28.9	(320)	(1.0)	(2,824)		(1,444)	
7. Commissions (a)	(10,014,633)	(11.4)	(7,893,143)	(144.9)					974	2.9	(2,082,422)	(2.5)	156	0.5	(40,198)			
8. Other general insurance expenses	30,243,464	34.6	899,499	16.5					7,155	21.5	28,765,129	35.1	11,049	34.2	39		560,592	
9. Taxes, licenses and fees	3,423,181	3.9	404,621	7.4					591	1.8	2,951,674	3.6	595	1.8	39,027		26,674	
10. Total other expenses incurred	23,652,012	27.0	(6,589,023)	(121.0)					8,720	26.2	29,634,381	36.1	11,800	36.5	(1,132)		587,266	
11. Aggregate write-ins for deductions	(8,829)	0.0	(9,011)	(0.2)						0.0	167	0.0					14	
12. Gain from underwriting before dividends or refunds	3,461,860	4.0	5,429,078	99.7					57,837	174.0	(1,458,096)	(1.8)	15,259	47.2	3,956		(586,175)	
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	3,461,860	4.0	5,429,078	99.7					57,837	174.0	(1,458,096)	(1.8)	15,259	47.2	3,956		(586,175)	
DETAILS OF WRITE-INS																		
1101. Mean reserve adjustment	(8,829)	0.0	(9,011)	(0.2)						0.0	167	0.0					14	
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)	(8,829)	0.0	(9,011)	(0.2)						0.0	167	0.0					14	

(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	7,090,580	769,378			2,517	6,314,934	3,751		
2. Advance premiums	1,285,240	12,127			1,558	1,269,666	1,889		
3. Reserve for rate credits									
4. Total premium reserves, current year	8,375,820	781,505			4,075	7,584,601	5,640		
5. Total premium reserves, prior year	8,544,142	816,716			4,713	7,716,771	5,941		
6. Increase in total premium reserves	(168,321)	(35,211)			(638)	(132,171)	(301)		
B. Contract Reserves:									
1. Additional reserves (a)	237,663,269	52,244,963			87,658	185,329,084	1,564		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	237,663,269	52,244,963			87,658	185,329,084	1,564		
4. Total contract reserves, prior year.	217,144,764	55,378,479			124,776	161,635,357	1,884	2,824	1,444
5. Increase in contract reserves	20,518,505	(3,133,516)			(37,118)	23,693,727	(320)	(2,824)	(1,444)
C. Claim Reserves and Liabilities:									
1. Total current year	36,385,124	19,786,278			61,614	16,518,193	9,019	10,020	
2. Total prior year	36,475,124	19,262,584			88,277	17,098,884	15,359	10,020	
3. Increase	(90,001)	523,693			(26,663)	(580,691)	(6,340)		

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	19,559,335	7,831,767			6,360	11,720,699	170		339
1.2 On claims incurred during current year	20,283,822	1,393,696			24,104	18,854,286	11,736		
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	15,189,777	11,685,556			3,198	3,490,869	134	10,020	
2.2 On claims incurred during current year	21,195,347	8,100,722			58,416	13,027,324	8,885		
3. Test:									
3.1 Lines 1.1 and 2.1	34,749,112	19,517,323			9,558	15,211,568	304	10,020	339
3.2 Claim reserves and liabilities, December 31, prior year	36,475,124	19,262,584			88,277	17,098,884	15,359	10,020	
3.3 Line 3.1 minus Line 3.2	(1,726,013)	254,739			(78,719)	(1,887,316)	(15,055)		339

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	84,760,975	2,859,580			34,075	81,835,317	32,003		
2. Premiums earned	84,878,738	2,846,599			34,714	81,965,121	32,305		
3. Incurred claims	29,726,246	933,405			(505)	28,787,442	5,566		339
4. Commissions	(436,416)	1,644,881			1,088	(2,082,542)	156		
B. Reinsurance Ceded:									
1. Premiums written	29,129,622	26,977,807			1,473	1,141,782		968,624	39,935
2. Premiums earned	29,348,614	27,182,732			1,473	1,147,937		976,157	40,315
3. Incurred claims	14,119,949	13,572,534			(4,307)	136,476		412,355	2,890
4. Commissions	9,578,340	9,538,024			114	4		40,198	

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	(149,732)		24,296,591	24,146,859
2. Beginning Claim Reserves and Liabilities	780,921		31,405,820	32,186,741
3. Ending Claim Reserves and Liabilities	616,828		31,610,334	32,227,162
4. Claims Paid	14,361		24,092,077	24,106,438
B. Assumed Reinsurance:				
5. Incurred Claims	386,985		29,339,262	29,726,246
6. Beginning Claim Reserves and Liabilities	246,382		16,967,566	17,213,948
7. Ending Claim Reserves and Liabilities	231,875		16,038,626	16,270,501
8. Claims Paid	401,492		30,268,202	30,669,694
C. Ceded Reinsurance:				
9. Incurred Claims	(173,837)		14,293,786	14,119,949
10. Beginning Claim Reserves and Liabilities	843,320		12,087,682	12,931,002
11. Ending Claim Reserves and Liabilities	669,483		11,448,493	12,117,976
12. Claims Paid			14,932,975	14,932,975
D. Net:				
13. Incurred Claims	411,090		39,342,066	39,753,156
14. Beginning Claim Reserves and Liabilities	183,983		36,285,704	36,469,687
15. Ending Claim Reserves and Liabilities	179,220		36,200,466	36,379,686
16. Claims Paid	415,853		39,427,304	39,843,157
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	411,090		39,497,251	39,908,341
18. Beginning Reserves and Liabilities	183,983		36,285,704	36,469,687
19. Ending Reserves and Liabilities	179,220		36,200,466	36,379,686
20. Paid Claims and Cost Containment Expenses	415,853		39,582,489	39,998,342

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
70874	36-2608394	12/31/2001	Allstate Life Insurance Company of New York	NY	OTH/I			3,508,908			
70874	36-2608394	01/01/1984	Allstate Life Insurance Company of New York	NY	YRT/I	6,717,436,385	10,690,842	35,874,112	2,200,477		
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	ACO/I		35,467,518	463,311			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	ACO/I		23,052,978				
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/G			30,659			
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	CO/I	339,699	149,635	19,735			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/I	1,536,568,237	149,859,838	11,666,627	2,752,200		
60534	59-0781901	07/01/2010	American Heritage Life Insurance Company	FL	CO/I	70,150,000	476,439	797,233	100,000		
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/G	2,721,157,039		4,455,185	432,834		
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/I	10,691,130,950		35,659,258	23,530,434		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	ACO/I		22,607,973	226,550	34,552		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	CO/G	2,929,107	2,273,530	1,986	759,412		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	CO/I	1,310,331	4,944,264		239,957		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/G		928,437,599	4,963,821	74,498		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/I		8,996,498,470	148,418,576	173,834		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/G	1,167,004,858	128,345,113	16,438,037	3,494,079		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/I	195,583,724,640	6,040,104,672	992,640,806	63,042,159		
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/G			2,250			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/I			157,171			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/G			66,305			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I			24,717,251			
0199999. General Account - U.S. Affiliates						218,491,751,247	16,342,908,872	1,280,107,780	96,834,435		
0399999. Total General Account - Affiliates						218,491,751,247	16,342,908,872	1,280,107,780	96,834,435		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	ACO/G		40,431,790	60,032	2,092		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	ACO/I		892,943				
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	ACO/G		2,085,782	8,168			
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	ACO/I		156,918,085	2,154,434			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/G	985,406	679,576	12,748			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/I	743,558,395	139,302,260	7,714,692	1,800,749		
65676	35-0472300	09/01/1998	Lincoln National Life Insurance	IN	ACO/I		11,909,595	464,296	2,005		
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/G		80,079	225			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/I		49,464,972	73,186	2,451		
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/G	113,828,249	4,649,642	64,580			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	5,992,357,751	372,259,835	16,928,592	5,751,631		
0499999. General Account - U.S. Non-Affiliates						6,850,729,802	778,674,560	27,480,953	7,558,928		
0699999. Total General Account - Non-Affiliates						6,850,729,802	778,674,560	27,480,953	7,558,928		
0799999. Total General Account						225,342,481,049	17,121,583,432	1,307,588,733	104,393,363		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	AMCO/I			114,627		107,487,536	
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	MCO/I	18,086,168		163		7,337,646	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/G			1,358,333		60,478,118	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/I			6,793,136		859,660,991	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/G	513,838,296		82,513,497		18,668,838	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/I	15,781,880,542		2,759,786		635,891,597	
0899999. Separate Accounts - U.S. Affiliates						16,313,805,006		93,539,542		1,689,524,725	
1099999. Total Separate Accounts - Affiliates						16,313,805,006		93,539,542		1,689,524,725	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	AMCO/G			24,353		10,334,290	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	AMCO/I			16,496		164,754	
1199999. Separate Accounts - U.S. Non-Affiliates								40,849		10,499,044	
1399999. Total Separate Accounts - Non-Affiliates								40,849		10,499,044	
1499999. Total Separate Accounts						16,313,805,006		93,580,392		1,700,023,769	
1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)						241,656,286,055	17,121,583,432	1,401,169,125	104,393,363	1,700,023,769	
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)											
1799999 - Totals						241,656,286,055	17,121,583,432	1,401,169,125	104,393,363	1,700,023,769	

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
19232	36-0719665	06/01/1992	Allstate Insurance Company	IL	CO/G			153,527			
70874	36-2608394	01/01/1991	Allstate Life Insurance Company of New York	NY	OTH/I	28,847	5,581	9,619	89,868		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/I	58,475,414	369,538	20,306,628	11,732,490		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/G	2,850,442	3,843	39,919	481,291		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/I	22,810,485	5,860,409	166,188,376			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	41,940					
0199999. U.S. Affiliates						84,207,129	6,239,370	186,698,069	12,303,649		
0399999. Total - Affiliates						84,207,129	6,239,370	186,698,069	12,303,649		
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/I	490,145	67,526	1,195,467	114,281		
71412	47-0246511	01/01/1990	Mutual of Omaha Insurance	NE	CO/G	39,046					
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	27,652					
0499999. U.S. Non-Affiliates						556,844	67,526	1,195,467	114,281		
0699999. Total - Non-Affiliates						556,844	67,526	1,195,467	114,281		
0799999. Total U.S. (Sum of 0199999 and 0499999)						84,763,973	6,306,896	187,893,536	12,417,930		
0899999. Total Non-U.S. (Sum of 0299999 and 0599999)											
0999999 - Totals						84,763,973	6,306,896	187,893,536	12,417,930		

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC		8,298,105
0199999. Life and Annuity - U.S. Affiliates						8,298,105
0399999. Total Life and Annuity - Affiliates						8,298,105
60054	06-6033492	02/01/1987	Aetna Life Insurance Company	CT		1,320,248
60518	52-0696632	10/31/2003	American Health and Life Insurance Co	TX		405,846
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX		2,475,845
60895	35-0145825	10/05/2001	American United Life	IN	30,047	80,000
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	50,076	117,500
86258	13-2572994	01/15/2001	General Re Life Corporation	CT	12,500	17,500
97071	13-3126819	07/01/1994	Generali USA Life Reassurance Co	MO		2,521
97071	13-3126819	10/05/2001	Generali USA Life Reassurance Co	MO		100,000
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	IN		90,761
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	121,430	382,500
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	30,000	25,000
66346	58-0828824	07/01/1994	Munich American Reassurance	GA		2,522
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	70,871	387,500
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	244,160	586,000
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ		312,766
93572	43-1235868	07/01/1994	RGA Reinsurance Company	MO		5,042
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	212,301	847,500
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	35,980	452,850
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	57,522	419,300
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	25,140	325,000
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE		1,989,650
90670	43-1178580	09/09/1987	Scottish Re Life Corporation	DE	187,446	
90670	43-1178580	04/01/1995	Scottish Re Life Corporation	DE		2,521
90670	43-1178580	09/01/1996	Scottish Re Life Corporation	DE	198,652	
90670	43-1178580	03/01/1999	Scottish Re Life Corporation	DE	95,767	340,000
68713	84-0499703	03/01/1999	Security Life of Denver	CO		20,000
68713	84-0499703	01/01/2000	Security Life of Denver	CO		77,500
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	CT	70,767	282,500
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	CT	112,568	303,900
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	60,767	282,500
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	167,528	574,350
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	74,605	
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	30,839	2,606
0499999. Life and Annuity - U.S. Non-Affiliates					1,888,965	12,231,728
0699999. Total Life and Annuity - Non-Affiliates					1,888,965	12,231,728
0799999. Total Life and Annuity					1,888,965	20,529,833
1099999. Total Accident and Health - Affiliates						
60518	52-0696632	10/31/2003	American Health and Life Insurance Co	TX		1,011,750
65676	35-0472300	01/01/1965	Lincoln National Life Insurance	IN		1,715
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE		4,735,780
41211	59-2174734	01/01/2004	Triton Insurance Company	TX		5,011,980
1199999. Accident and Health - U.S. Non-Affiliates						10,761,225
1399999. Total Accident and Health - Non-Affiliates						10,761,225
1499999. Total Accident and Health						10,761,225
1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)					1,888,965	31,291,058
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)						
1799999 Totals - Life, Annuity and Accident and Health					1,888,965	31,291,058

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized Affiliates													
60054	06-6033492	02/01/1987	Aetna Life Insurance Company	CT	OTH/G	32,302,772	2,782,754	3,039,351	1,591,483				
60488	25-0598210	11/30/1989	American General Life	TX	CO/I			200,220	(206,798)				
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX	CO/G	941,085,110	46,806,633	48,048,275	15,630,870				
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX	CO/I	80,497,390	189,741	246,133	967,630	3,864,205	7,686,807		
60895	35-0145825	01/01/1992	American United Life	IN	CO/I	2,213,750	10,876	12,708					
60895	35-0145825	10/05/2001	American United Life	IN	CO/I	597,019,725	2,026,409	2,073,847	873,974				
60895	35-0145825	01/23/1984	American United Life	IN	YRT/I	452,501							
60895	35-0145825	01/01/1992	American United Life	IN	YRT/I	15,354,093							
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI	YRT/I	21,549,550	35,892	74,318	127,651				
80659	38-0397420	04/04/2008	Canada Life Assurance Company	MI	YRT/I	8,200,000	2,597	2,286	1,545				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	CO/I	631,328,983	2,244,584	2,764,915	915,152				
68276	48-1024691	03/01/1999	Employers Reassurance Corporation	KS	YRT/I	20,205,232	39,189	53,656	40,653				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT	CO/I	255,856,336	706,335	1,048,466	259,065				
86258	13-2572994	12/01/1971	General Re Life Corporation	CT	YRT/I	3,246,209	31,168	59,864	36,561				
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	16,645,716	179,709	170,159	378,772				
86258	13-2572994	12/01/1989	General Re Life Corporation	CT	YRT/I	7,402,214	55,400	50,655	89,845				
97071	13-3126819	01/01/1990	Generali USA Life Reassurance Co	MO	CO/I	1,889,533	18,444	21,058	4,722				
97071	13-3126819	07/01/1994	Generali USA Life Reassurance Co	MO	CO/I	1,952,664	13,018	14,196	7,801				
97071	13-3126819	08/01/1996	Generali USA Life Reassurance Co	MO	CO/I	37,135,580	1,384,340	1,414,910	186,053				
97071	13-3126819	10/05/2001	Generali USA Life Reassurance Co	MO	CO/I	493,724,460	1,678,629	1,933,582	800,415				
97071	13-3126819	07/01/1994	Generali USA Life Reassurance Co	MO	DIS/I		632,543	760,053	126,997				
97071	13-3126819	10/01/1991	Generali USA Life Reassurance Co	MO	YRT/I	13,618,555	79,202	81,610	129,374				
97071	13-3126819	05/01/1994	Generali USA Life Reassurance Co	MO	YRT/I	10,379	84	87	179				
65676	35-0472300	05/01/1978	Lincoln National Life Insurance	IN	CO/I	786,340	172,971	205,284	2,299				
65676	35-0472300	07/01/1991	Lincoln National Life Insurance	IN	CO/I	6,000,000	40,549	46,423	43,754				
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	CO/I	1,602,354,546	9,270,825	9,146,135	2,481,363				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/I	126,590,829	509,915	483,514	162,367				
65676	35-0472300	04/01/1977	Lincoln National Life Insurance	IN	YRT/I	62,234	438	718	2,351				
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	IN	YRT/I	67,325,973	503,560	620,229	1,110,381				
65676	35-0472300	10/01/1985	Lincoln National Life Insurance	IN	YRT/I	581,629	7,841	7,145	3,573				
65676	35-0472300	01/01/1987	Lincoln National Life Insurance	IN	YRT/I	22,007,495	84,500	196,756	178,428				
65676	35-0472300	10/01/1991	Lincoln National Life Insurance	IN	YRT/I	12,128,637	78,077	75,728	122,296				
65978	13-5581829	05/01/1989	Metropolitan Life Insurance Company	NY	CO/G		581,502	699,112					
66346	58-0828824	07/01/1994	Munich American Reassurance	GA	CO/I	1,116,815	6,939	8,565	3,336				
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	CO/I	1,711,020,725	11,009,481	11,070,121	2,608,678				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/I	2,532,558,248	9,893,155	9,261,628	3,639,093				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	YRT/I	1,687,145			10,157				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	13,744,184	12,107	8,717	9,478				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	ACO/G		854,890,462	883,034,454	4,125,621	13,397,565	32,056,450		
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	ACO/I		688,219,718	720,486,048	12,676,834	10,366,569	25,387,689		
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ	YRT/I	10,350,000	3,253	3,941	(33,190)				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	CO/I	2,213,750	10,876	12,708	10,406				
93572	43-1235868	07/01/1994	RGA Reinsurance Company	MO	CO/I	2,260,318	14,269	15,781	7,057				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	CO/I	3,707,229,671	22,577,715	22,398,746	5,765,361				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	1,726,630,901	6,936,202	6,912,498	2,467,309				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	CO/I	2,007,436,874	6,554,595	7,261,645	2,772,345				
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	CO/I	558,400,000	640,888	252,134	1,938,679				
93572	43-1235868	11/01/1987	RGA Reinsurance Company	MO	YRT/I	14,330,318	129,170	126,671	225,778				
93572	43-1235868	06/01/1988	RGA Reinsurance Company	MO	YRT/I	1,913,725			18,614				
93572	43-1235868	08/01/1989	RGA Reinsurance Company	MO	YRT/I	7,205,145	111,573	107,666	121,844				
93572	43-1235868	10/01/1991	RGA Reinsurance Company	MO	YRT/I	23,577,648	167,169	198,773	234,973				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	YRT/I	15,354,093			98,283				
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	YRT/I	10,379	84	87	179				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	YRT/I	1,687,145			9,325				
93572	43-1235868	05/05/2003	RGA Reinsurance Company	MO	YRT/I	343,812	16,252	14,071	1,617				

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO	YRT/I	26,310,429	46,904	80,362	137,082				
93572	43-1235868	04/04/2008	RGA Reinsurance Company	MO	YRT/I	8,300,000	2,597	2,286	1,517				
87017	62-1003368	02/15/2000	SCOR Global Life Reinsurance Company of Texas	TX	YRT/I	1,687,145			10,157				
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Texas	TX	YRT/I	13,504,158	11,934	8,609	11,672				
87017	62-1003368	02/01/2011	SCOR Global Life Reinsurance Company of Texas	TX	YRT/I	5,250,012	9,544	5,631	7,910				
87572	23-2038295	01/01/2004	Scottish RE (U.S.) Inc.	DE	CO/G	1,272,958,000	36,878,867	37,553,696	17,097,793				
87572	23-2038295	01/01/2004	Scottish RE (U.S.) Inc.	DE	CO/I	144,300,000	236,887	252,844	1,247,034	4,221,329	5,991,905		
90670	43-1178580	07/01/1991	Scottish Re Life Corporation	DE	CO/I	3,520,097	110,929	103,477	154,322				
90670	43-1178580	04/01/1994	Scottish Re Life Corporation	DE	CO/I	15,353,260	114,736	99,046	69,858				
90670	43-1178580	04/01/1995	Scottish Re Life Corporation	DE	CO/I	1,076,932	6,631	7,300	3,365				
90670	43-1178580	09/01/1996	Scottish Re Life Corporation	DE	CO/I	9,700,460	37,648	45,565	53,714				
90670	43-1178580	03/01/1999	Scottish Re Life Corporation	DE	CO/I	1,525,510,950	9,042,145	8,925,390	2,435,727				
90670	43-1178580	09/09/1987	Scottish Re Life Corporation	DE	YRT/I	32,059,614	159,218	173,531	313,504				
90670	43-1178580	05/01/1988	Scottish Re Life Corporation	DE	YRT/I	661,151	4,810	4,862	8,837				
90670	43-1178580	07/01/1991	Scottish Re Life Corporation	DE	YRT/I	10,156,964	145,031	146,948	193,993				
90670	43-1178580	10/01/1991	Scottish Re Life Corporation	DE	YRT/I	15,369,942	83,618	81,566	132,226				
90670	43-1178580	05/01/1994	Scottish Re Life Corporation	DE	YRT/I	323,746	1,496	1,365	3,216				
90670	43-1178580	09/01/1996	Scottish Re Life Corporation	DE	YRT/I	19,339,384	122,280	316,202	198,737				
68713	84-0499703	03/01/1999	Security Life of Denver	CO	CO/I	215,822,851	1,486,620	1,488,414	425,597				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/I	403,474,479	1,205,667	1,098,912	515,627				
68713	84-0499703	10/01/1991	Security Life of Denver	CO	YRT/I	9,980,050	61,731	62,993	93,010				
68713	84-0499703	12/01/1993	Security Life of Denver	CO	YRT/I	8,283,346	107,970	97,662	65,584				
68713	84-0499703	05/01/1994	Security Life of Denver	CO	YRT/I	81,722	433	409	626				
68713	84-0499703	09/15/1995	Security Life of Denver	CO	YRT/I	30,461,456	272,796	385,247	245,042				
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	CT	CO/I	1,251,359,297	7,612,054	7,567,346	2,057,935				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	CT	CO/I	1,315,835,274	5,523,636	5,453,322	1,943,172				
82627	06-0839705	10/02/1967	Swiss Re Life & Health America, Inc.	CT	YRT/I	1,416,293	7,983	7,302	364				
82627	06-0839705	01/01/1979	Swiss Re Life & Health America, Inc.	CT	YRT/I	979,759	7,989	7,307	21,883				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	CT	YRT/I	7,895,465	48,371	66,415	136,063				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	CT	YRT/I	14,453,144	166,156	229,357	44,344				
82627	06-0839705	12/01/1989	Swiss Re Life & Health America, Inc.	CT	YRT/I	15,439,050	99,496	111,325	237,457				
82627	06-0839705	10/01/1991	Swiss Re Life & Health America, Inc.	CT	YRT/I	14,973,850	100,104	92,243	153,709				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America, Inc.	CT	YRT/I	1,308,700	6,511	5,940	23,908				
82627	06-0839705	09/01/1998	Swiss Re Life & Health America, Inc.	CT	YRT/I	50,000	141	5,330	(13,038)				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	CT	YRT/I	13,504,158	11,934	8,609	9,261				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	CO/I	1,250,243,479	7,607,926	7,563,503	1,946,482				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	CO/I	2,395,305,140	8,350,794	9,041,639	3,364,697				
70688	36-6071399	10/01/1986	Transamerica Financial Life Insurance	NY	YRT/I	14,662,039	200,303	204,703	69,948				
70688	36-6071399	01/01/1987	Transamerica Financial Life Insurance	NY	YRT/I			3,230					
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	61,689,704	494,652	477,613	685,117				
70688	36-6071399	08/01/1989	Transamerica Financial Life Insurance	NY	YRT/I	61,506,628	970,571	899,548	1,663,836				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	ACO/G		6,632,224	9,181,281	279,457				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	ACO/G		124,224	272,873	6,079				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	ACO/I		1,793,488	2,808,056	85,149				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	ACO/I		15,186	33,654	993				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/G	20,185,695	188,426	160,681	107,291				
86231	39-0989781	09/01/1985	Transamerica Life Insurance Company	IA	YRT/I	29,351,824	648,387	201,480	149,680				
86231	39-0989781	12/01/1990	Transamerica Life Insurance Company	IA	YRT/I	6,783,931	118,868	633,815	298,612				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/I	9,392,119	330,092	368,026	588,759				
0499999. General Account - Authorized U.S. Non-Affiliates						27,618,421,028	1,762,571,645	1,831,072,564	100,067,842	31,849,667	71,122,853		
0699999. Total General Account - Authorized Non-Affiliates						27,618,421,028	1,762,571,645	1,831,072,564	100,067,842	31,849,667	71,122,853		
0799999. Total General Account Authorized						27,618,421,028	1,762,571,645	1,831,072,564	100,067,842	31,849,667	71,122,853		
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC	CO/G	17,651,750	89,081	147,419	35,654				
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC	CO/I	61,645,460,899	638,799,392	570,466,276	132,534,682				
0899999. General Account - Unauthorized U.S. Affiliates						61,663,112,649	638,888,473	570,613,695	132,570,335				
1099999. Total General Account - Unauthorized Affiliates						61,663,112,649	638,888,473	570,613,695	132,570,335				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
1399999. Total General Account - Unauthorized Non-Affiliates													
1499999. Total General Account Unauthorized						61,663,112,649	638,888,473	570,613,695	132,570,335				
1799999. Total General Account - Certified Affiliates													
2099999. Total General Account - Certified Non-Affiliates													
2199999. Total General Account Certified													
2299999. Total General Account Authorized, Unauthorized and Certified						89,281,533,677	2,401,460,118	2,401,686,259	232,638,177	31,849,667	71,122,853		
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	New Jersey	AMCO/G				3,476,998	76,671,916	135,363,365	2,689,054,493	
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	New Jersey	AMCO/I				12,806,715	32,718,240	89,046,785	2,580,958,533	
2499999. Separate Accounts - Authorized Non-U.S. Affiliates									16,283,712	109,390,156	224,410,150	5,270,013,026	
2599999. Total Separate Accounts - Authorized Affiliates									16,283,712	109,390,156	224,410,150	5,270,013,026	
2899999. Total Separate Accounts - Authorized Non-Affiliates													
2999999. Total Separate Accounts Authorized									16,283,712	109,390,156	224,410,150	5,270,013,026	
3299999. Total Separate Accounts - Unauthorized Affiliates													
3599999. Total Separate Accounts - Unauthorized Non-Affiliates													
3699999. Total Separate Accounts Unauthorized													
3999999. Total Separate Accounts - Certified Affiliates													
4299999. Total Separate Accounts - Certified Non-Affiliates													
4399999. Total Separate Accounts Certified													
4499999. Total Separate Accounts Authorized, Unauthorized and Certified									16,283,712	109,390,156	224,410,150	5,270,013,026	
4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999)						89,281,533,677	2,401,460,118	2,401,686,259	232,638,177	31,849,667	71,122,853		
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)									16,283,712	109,390,156	224,410,150	5,270,013,026	
4799999 - Totals						89,281,533,677	2,401,460,118	2,401,686,259	248,921,889	141,239,823	295,533,003	5,270,013,026	

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	Outstanding Surplus Relief		12	13
									10	11		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized Affiliates												
60518	52-0696632	10/31/2003	American Health and Life Insurance Co	TX	CO/G			683,546				
65676	35-0472300	01/01/1965	Lincoln National Life Insurance	IN	CO/L	46	2,424	84,899				
65978	13-5581829	01/01/1989	Metropolitan Life Insurance Company	NY	CO/G			616,828				
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	CO/G	3,122,201		22,177,956	2,042,700	2,899,481		
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	CO/L	201,857						
82627	06-0839705	10/01/1987	Swiss Re Life & Health America, Inc.	CT	CO/L	1,427						
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	CO/G	23,863,825	2,447,486	46,561,716	8,264,492	16,440,009		
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	CO/L	1,948,430	184,951	4,238,975				
0499999. General Account - Authorized U.S. Non-Affiliates						29,137,786	2,634,861	74,363,920	10,307,192	19,339,490		
0699999. Total General Account - Authorized Non-Affiliates						29,137,786	2,634,861	74,363,920	10,307,192	19,339,490		
0799999. Total General Account Authorized						29,137,786	2,634,861	74,363,920	10,307,192	19,339,490		
1099999. Total General Account - Unauthorized Affiliates												
1399999. Total General Account - Unauthorized Non-Affiliates												
1499999. Total General Account Unauthorized												
1799999. Total General Account - Certified Affiliates												
2099999. Total General Account - Certified Non-Affiliates												
2199999. Total General Account Certified												
2299999. Total General Account Authorized, Unauthorized and Certified						29,137,786	2,634,861	74,363,920	10,307,192	19,339,490		
2599999. Total Separate Accounts - Authorized Affiliates												
2899999. Total Separate Accounts - Authorized Non-Affiliates												
2999999. Total Separate Accounts Authorized												
3299999. Total Separate Accounts - Unauthorized Affiliates												
3599999. Total Separate Accounts - Unauthorized Non-Affiliates												
3699999. Total Separate Accounts Unauthorized												
3999999. Total Separate Accounts - Certified Affiliates												
4299999. Total Separate Accounts - Certified Non-Affiliates												
4399999. Total Separate Accounts Certified												
4499999. Total Separate Accounts Authorized, Unauthorized and Certified												
4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999)						29,137,786	2,634,861	74,363,920	10,307,192	19,339,490		
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)												
4799999 - Totals						29,137,786	2,634,861	74,363,920	10,307,192	19,339,490		

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1	2	3	4	5	6	7	8	9	Letter of Credit Issuing or Confirming Bank (a)			13	14	15	16	17
									10	11	12					
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols.5+6+7)	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9+13+14+15 +16 but not in Excess of Col. 8
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	638,888,473	8,298,105		647,186,578					647,902,705				647,186,578
0199999. General Account - Life and Annuity U.S. Affiliates				638,888,473	8,298,105		647,186,578		XXX	XXX	XXX	647,902,705				647,186,578
0399999. Total General Account - Life and Annuity Affiliates				638,888,473	8,298,105		647,186,578		XXX	XXX	XXX	647,902,705				647,186,578
0699999. Total General Account - Life and Annuity Non-Affiliates									XXX	XXX	XXX					
0799999. Total General Account Life and Annuity				638,888,473	8,298,105		647,186,578		XXX	XXX	XXX	647,902,705				647,186,578
1099999. Total General Account - Accident and Health Affiliates									XXX	XXX	XXX					
1399999. Total General Account - Accident and Health Non-Affiliates									XXX	XXX	XXX					
1499999. Total General Account Accident and Health									XXX	XXX	XXX					
1599999. Total General Account				638,888,473	8,298,105		647,186,578		XXX	XXX	XXX	647,902,705				647,186,578
1899999. Total Separate Accounts - Affiliates									XXX	XXX	XXX					
2199999. Total Separate Accounts - Non-Affiliates									XXX	XXX	XXX					
2299999. Total Separate Accounts									XXX	XXX	XXX					
2399999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1699999 and 1999999)				638,888,473	8,298,105		647,186,578		XXX	XXX	XXX	647,902,705				647,186,578
2499999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1799999 and 2099999)									XXX	XXX	XXX					
2599999 - Total				638,888,473	8,298,105		647,186,578		XXX	XXX	XXX	647,902,705				647,186,578

(a)

Code	American Bankers Association (ABA) Routing Number	Bank Name

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2012	2 2011	3 2010	4 2009	5 2008
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	278,060	289,837	318,963	357,528	453,914
2.	Commissions and reinsurance expense allowances	179,888	24,190	33,080	52,249	113,694
3.	Contract claims	394,405	418,808	392,058	418,533	477,921
4.	Surrender benefits and withdrawals for life contracts	881,596	1,099,903	1,013,521	865,127	1,791,339
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	(995,090)	(1,245,588)	(1,176,060)	(1,041,660)	(1,725,983)
7.	Increase in aggregate reserve for life and accident and health contracts	487	183,801	(46,610)	573,030	435,569
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	57,737	62,116	72,503	76,430	67,775
9.	Aggregate reserves for life and accident and health contracts	2,478,436	2,477,950	2,294,148	2,340,758	1,773,650
10.	Liability for deposit-type contracts	22	119	316	611	987
11.	Contract claims unpaid	31,291	39,693	35,807	39,201	37,290
12.	Amounts recoverable on reinsurance	1,889	3,196	5,358	5,075	8,061
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	3,785	3,934	3,876	5,124	4,612
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers		XXX	XXX	XXX	XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)					
20.	Trust agreements (T)	647,903	610,505	532,167	435,539	339,145
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust		XXX	XXX	XXX	XXX
23.	Funds deposited by and withheld from (F)		XXX	XXX	XXX	XXX
24.	Letters of credit (L)		XXX	XXX	XXX	XXX
25.	Trust agreements (T)		XXX	XXX	XXX	XXX
26.	Other (O)		XXX	XXX	XXX	XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	45,772,586,503	685,799	45,773,272,302
2.	Reinsurance (Line 16)	40,812,294	(40,812,294)	
3.	Premiums and considerations (Line 15)	305,110,804	57,737,085	362,847,889
4.	Net credit for ceded reinsurance	XXX	1,977,364,083	1,977,364,083
5.	All other admitted assets (balance)	1,029,025,665	3,318,020	1,032,343,685
6.	Total assets excluding Separate Accounts (Line 26)	47,147,535,266	1,998,292,692	49,145,827,958
7.	Separate Account assets (Line 27)	4,660,637,358		4,660,637,358
8.	Total assets (Line 28)	51,808,172,624	1,998,292,692	53,806,465,317
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	37,342,521,441	2,478,436,458	39,820,957,899
10.	Liability for deposit-type contracts (Line 3)	4,854,217,103	22,441	4,854,239,544
11.	Claim reserves (Line 4)	154,447,367	31,291,058	185,738,425
12.	Policyholder dividends/reserves (Lines 5 through 7)	89,019		89,019
13.	Premium & annuity considerations received in advance (Line 8)	3,597,486	1,294,670	4,892,156
14.	Other contract liabilities (Line 9)	96,958,141	5,867,277	102,825,418
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,312,773,384	(518,619,211)	794,154,173
20.	Total liabilities excluding Separate Accounts (Line 26)	43,764,603,941	1,998,292,692	45,762,896,633
21.	Separate Account liabilities (Line 27)	4,660,637,358		4,660,637,358
22.	Total liabilities (Line 28)	48,425,241,299	1,998,292,692	50,423,533,992
23.	Capital & surplus (Line 38)	3,382,931,325	XXX	3,382,931,325
24.	Total liabilities, capital & surplus (Line 39)	51,808,172,624	1,998,292,692	53,806,465,316
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,478,436,458		
26.	Claim reserves	31,291,058		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	1,294,670		
29.	Liability for deposit-type contracts	22,441		
30.	Other contract liabilities	5,867,277		
31.	Reinsurance ceded assets	40,812,294		
32.	Other ceded reinsurance recoverables	(4,003,819)		
33.	Total ceded reinsurance recoverables	2,553,720,379		
34.	Premiums and considerations	57,737,085		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	518,619,211		
40.	Total ceded reinsurance payable/offsets	576,356,296		
41.	Total net credit for ceded reinsurance	1,977,364,083		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	7,611,457	13,205,438	612,927		21,429,822	
2. Alaska	AK	L	1,490,675	201,336	100,269		1,792,280	
3. Arizona	AZ	L	9,079,884	16,926,026	474,955		26,480,865	
4. Arkansas	AR	L	3,027,701	3,668,228	478,653		7,174,581	
5. California	CA	L	59,791,345	56,408,081	3,970,307		120,169,733	170,850
6. Colorado	CO	L	6,651,841	11,097,845	413,334		18,163,020	
7. Connecticut	CT	L	7,337,391	12,807,112	342,945		20,487,447	
8. Delaware	DE	L	1,248,441	926,819	86,820		2,262,079	
9. District of Columbia	DC	L	393,029	319,326	41,560		753,915	
10. Florida	FL	L	34,900,889	41,413,835	3,554,655		79,869,379	
11. Georgia	GA	L	18,302,952	11,846,964	1,236,311		31,386,226	
12. Hawaii	HI	L	2,958,974	4,918,174	367,050		8,244,199	
13. Idaho	ID	L	1,581,006	4,798,525	131,888		6,511,419	16,815
14. Illinois	IL	L	38,288,773	20,245,080	1,332,476		59,866,329	
15. Indiana	IN	L	9,598,732	15,425,265	598,661		25,622,659	
16. Iowa	IA	L	1,886,933	3,480,984	170,799		5,538,715	
17. Kansas	KS	L	2,458,089	2,674,499	264,054		5,396,641	
18. Kentucky	KY	L	6,143,747	7,779,502	564,221		14,487,469	
19. Louisiana	LA	L	12,453,947	16,745,865	634,405		29,834,217	
20. Maine	ME	L	1,536,567	1,535,970	81,033		3,153,570	
21. Maryland	MD	L	11,832,548	9,410,816	502,232		21,745,596	
22. Massachusetts	MA	L	2,818,347	6,540,192	625,959		9,984,498	
23. Michigan	MI	L	13,418,890	33,981,138	747,911		48,147,938	
24. Minnesota	MN	L	3,747,734	3,363,519	354,827		7,466,081	
25. Mississippi	MS	L	4,534,866	8,852,847	373,317		13,761,030	
26. Missouri	MO	L	5,103,228	5,339,196	655,342		11,097,766	
27. Montana	MT	L	1,037,428	889,230	103,237		2,029,895	
28. Nebraska	NE	L	1,912,226	11,415,519	121,696		13,449,441	78,309,019
29. Nevada	NV	L	4,734,189	6,130,821	245,172		11,110,183	
30. New Hampshire	NH	L	2,198,283	4,311,592	110,745		6,620,619	
31. New Jersey	NJ	L	9,143,988	13,747,619	1,470,839		24,362,447	
32. New Mexico	NM	L	3,834,639	7,740,321	237,488		11,812,448	
33. New York	NY	0	1,588,045	1,903,671	524,024		4,015,741	
34. North Carolina	NC	L	15,617,136	18,907,841	840,586		35,365,563	
35. North Dakota	ND	L	335,518	1,989,681	52,853		2,378,051	
36. Ohio	OH	L	18,429,383	25,411,613	1,015,031		44,856,027	
37. Oklahoma	OK	L	4,440,535	5,808,811	387,866		10,637,211	
38. Oregon	OR	L	5,021,472	4,232,876	83,212		9,337,561	
39. Pennsylvania	PA	L	22,347,774	23,771,191	1,838,578		47,957,542	
40. Rhode Island	RI	L	1,797,742	2,850,889	87,779		4,736,410	
41. South Carolina	SC	L	7,074,606	20,338,017	320,266		27,732,889	
42. South Dakota	SD	L	490,195	21,850	64,987		577,031	
43. Tennessee	TN	L	9,233,215	8,708,217	788,410		18,729,842	
44. Texas	TX	L	46,128,672	39,226,854	2,158,775		87,514,302	
45. Utah	UT	L	3,268,600	6,817,778	127,061		10,213,439	
46. Vermont	VT	L	632,038	864,150	109,272		1,605,459	
47. Virginia	VA	L	15,515,191	11,819,430	1,299,809		28,634,431	
48. Washington	WA	L	9,894,143	6,453,752	233,073		16,580,968	
49. West Virginia	WV	L	2,084,836	2,711,675	171,042		4,967,553	
50. Wisconsin	WI	L	4,282,823	3,303,076	387,451		7,973,350	
51. Wyoming	WY	L	664,382	402,179	71,935		1,138,496	
52. American Samoa	AS	N	144				144	
53. Guam	GU	N	10,888		686		11,574	
54. Puerto Rico	PR	L	64,997		11,637		76,635	
55. U.S. Virgin Islands	VI	N	19,705		3,276		22,982	
56. Northern Mariana Islands	MP	N	1,315		86		1,401	
57. Canada	CAN	N	48,678		4,507		53,185	
58. Aggregate Other Alien	OT	XXX	410,075	517,346	13,134		940,555	34,415,926
59. Subtotal		(a) 51	460,460,848	544,208,578	31,601,420		1,036,270,846	112,912,609
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,276,984				1,276,984	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	461,737,833	544,208,578	31,601,420		1,037,547,831	112,912,609
96. Plus reinsurance assumed		XXX	1,224,715,323	168,807,872	84,639,097		1,478,162,293	31,734,901
97 Totals (All Business)		XXX	1,686,453,156	713,016,450	116,240,518		2,515,710,124	144,647,510
98. Less reinsurance ceded		XXX	219,863,089	33,457,845	28,990,567		282,311,501	
99. Totals (All Business) less Reinsurance Ceded		XXX	1,466,590,067	679,558,605	(b) 87,249,951		2,233,398,623	144,647,510
DETAILS OF WRITE-INS								
58001. ARGENTINA		XXX			157		157	
58002. AUSTRALIA		XXX	10,630		336		10,966	
58003. BARBADOS		XXX	333	510,687			511,020	34,415,926
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	399,111	6,659	12,641		418,411	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	410,075	517,346	13,134		940,555	34,415,926
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

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

ORDINARY INSURANCE AND ANNUITY CONSIDERATIONS ARE ALLOCATED TO THE ADDRESS OF THE POLICY OWNER. FOR GROUP POLICIES AND CONTRACTS COVERING LESS THAN 500 LIVES, PREMIUMS OR CONSIDERATIONS ARE ALLOCATED TO THE STATE IN WHICH THE EMPLOYEES ARE PRINCIPALLY LOCATED, OR IN WHICH THE PRINCIPAL OFFICE OF THE CREDITOR GROUP POLICYHOLDER IS LOCATED. FOR SUCH POLICIES AND CONTRACTS COVERING 500 LIVES OR MORE, THE PREMIUM OR CONSIDERATIONS ARE ALLOCATED ACCORDING TO THE LOCATIONS OF VARIOUS EMPLOYEES, OR THE LOCATIONS AND VOLUME OF BUSINESS OF THE VARIOUS AGENCIES OF THE CREDITOR GROUP POLICYHOLDERS.

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

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

SCHEDULE T - PART 2

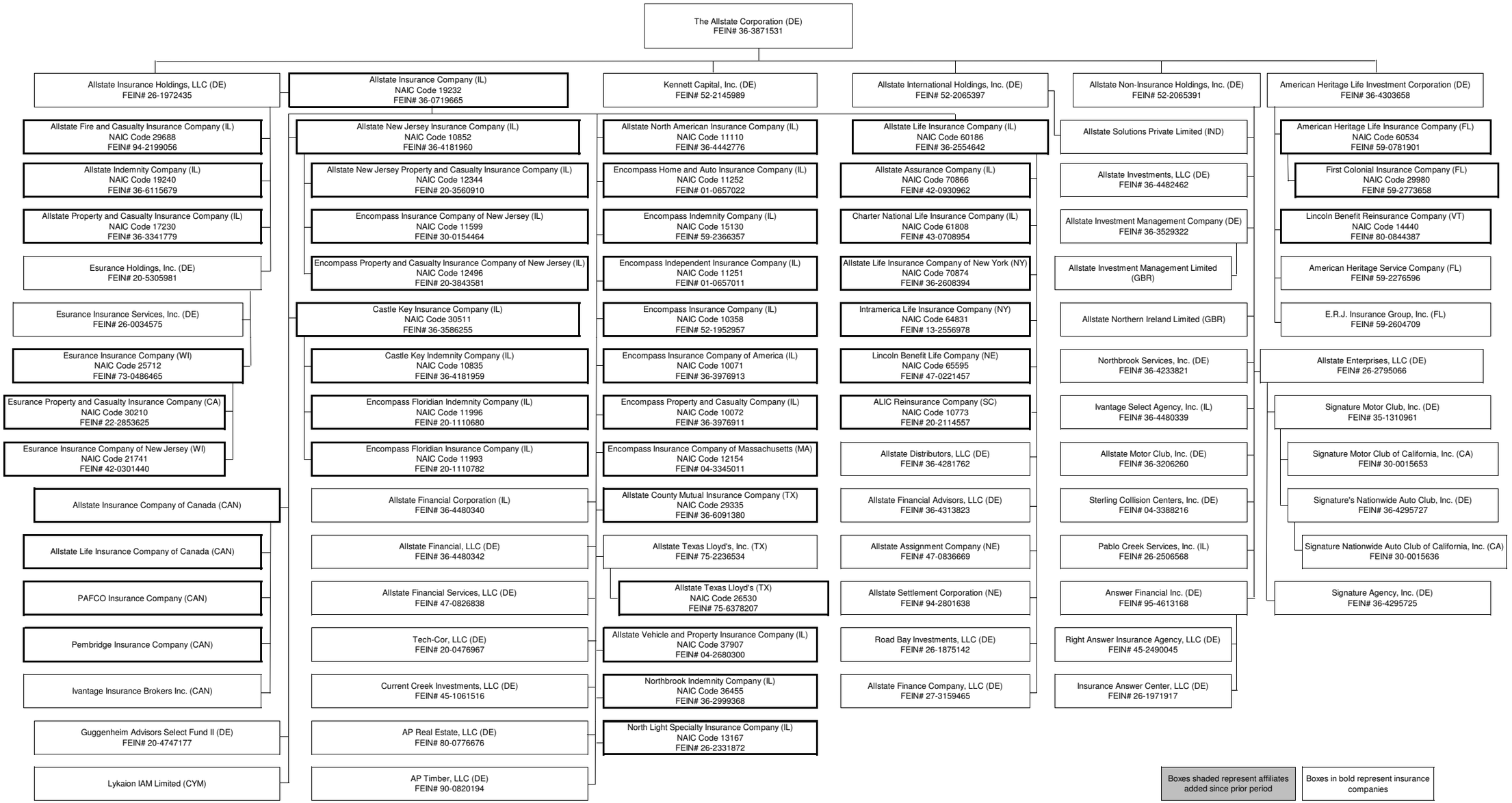
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	7,611,457	13,205,438		28,238		20,845,133
2. Alaska	AK	1,490,675	201,336		1,728		1,693,739
3. Arizona	AZ	9,079,884	16,926,026		90,649		26,096,559
4. Arkansas	AR	3,027,701	3,668,228		2,447		6,698,376
5. California	CA	59,791,345	56,408,081		55,435	170,850	116,425,711
6. Colorado	CO	6,651,841	11,097,845		66,011		17,815,697
7. Connecticut	CT	7,337,391	12,807,112		5,152		20,149,655
8. Delaware	DE	1,248,441	926,819		10,082		2,185,342
9. District of Columbia	DC	393,029	319,326		931		713,286
10. Florida	FL	34,900,889	41,413,835		262,005		76,576,729
11. Georgia	GA	18,302,952	11,846,964		39,467		30,189,383
12. Hawaii	HI	2,958,974	4,918,174		20,373		7,897,521
13. Idaho	ID	1,581,006	4,798,525		7,819	16,815	6,404,165
14. Illinois	IL	38,288,773	20,245,080		280,255		58,814,108
15. Indiana	IN	9,598,732	15,425,265		60,148		25,084,145
16. Iowa	IA	1,886,933	3,480,984				5,367,916
17. Kansas	KS	2,458,089	2,674,499		9,223		5,141,811
18. Kentucky	KY	6,143,747	7,779,502		40,018		13,963,267
19. Louisiana	LA	12,453,947	16,745,865		31,983		29,231,795
20. Maine	ME	1,536,567	1,535,970		10,043		3,082,580
21. Maryland	MD	11,832,548	9,410,816		26,687		21,270,050
22. Massachusetts	MA	2,818,347	6,540,192		77,606		9,436,145
23. Michigan	MI	13,418,890	33,981,138		142,773		47,542,800
24. Minnesota	MN	3,747,734	3,363,519		6,687		7,117,941
25. Mississippi	MS	4,534,866	8,852,847		11,015		13,398,727
26. Missouri	MO	5,103,228	5,339,196		97,330		10,539,755
27. Montana	MT	1,037,428	889,230		1,286		1,927,944
28. Nebraska	NE	1,912,226	11,415,519		7,971	78,309,019	91,644,735
29. Nevada	NV	4,734,189	6,130,821		16,960		10,881,970
30. New Hampshire	NH	2,198,283	4,311,592		8,965		6,518,840
31. New Jersey	NJ	9,143,988	13,747,619		135,291		23,026,898
32. New Mexico	NM	3,834,639	7,740,321		11,687		11,586,647
33. New York	NY	1,588,045	1,903,671		6,746		3,498,463
34. North Carolina	NC	15,617,136	18,907,841		54,508		34,579,486
35. North Dakota	ND	335,518	1,989,681				2,325,199
36. Ohio	OH	18,429,383	25,411,613		188,215		44,029,212
37. Oklahoma	OK	4,440,535	5,808,811		22,499		10,271,845
38. Oregon	OR	5,021,472	4,232,876		7,507		9,261,855
39. Pennsylvania	PA	22,347,774	23,771,191		229,713		46,348,677
40. Rhode Island	RI	1,797,742	2,850,889		13,386		4,662,017
41. South Carolina	SC	7,074,606	20,338,017		29,260		27,441,883
42. South Dakota	SD	490,195	21,850		1,210		513,255
43. Tennessee	TN	9,233,215	8,708,217		93,662		18,035,094
44. Texas	TX	46,128,672	39,226,854		201,096		85,556,623
45. Utah	UT	3,268,600	6,817,778		19,965		10,106,343
46. Vermont	VT	632,038	864,150		5,026		1,501,213
47. Virginia	VA	15,515,191	11,819,430		122,234		27,456,856
48. Washington	WA	9,894,143	6,453,752		17,544		16,365,439
49. West Virginia	WV	2,084,836	2,711,675		(187)		4,796,324
50. Wisconsin	WI	4,282,823	3,303,076		30,215		7,616,114
51. Wyoming	WY	664,382	402,179		3,563		1,070,124
52. American Samoa	AS	144					144
53. Guam	GU	10,888					10,888
54. Puerto Rico	PR	64,997					64,997
55. U.S. Virgin Islands	VI	19,705					19,705
56. Northern Mariana Islands	MP	1,315					1,315
57. Canada	CAN	48,678					48,678
58. Aggregate Other Alien	OT	410,075	517,346			34,415,926	35,343,347
59. Total		460,460,848	544,208,578		2,612,430	112,912,609	1,120,194,465

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 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			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	
			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	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	IA	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	
			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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International 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	GBR	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		Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	IA	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	IA	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	IA	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	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	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	
			80-0776676				AP Real Estate, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	NIA	Allstate Insurance Company	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 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	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	
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	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	IA	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	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	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	
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	NIA	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	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	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	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
							Lykaion IAM Limited	CYM	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Northbrook Indemnity Company	IL	IA	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	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	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	Signature Motor Club, 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 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			04-3388216				Sterling Collision Centers, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

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)
	36-3871531	The Allstate Corporation					347,074,664				347,074,664	
10073	20-2114557	ALIC Reinsurance Company										(647,186,578)
	27-3969390	ALIC Reinsurance Company II		(250,049)							(250,049)	
29335	36-6091380	Allstate County Mutual Insurance Company										104,101,327
	27-3159465	Allstate Finance Company, LLC		5,000,000							5,000,000	
29688	94-2199056	Allstate Fire and Casualty Insurance Company		25,000,000			(988,456,745)	(1,551,836,821)			(2,515,293,566)	1,952,913,325
19240	36-6115679	Allstate Indemnity Company	(7,000,000)				(964,851,901)	(1,730,649,807)			(2,702,501,708)	1,856,285,432
19232	36-0719665	Allstate Insurance Company	(1,441,039,577)	(77,204,251)			2,717,554,993	5,153,835,812			6,353,146,977	(7,486,892,687)
		Allstate Insurance Company of Canada	30,174,330	17,784,397							47,958,727	
	26-1972435	Allstate Insurance Holdings, LLC	1,512,582,005	(25,000,000)							1,487,582,005	
60186	36-2554642	Allstate Life Insurance Company		(164,073,250)			220,931,108				56,857,858	(14,314,902,186)
70874	36-2608394	Allstate Life Insurance Company of New York										12,996,387
10852	36-4181960	Allstate New Jersey Insurance Company										(596,300,513)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company										388,884,833
11110	36-4442776	Allstate North American Insurance Company	(1,100,000)								(1,100,000)	
17230	36-3341779	Allstate Property and Casualty Insurance Company					(1,111,321,011)	(1,871,349,184)			(2,982,670,195)	2,396,202,840
26530	75-6378207	Allstate Texas Lloyd's, Inc.										76,189,344
37907	04-2680300	Allstate Vehicle and Property Insurance Company		46,545							46,545	11,330,140
60534	59-0781901	American Heritage Life Insurance Company	(60,250,000)								(60,250,000)	268,755,583
	36-4303658	American Heritage Life Investment Corporation	60,250,000	(580,000)							59,670,000	
	80-0776676	AP Real Estate, LLC		63,479,969							63,479,969	
	90-0820194	AP Timber, LLC		121,904,847							121,904,847	
10835	36-4181959	Castle Key Indemnity Company	(4,127,402)	(5,872,598)							(10,000,000)	18,673,039
30511	36-3586255	Castle Key Insurance Company	6,464,992	7,535,008							14,000,000	(19,746,416)
61808	43-0708954	Charter National Life Insurance Company										30,859,688
	45-1061516	Current Creek Investments, LLC		93,000,000							93,000,000	
	75-2940991	Deerbrook General Agency, Inc.		(46,545)							(46,545)	
11996	20-1110680	Encompass Floridian Indemnity Company	(1,168,798)	(831,202)							(2,000,000)	2,904,048
11993	20-1110782	Encompass Floridian Insurance Company	(1,168,792)	(831,208)							(2,000,000)	8,572,535
11252	01-0657022	Encompass Home and Auto Insurance Company		3,000,000							3,000,000	103,990,567
15130	59-2366357	Encompass Indemnity Company										213,558,573
11251	01-0657011	Encompass Independent Insurance Company										4,188,470
10358	52-1952957	Encompass Insurance Company	(1,100,000)								(1,100,000)	49,403,694
10071	36-3976913	Encompass Insurance Company of America	(2,100,000)								(2,100,000)	157,593,712
12154	04-3345011	Encompass Insurance Company of Massachusetts										26,272,406

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)
11599	30-0154464	Encompass Insurance Company of New Jersey										123,594,937
10072	36-3976911	Encompass Property and Casualty Company										35,720,547
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey										26,277,244
25712	73-0486465	Esurance Insurance Company	3,100,000	(903,000)							2,197,000	236,443,592
21741	42-0301440	Esurance Insurance Company of New Jersey		500,000							500,000	57,543,499
30210	22-2853625	Esurance Property and Casualty Insurance Company	(3,100,000)	403,000							(2,697,000)	176,009,925
29980	59-2773658	First Colonial Insurance Company										(1,753,223)
		Ivantage Insurance Brokers Inc.		17,577							17,577	
65595	47-0221457	Lincoln Benefit Life Company					(220,931,108)				(220,931,108)	14,652,493,345
14440	80-0844387	Lincoln Benefit Reinsurance Company		580,000							580,000	(3,169,766)
13167	26-2331872	North Light Specialty Insurance Company		20,000,000							20,000,000	2,668,505
36455	36-2999368	Northbrook Indemnity Company	(1,600,000)								(1,600,000)	75,523,832
		PAFCO Insurance Company	(39,308,231)								(39,308,231)	
		Pembridge Insurance Company	(49,508,527)	(41,982,539)							(91,491,066)	
	26-1875142	Road Bay Investments, LLC		(40,676,701)							(40,676,701)	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

The following supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
	APRIL FILING	
40.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
41.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
42.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
44.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
47.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

12.
13.
14.
15.
18.
19.
20. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.
22. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.
23. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.
27. The Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities will not be filed with the state of domicile and electronically with the NAIC because it is only required if the Company takes the additional reduction provided under Section 4C of the Standard Nonforfeiture Law for Individual Deferred Annuities; the Company does not take this additional reduction on any of its in force Equity Indexed Annuities.
28.
33. The Company does not use preferred mortality tables permitted by said model regulation; therefore, no certification is required.
34.
36.
37.
38.
39.
46.
47.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



14. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid expenses	216,406		216,406	
2505.	Prepaid commissions	41,776,606	41,776,606		
2506.	Customer receivables	2,743,136	2,743,136		
2507.	Receivable for securities	6,872,101	6,872,101		
2508.	Negative interest maintenance reserve	253,365,364	253,365,364		
2597.	Summary of remaining write-ins for Line 25 from overflow page	304,973,613	304,757,207	216,406	

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Accounts payable	8,583,515	10,666,610
2505.	Deferred fee income	3,159,332	3,383,162
2506.	Contingent financial guarantee	710,890	
2507.	Discontinued operations	145,358	153,745
2508.	Accrued investment expenses	107,887	
2597.	Summary of remaining write-ins for Line 25 from overflow page	12,706,982	14,203,517

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Miscellaneous income	4,095	(8,236)
08.305.	Service fees	426	(1,475)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	4,521	(9,711)

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
09.304.	Expenses ceded to subsidiaries	(24,245,191)					(24,245,191)
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	(24,245,191)					(24,245,191)

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.	Customer receivable	2,743,136	566,475	(2,176,660)
2505.	Accounts receivable	15,737	70,071	54,334
2506.	Premium tax recoverable	14,542	14,542	
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,773,415	651,089	(2,122,326)

Additional Write-ins for Schedule T Line 58

		1	Direct Business Only					
			Life Contracts		4	5	6	7
States, Etc.		Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004.	BELGIUM	XXX	720		(44)		677	
58005.	BERMUDA	XXX	550				550	
58006.	BRAZIL	XXX			392		392	
58007.	BAHAMAS	XXX			98		98	
58008.	BOLIVIA	XXX			119		119	
58009.	COLOMBIA	XXX	260				260	
58010.	COTE D'IVOIRE	XXX	160				160	
58011.	CHINA	XXX	791		165		956	
58012.	CHILE	XXX			36		36	
58013.	CAPE VERDE	XXX			59		59	
58014.	CZECH REPUBLIC	XXX	81				81	
58015.	ECUADOR	XXX			199		199	
58016.	EGYPT	XXX			50		50	
58017.	ENGLAND	XXX	5,331		188		5,519	
58018.	SPAIN	XXX	1,794				1,794	
58019.	EL SALVADOR	XXX			51		51	
58020.	FIJI	XXX			118		118	
58021.	FRANCE	XXX	2,187		53		2,240	
58022.	GHANA	XXX			89		89	
58023.	GREECE	XXX	353		238		591	
58024.	GERMANY	XXX	3,786		608		4,394	
58025.	HONG KONG	XXX			214		214	
58026.	HONDURAS	XXX			127		127	
58027.	CROATIA	XXX			118		118	
58028.	HUNGARY	XXX			53		53	
58029.	IRELAND	XXX			161		161	
58030.	INDIA	XXX	462				462	
58031.	ISRAEL	XXX	2,661		226		2,886	
58032.	ITALY	XXX	406		133		538	
58033.	JORDAN	XXX	1,300				1,300	
58034.	JAPAN	XXX	2,152		185		2,337	
58035.	SOUTH KOREA	XXX	223				223	
58036.	MEXICO	XXX	291		563		854	
58037.	NETHERLANDS	XXX	2,423		302		2,725	
58038.	NICARAGUA	XXX	328		53		382	
58039.	NEW ZEALAND	XXX	540		86		626	
58040.	OTHER FOREIGN	XXX	305,755				305,755	
58041.	PHILIPPINES	XXX	1,475		120		1,595	
58042.	POLAND	XXX		1,000	119		1,119	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
58043. PERU	XXX			119		119	
58044. SWITZERLAND	XXX	795		208		1,003	
58045. RUSSIAN FEDERATION	XXX			72		72	
58046. SWEDEN	XXX	219	1,992	175		2,386	
58047. SINGAPORE	XXX	1,206		53		1,259	
58048. SOUTH AFRICA	XXX	1,151				1,151	
58049. THAILAND	XXX	781		66		847	
58050. SCOTLAND	XXX			78		78	
58051. TRINIDAD & TOBAGO	XXX			61		61	
58052. UNITED KINGDOM	XXX	2,791		526		3,317	
58053. VENEZUELA	XXX			157		157	
58054. ARMY & FLEET POST OFFICE	XXX	58,137	3,667	6,249		68,053	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	399,111	6,659	12,641		418,411	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 8.3

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
08.304. Miscellaneous income	4,095		1,199	1,459			100	32	85		1,221	
08.305. Services fees	426		7	9			1		1	409		
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	4,521		1,206	1,468			100	32	85	409	1,221	

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	708,257,521	1.547	708,257,521		708,257,521	1.547
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	275,624,949	0.602	275,624,949		275,624,949	0.602
	1.22 Issued by U.S. government sponsored agencies	711,498,837	1.554	711,498,837		711,498,837	1.554
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	965,964,699	2.110	965,964,699		965,964,699	2.110
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	134,089,815	0.293	134,089,815		134,089,815	0.293
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	633,365,542	1.384	633,365,542		633,365,542	1.384
	1.43 Revenue and assessment obligations	2,226,832,393	4.865	2,226,832,393		2,226,832,393	4.865
	1.44 Industrial development and similar obligations	427,299,027	0.934	427,299,027		427,299,027	0.934
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	12,705,706	0.028	12,705,706		12,705,706	0.028
	1.512 Issued or guaranteed by FNMA and FHLMC	215,992,151	0.472	215,992,151		215,992,151	0.472
	1.513 All other						
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	223,195,763	0.488	223,195,763		223,195,763	0.488
	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	2,140,810,000	4.677	2,140,810,000		2,140,810,000	4.677
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	21,330,906,457	46.602	21,330,906,457		21,330,906,457	46.602
	2.2 Unaffiliated non-U.S. securities (including Canada)	4,752,844,105	10.384	4,752,844,105		4,752,844,105	10.384
	2.3 Affiliated securities						
3.	Equity interests:						
	3.1 Investments in mutual funds						
	3.2 Preferred stocks:						
	3.21 Affiliated						
	3.22 Unaffiliated	36,093,017	0.079	36,093,017		36,093,017	0.079
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated						
	3.32 Unaffiliated	174,285,343	0.381	174,285,343		174,285,343	0.381
	3.4 Other equity securities:						
	3.41 Affiliated	895,292,474	1.956	895,292,474		895,292,474	1.956
	3.42 Unaffiliated	6,469,373	0.014	6,469,373		6,469,373	0.014
	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	5,108,712,413	11.161	5,108,712,413		5,108,712,413	11.161
	4.6 Mezzanine real estate loans	130,196,653	0.284	130,196,653		130,196,653	0.284
5.	Real estate investments:						
	5.1 Property occupied by company						
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	27,929,402	0.061	27,929,402		27,929,402	0.061
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)						
6.	Contract loans	795,406,836	1.738	795,406,836		795,406,836	1.738
7.	Derivatives	141,740,909	0.310	141,740,909		141,740,909	0.310
8.	Receivables for securities	4,805,393	0.010	4,805,393		4,805,393	0.010
9.	Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	1,043,230,790	2.279	1,043,230,790		1,043,230,790	2.279
11.	Other invested assets	2,649,036,933	5.787	2,649,036,933		2,649,036,933	5.787
12.	Total invested assets	45,772,586,503	100.000	45,772,586,503		45,772,586,503	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	28,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,524	28,001,524
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	72,121	
	8.2 Totals, Part 3, Column 9		72,121
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		27,929,402
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		27,929,402

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		5,867,300,459
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	507,460,127	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		507,460,127
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	388,131	
	3.2 Totals, Part 3, Column 11	92,939	481,070
4.	Accrual of discount		7,621,894
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		12,080,108
7.	Deduct amounts received on disposals, Part 3, Column 15		1,129,324,094
8.	Deduct amortization of premium and mortgage interest points and commitment fees		18,870,602
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	5,423,136	
	10.2 Totals, Part 3, Column 10	2,416,760	7,839,896
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,238,909,065
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		5,238,909,065
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		5,238,909,065

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,297,845,759
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	167,983,555	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	289,495,073	457,478,627
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	241,641,205	
	5.2 Totals, Part 3, Column 9	(139,481)	241,501,724
6.	Total gain (loss) on disposals, Part 3, Column 19		3,553,871
7.	Deduct amounts received on disposals, Part 3, Column 16		323,204,656
8.	Deduct amortization of premium and depreciation		22,165,192
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	287,975	
	9.2 Totals, Part 3, Column 14	(136,113)	151,861
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	1,969,471	
	10.2 Totals, Part 3, Column 11		1,969,471
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,653,192,524
12.	Deduct total nonadmitted amounts		4,155,591
13.	Statement value at end of current period (Line 11 minus Line 12)		2,649,036,933

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		38,044,500,134
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,746,858,371
3.	Accrual of discount		90,627,042
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(20,697,705)	
	4.2. Part 2, Section 1, Column 15	(517,158)	
	4.3. Part 2, Section 2, Column 13	24,329,954	
	4.4. Part 4, Column 11	18,368,433	21,483,525
5.	Total gain (loss) on disposals, Part 4, Column 19		(5,676,258)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		8,857,644,348
7.	Deduct amortization of premium		101,979,853
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	4,858,991	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	552,855	
	8.4. Part 4, Column 15	(244,312)	5,167,533
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	42,305,066	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	42,123	
	9.4. Part 4, Column 13	18,956,608	61,303,797
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		35,882,032,349
11.	Deduct total nonadmitted amounts		10,505,176
12.	Statement value at end of current period (Line 10 minus Line 11)		35,871,527,174

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	996,588,176	1,041,514,550	1,015,963,996	994,734,789
Governments	2.	Canada	244,347,845	256,382,808	244,503,605	245,650,000
(Including all obligations guaranteed by governments)	3.	Other Countries	721,616,854	814,182,780	726,327,147	713,260,788
	4.	Totals	1,962,552,875	2,112,080,138	1,986,794,748	1,953,645,577
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	134,089,815	161,411,020	134,120,418	133,715,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	633,365,542	739,378,200	557,912,353	855,630,000
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	3,377,519,145	3,823,465,813	3,204,443,632	4,186,315,182
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	22,816,482,865	24,648,829,341	22,736,767,813	24,421,757,508
	9.	Canada	987,388,717	1,088,144,945	985,386,266	972,141,537
	10.	Other Countries	4,847,988,007	5,063,189,091	4,780,310,772	4,911,478,054
	11.	Totals	28,651,859,589	30,800,163,377	28,502,464,851	30,305,377,099
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	34,759,386,966	37,636,498,547	34,385,736,002	37,434,682,857
PREFERRED STOCKS	14.	United States	31,356,241	32,482,940	34,824,384	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	4,736,776	5,627,813	4,879,280	
	17.	Totals	36,093,017	38,110,753	39,703,664	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	36,093,017	38,110,753	39,703,664	
COMMON STOCKS	20.	United States	173,924,784	173,924,784	171,579,233	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	61,449	61,449	18,851	
	22.	Other Countries	6,768,484	6,768,484	4,987,419	
	23.	Totals	180,754,717	180,754,717	176,585,503	
Parent, Subsidiaries and Affiliates	24.	Totals	905,797,650	905,797,650	380,666,151	
	25.	Total Common Stocks	1,086,552,366	1,086,552,367	557,251,654	
	26.	Total Stocks	1,122,645,384	1,124,663,120	596,955,318	
	27.	Total Bonds and Stocks	35,882,032,350	38,761,161,667	34,982,691,321	

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	724,822,388	158,613,557	240,588,297	6,223,124	60,952,301	1,191,199,667	3.3	2,352,208,908	6.3	1,178,765,615	12,434,053
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	724,822,388	158,613,557	240,588,297	6,223,124	60,952,301	1,191,199,667	3.3	2,352,208,908	6.3	1,178,765,615	12,434,053
2. All Other Governments											
2.1 Class 1	15,815,906	281,522,844	392,318,204		24,768,250	714,425,204	2.0	651,534,567	1.7	595,837,430	118,587,774
2.2 Class 2	4,136,093	93,482,231	116,524,799	23,134,867	14,261,504	251,539,495	0.7	216,721,522	0.6	228,141,860	23,397,635
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals	19,951,999	375,005,075	508,843,004	23,134,867	39,029,754	965,964,699	2.7	868,256,089	2.3	823,979,290	141,985,409
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1		9,265,000	21,608,807	58,450,376	43,924,563	133,248,746	0.4	133,244,153	0.4	133,248,746	
3.2 Class 2		841,069				841,069	0.0	849,588	0.0	841,069	
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		10,106,069	21,608,807	58,450,376	43,924,563	134,089,815	0.4	134,093,742	0.4	134,089,815	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	2,251,948	13,793,534	113,850,989	331,474,776	156,921,009	618,292,256	1.7	633,170,167	1.7	618,292,256	
4.2 Class 2			12,110,000	2,437,152	526,134	15,073,286	0.0	18,875,740	0.1	15,073,286	
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals	2,251,948	13,793,534	125,960,989	333,911,928	157,447,143	633,365,542	1.8	652,045,907	1.7	633,365,542	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	447,492,573	510,473,327	586,936,794	816,814,044	832,869,621	3,194,586,358	9.0	2,924,015,430	7.8	3,163,123,168	31,463,191
5.2 Class 2	6,018,831	27,862,730	21,005,222	30,819,946	69,553,881	155,260,610	0.4	163,809,955	0.4	155,260,610	
5.3 Class 3	74,442	345,725	570,483	1,818,816	5,360,534	8,170,000	0.0	8,260,000	0.0	8,170,000	
5.4 Class 4	1,433,169	7,267,362	10,801,645			19,502,176	0.1	19,896,168	0.1	19,502,176	
5.5 Class 5											
5.6 Class 6											
5.7 Totals	455,019,015	545,949,144	619,314,144	849,452,806	907,784,035	3,377,519,145	9.5	3,115,981,553	8.3	3,346,055,954	31,463,191

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	2,110,824,561	4,570,469,037	5,394,198,340	903,012,625	1,658,928,429	14,637,432,992	41.1	15,207,157,256	40.7	9,423,245,142	5,214,187,850
6.2 Class 2	855,147,180	3,456,451,163	5,256,084,475	842,651,479	1,003,182,905	11,413,517,202	32.1	11,068,077,161	29.7	6,974,813,979	4,438,703,223
6.3 Class 3	165,755,146	634,076,895	882,830,658	91,743,060	64,483,767	1,838,889,526	5.2	1,944,353,811	5.2	1,011,843,407	827,046,120
6.4 Class 4	53,595,400	272,849,448	398,383,591	57,654,675	21,808,330	804,291,444	2.3	1,030,458,096	2.8	508,060,423	296,231,021
6.5 Class 5	14,884,876	115,125,043	36,172,237	6,856,750	7,551,776	180,590,681	0.5	304,550,986	0.8	153,409,160	27,181,521
6.6 Class 6	1,445,032	19,517,616	2,694,710	9,261,175	420	32,918,953	0.1	26,848,976	0.1	22,282,935	10,636,018
6.7 Totals	3,201,652,195	9,068,489,203	11,970,364,010	1,911,179,765	2,755,955,627	28,907,640,798	81.3	29,581,446,286	79.2	18,093,655,046	10,813,985,753
7. Hybrid Securities											
7.1 Class 1		30,000,000		14,802,291	54,908,021	99,710,312	0.3	274,195,409	0.7	54,908,021	44,802,291
7.2 Class 2		7,137,373		9,909,338	215,562,800	232,609,511	0.7	262,587,741	0.7	149,627,443	82,982,068
7.3 Class 3			6,483,223	9,958,213	17,836,055	34,277,491	0.1	63,707,521	0.2	27,794,268	6,483,223
7.4 Class 4								22,535,816	0.1		
7.5 Class 5											
7.6 Class 6											
7.7 Totals		37,137,373	6,483,223	34,669,842	288,306,876	366,597,315	1.0	623,026,487	1.7	232,329,733	134,267,582
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) 3,301,207,375	5,574,137,299	6,749,501,432	2,130,777,236	2,833,272,194	20,588,895,536	57.9	XXX	XXX	15,167,420,378	5,421,475,158
9.2 Class 2	(d) 865,302,104	3,585,774,566	5,405,724,497	908,952,782	1,303,087,224	12,068,841,173	33.9	XXX	XXX	7,523,758,247	4,545,082,926
9.3 Class 3	(d) 165,829,588	634,422,621	889,884,364	103,520,090	87,680,356	1,881,337,018	5.3	XXX	XXX	1,047,807,675	833,529,343
9.4 Class 4	(d) 55,028,570	280,116,810	409,185,236	57,654,675	21,808,330	823,793,620	2.3	XXX	XXX	527,562,599	296,231,021
9.5 Class 5	(d) 14,884,876	115,125,043	36,172,237	6,856,750	7,551,776	(c) 180,590,681	0.5	XXX	XXX	153,409,160	27,181,521
9.6 Class 6	(d) 1,445,032	19,517,616	2,694,710	9,261,175	420	(c) 32,918,953	0.1	XXX	XXX	22,282,935	10,636,018
9.7 Totals	4,403,697,545	10,209,093,955	13,493,162,475	3,217,022,707	4,253,400,299	(b) 35,576,376,981	100.0	XXX	XXX	24,442,240,994	11,134,135,987
9.8 Line 9.7 as a % of Col. 6	12.4	28.7	37.9	9.0	12.0	100.0	XXX	XXX	XXX	68.7	31.3
10. Total Bonds Prior Year											
10.1 Class 1	1,700,602,502	8,042,768,218	6,879,425,628	2,393,390,040	3,159,339,502	XXX	XXX	22,175,525,889	59.4	15,904,248,673	6,271,277,216
10.2 Class 2	892,341,604	3,933,678,842	4,772,200,414	905,050,133	1,227,650,715	XXX	XXX	11,730,921,708	31.4	6,741,027,112	4,989,894,596
10.3 Class 3	108,802,204	716,744,219	885,497,660	158,601,415	146,675,835	XXX	XXX	2,016,321,332	5.4	1,085,322,870	930,998,462
10.4 Class 4	77,471,730	515,961,326	383,191,037	44,327,638	51,938,349	XXX	XXX	1,072,890,080	2.9	616,428,936	456,461,144
10.5 Class 5	59,622,268	160,684,207	63,297,461	19,882,509	1,064,541	XXX	XXX	(c) 304,550,986	0.8	194,993,809	109,557,177
10.6 Class 6	2,694,236	10,304,635	7,239,168	5,431,534	1,179,403	XXX	XXX	(c) 26,848,976	0.1	7,578,524	19,270,452
10.7 Totals	2,841,534,545	13,380,141,446	12,990,851,367	3,526,683,269	4,587,848,345	XXX	XXX	(b) 37,327,058,972	100.0	24,549,599,924	12,777,459,047
10.8 Line 10.7 as a % of Col. 8	7.6	35.8	34.8	9.4	12.3	XXX	XXX	100.0	XXX	65.8	34.2
11. Total Publicly Traded Bonds											
11.1 Class 1	2,615,496,165	3,395,292,090	5,093,268,936	1,639,979,499	2,423,383,687	15,167,420,378	42.6	15,904,248,673	42.6	15,167,420,378	XXX
11.2 Class 2	417,495,355	1,845,302,946	3,657,443,246	519,613,732	1,083,902,969	7,523,758,247	21.1	6,741,027,112	18.1	7,523,758,247	XXX
11.3 Class 3	48,031,892	313,857,100	586,004,191	65,516,993	34,397,499	1,047,807,675	2.9	1,085,322,870	2.9	1,047,807,675	XXX
11.4 Class 4	24,711,626	149,632,147	291,881,603	50,453,753	10,883,471	527,562,599	1.5	616,428,936	1.7	527,562,599	XXX
11.5 Class 5	13,258,185	97,141,621	35,600,829	6,856,750	551,776	153,409,160	0.4	194,993,809	0.5	153,409,160	XXX
11.6 Class 6	102,428	12,672,306	246,606	9,261,175	420	22,282,935	0.1	7,578,524	0.0	22,282,935	XXX
11.7 Totals	3,119,095,651	5,813,898,209	9,664,445,410	2,291,681,902	3,553,119,822	24,442,240,994	68.7	24,549,599,924	65.8	24,442,240,994	XXX
11.8 Line 11.7 as a % of Col. 6	12.8	23.8	39.5	9.4	14.5	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	8.8	16.3	27.2	6.4	10.0	68.7	XXX	XXX	XXX	68.7	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	685,711,210	2,178,845,209	1,656,232,496	490,797,737	409,888,506	5,421,475,158	15.2	6,271,277,216	16.8	XXX	5,421,475,158
12.2 Class 2	447,806,749	1,740,471,621	1,748,281,251	389,339,050	219,184,255	4,545,082,926	12.8	4,989,894,596	13.4	XXX	4,545,082,926
12.3 Class 3	117,797,696	320,565,521	303,880,173	38,003,097	53,282,857	833,529,343	2.3	930,998,462	2.5	XXX	833,529,343
12.4 Class 4	30,316,944	130,484,663	117,303,633	7,200,922	10,924,859	296,231,021	0.8	456,461,144	1.2	XXX	296,231,021
12.5 Class 5	1,626,691	17,983,422	571,408		7,000,000	27,181,521	0.1	109,557,177	0.3	XXX	27,181,521
12.6 Class 6	1,342,604	6,845,310	2,448,104			10,636,018	0.0	19,270,452	0.1	XXX	10,636,018
12.7 Totals	1,284,601,894	4,395,195,746	3,828,717,065	925,340,805	700,280,477	11,134,135,987	31.3	12,777,459,047	34.2	XXX	11,134,135,987
12.8 Line 12.7 as a % of Col. 6	11.5	39.5	34.4	8.3	6.3	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	3.6	12.4	10.8	2.6	2.0	31.3	XXX	XXX	XXX	XXX	31.3

(a) Includes $ 6,233,769,129 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 57,082,183 current year, $ 99,155,061 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 1,871,528 current year, $ 15,717,063 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 $ 816,990,015 ; 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	706,331,528	87,033,224	139,016,186	5,129,275	60,941,518	998,451,731	2.8	2,123,667,879	5.7	990,675,389	7,776,342
1.2 Residential Mortgage-Backed Securities	2,763,265	6,355,991	2,845,072	730,594	10,783	12,705,706	0.0	16,968,533	0.0	12,705,706	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities	15,727,595	65,224,341	98,727,039	363,255		180,042,230	0.5	211,572,495	0.6	175,384,519	4,657,711
1.5 Totals	724,822,388	158,613,557	240,588,297	6,223,124	60,952,301	1,191,199,667	3.3	2,352,208,908	6.3	1,178,765,615	12,434,053
2. All Other Governments											
2.1 Issuer Obligations	19,246,521	371,493,399	502,371,812	21,851,312	39,029,754	953,992,799	2.7	868,256,089	2.3	823,979,290	130,013,509
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities	705,478	3,511,676	6,471,192	1,283,554		11,971,900	0.0				11,971,900
2.5 Totals	19,951,999	375,005,075	508,843,004	23,134,867	39,029,754	965,964,699	2.7	868,256,089	2.3	823,979,290	141,985,409
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		10,106,069	21,608,807	58,450,376	43,924,563	134,089,815	0.4	134,093,742	0.4	134,089,815	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		10,106,069	21,608,807	58,450,376	43,924,563	134,089,815	0.4	134,093,742	0.4	134,089,815	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	2,251,948	13,793,534	125,960,989	333,911,928	157,447,143	633,365,542	1.8	652,045,907	1.7	633,365,542	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	2,251,948	13,793,534	125,960,989	333,911,928	157,447,143	633,365,542	1.8	652,045,907	1.7	633,365,542	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	259,650,170	336,701,034	582,627,853	841,220,099	838,961,523	2,859,160,680	8.0	2,235,390,641	6.0	2,836,697,489	22,463,191
5.2 Residential Mortgage-Backed Securities	194,209,053	204,487,351	36,686,291	3,782,707	22,512	439,187,914	1.2	766,552,436	2.1	439,187,914	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities	1,159,792	4,760,758		4,450,000	68,800,000	79,170,550	0.2	114,038,476	0.3	70,170,550	9,000,000
5.5 Totals	455,019,015	545,949,144	619,314,144	849,452,806	907,784,035	3,377,519,145	9.5	3,115,981,553	8.3	3,346,055,954	31,463,191
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	2,050,523,333	6,417,116,798	10,753,208,020	1,426,329,780	2,329,966,531	22,977,144,462	64.6	22,041,310,443	59.0	15,657,736,380	7,319,408,082
6.2 Residential Mortgage-Backed Securities	199,371,703	405,349,616	178,873,378	132,493,066	55,886,690	971,974,452	2.7	1,629,049,233	4.4	803,867,800	168,106,653
6.3 Commercial Mortgage-Backed Securities	258,470,813	890,968,268	18,572,597	823,870		1,168,835,547	3.3	1,544,373,109	4.1	1,073,344,021	95,491,526
6.4 Other Loan-Backed and Structured Securities	693,286,346	1,355,054,521	1,019,710,015	351,533,049	370,102,406	3,789,686,337	10.7	4,366,713,500	11.7	558,706,845	3,230,979,492
6.5 Totals	3,201,652,195	9,068,489,203	11,970,364,010	1,911,179,765	2,755,955,627	28,907,640,798	81.3	29,581,446,286	79.2	18,093,655,046	10,813,985,753
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities		37,137,373	6,483,223	34,669,842	288,306,876	366,597,315	1.0	623,026,487	1.7	232,329,733	134,267,582
7.5 Totals		37,137,373	6,483,223	34,669,842	288,306,876	366,597,315	1.0	623,026,487	1.7	232,329,733	134,267,582
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	3,038,003,499	7,236,244,059	12,124,793,668	2,686,892,771	3,470,271,032	28,556,205,029	80.3	XXX	XXX	21,076,543,906	7,479,661,123
9.2 Residential Mortgage-Backed Securities	396,344,022	616,192,958	218,404,742	137,006,366	55,919,985	1,423,868,073	4.0	XXX	XXX	1,255,761,420	168,106,653
9.3 Commercial Mortgage-Backed Securities	258,470,813	890,968,268	18,572,597	823,870		1,168,835,547	3.3	XXX	XXX	1,073,344,021	95,491,526
9.4 Other Loan-Backed and Structured Securities	710,879,211	1,465,688,670	1,131,391,468	392,299,701	727,209,282	4,427,468,332	12.4	XXX	XXX	1,036,591,647	3,390,876,685
9.5 Totals	4,403,697,545	10,209,093,955	13,493,162,475	3,217,022,707	4,253,400,299	35,576,376,981	100.0	XXX	XXX	24,442,240,994	11,134,135,987
9.6 Line 9.5 as a % of Col. 6	12.4	28.7	37.9	9.0	12.0	100.0	XXX	XXX	XXX	68.7	31.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,736,945,449	9,133,407,250	10,937,297,379	2,750,312,218	3,496,802,405	XXX	XXX	28,054,764,701	75.2	19,840,036,261	8,214,728,440
10.2 Residential Mortgage-Backed Securities	640,295,106	1,109,524,854	397,049,990	215,315,147	50,385,105	XXX	XXX	2,412,570,203	6.5	2,187,891,883	224,678,319
10.3 Commercial Mortgage-Backed Securities	116,109,906	1,234,695,032	187,757,198		5,810,973	XXX	XXX	1,544,373,109	4.1	1,376,583,078	167,790,032
10.4 Other Loan-Backed and Structured Securities	348,184,083	1,902,514,309	1,468,746,801	561,055,904	1,034,849,862	XXX	XXX	5,315,350,959	14.2	1,145,088,702	4,170,262,257
10.5 Totals	2,841,534,545	13,380,141,446	12,990,851,367	3,526,683,269	4,587,848,345	XXX	XXX	37,327,058,972	100.0	24,549,599,924	12,777,459,047
10.6 Line 10.5 as a % of Col. 8	7.6	35.8	34.8	9.4	12.3	XXX	XXX	100.0	XXX	65.8	34.2
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,368,901,460	4,255,234,622	9,233,042,683	2,061,437,170	3,157,927,970	21,076,543,906	59.2	19,840,036,261	53.2	21,076,543,906	XXX
11.2 Residential Mortgage-Backed Securities	353,802,015	525,765,191	197,788,668	129,925,255	48,480,291	1,255,761,420	3.5	2,187,891,883	5.9	1,255,761,420	XXX
11.3 Commercial Mortgage-Backed Securities	247,541,116	822,318,158	2,660,878	823,870		1,073,344,021	3.0	1,376,583,078	3.7	1,073,344,021	XXX
11.4 Other Loan-Backed and Structured Securities	148,851,061	210,580,238	230,953,181	99,495,607	346,711,560	1,036,591,647	2.9	1,145,088,702	3.1	1,036,591,647	XXX
11.5 Totals	3,119,095,651	5,813,898,209	9,664,445,410	2,291,681,902	3,553,119,822	24,442,240,994	68.7	24,549,599,924	65.8	24,442,240,994	XXX
11.6 Line 11.5 as a % of Col. 6	12.8	23.8	39.5	9.4	14.5	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	8.8	16.3	27.2	6.4	10.0	68.7	XXX	XXX	XXX	68.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	669,102,039	2,981,009,437	2,891,750,985	625,455,600	312,343,062	7,479,661,123	21.0	8,214,728,440	22.0	XXX	7,479,661,123
12.2 Residential Mortgage-Backed Securities	42,542,007	90,427,767	20,616,074	7,081,111	7,439,693	168,106,653	0.5	224,678,319	0.6	XXX	168,106,653
12.3 Commercial Mortgage-Backed Securities	10,929,697	68,650,110	15,911,719			95,491,526	0.3	167,790,032	0.4	XXX	95,491,526
12.4 Other Loan-Backed and Structured Securities	562,028,150	1,255,108,432	900,438,287	292,804,094	380,497,722	3,390,876,685	9.5	4,170,262,257	11.2	XXX	3,390,876,685
12.5 Totals	1,284,601,894	4,395,195,746	3,828,717,065	925,340,805	700,280,477	11,134,135,987	31.3	12,777,459,047	34.2	XXX	11,134,135,987
12.6 Line 12.5 as a % of Col. 6	11.5	39.5	34.4	8.3	6.3	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	3.6	12.4	10.8	2.6	2.0	31.3	XXX	XXX	XXX	XXX	31.3

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	98,768,774	98,768,774			
2. Cost of short-term investments acquired	615,602,575	615,602,575			
3. Accrual of discount	10,574	10,574			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(1,223)	(1,223)			
6. Deduct consideration received on disposals	520,942,596	520,942,596			
7. Deduct amortization of premium	153,109	153,109			
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)	193,284,995	193,284,995			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	193,284,995	193,284,995			

(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)			97,088,096
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	71,014,644		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	60,145,289		131,159,933
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(49,759,571)		
	3.2 Section 2, Column 19	2,160,612		(47,598,959)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(2,249,284)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			150,793,196
6.	Amortization:			
	6.1 Section 1, Column 19	6,507,349		
	6.2 Section 2, Column 21	45,386,549		51,893,898
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23	(8,752,908)		(8,752,908)
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	(3,902,068)		
	8.2 Section 2, Column 20	(4,223,439)		(8,125,507)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			62,622,073
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			62,622,073

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		(37,298)		
	3.12 Section 1, Column 15, prior year		(756,943)	719,645	
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		(37,298)		
	3.24 Section 1, Column 16, prior year		(756,943)	719,645	719,645
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)			1,236,019	
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)		1,236,019	1,236,019	
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
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-BECTON DICKINSON	2FE	5,000,000	4,992,626	5,375,570	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	1,856	33,090	075887-BA-6	BECTON DICKINSON	1FE	4,990,771	5,342,480
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-FREDDIE MAC	2FE	20,000,000	20,003,980	20,821,581	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	7,423	132,361	3137EA-DG-1	FREDDIE MAC	1FE	19,996,557	20,689,220
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-GREAT PLAINS ENERGY INC	2FE	10,000,000	9,995,364	11,083,521	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	3,712	66,181	391164-AE-0	GREAT PLAINS ENERGY INC	2FE	9,991,652	11,017,340
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-ILLINOIS TOOL WORKS INC	2FE	5,000,000	5,023,591	5,472,710	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	1,856	33,090	452308-AP-4	ILLINOIS TOOL WORKS INC	1FE	5,021,735	5,439,620
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-ILLINOIS TOOL WORKS INC	2FE	15,000,000	14,790,821	17,685,676	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	5,567	99,271	452308-AQ-2	ILLINOIS TOOL WORKS INC	1FE	14,785,254	17,586,405
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-KIMBERLY-CLARK	2FE	10,000,000	10,507,194	11,132,221	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	3,712	66,181	494368-BE-2	KIMBERLY-CLARK	1FE	10,503,483	11,066,040
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-RAYTHEON COMPANY	2FE	10,000,000	9,956,513	11,382,751	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	3,712	66,181	755111-BW-0	RAYTHEON COMPANY	1FE	9,952,802	11,316,570
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-THOMSON REUTERS CORP	2FE	10,000,000	10,569,320	11,567,971	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	3,712	66,181	884903-BG-9	THOMSON REUTERS CORP	1FE	10,565,609	11,501,790
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-TIME WARNER CABLE INC	2FE	15,000,000	14,886,471	16,564,246	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	5,567	99,271	88732J-BA-5	TIME WARNER CABLE INC	2FE	14,880,904	16,464,975
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-COMMONWEALTH EDISON	1FE	5,000,000	4,865,020	4,729,601	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(1,323,519)	202795-HU-7	COMMONWEALTH EDISON	1FE	4,865,020	6,053,120
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK	1FE	25,000,000	24,881,738	20,210,880	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(6,617,595)	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,881,738	26,828,475
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR	1FE	20,000,000	20,000,000	17,779,324	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(5,294,076)	Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	1	20,000,000	23,073,400
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC	1FE	25,000,000	24,957,849	19,970,655	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(6,617,595)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,957,849	26,588,250
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-USB CAPITAL IX	1FE	25,000,000	25,000,000	15,980,405	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(6,617,595)	91731K-AA-8	USB CAPITAL IX	2FE	25,000,000	22,598,000
548661D*5	LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS	1FE	5,000,000	5,000,000	5,375,474	11/01/2009	09/20/2014	CDS SPI200TT8 ON LOWES COMPANIES		16,392	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,000,000	5,359,082
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-HOUSTON TX PUB IMPT REF BABS 2010B	1FE	25,000,000	25,000,000	26,839,930	11/08/2007	12/20/2017	CDS CS2275200 ON CITY OF NEW YORK RR40%		(3,461,320)	442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B	1FE	25,000,000	30,301,250
9999999 - Totals				230,430,488	221,972,513	XXX	XXX	XXX	37,115	(29,253,504)	XXX	XXX	XXX	230,393,373	251,226,017

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	20	280,791,540	19	270,482,991	23	345,354,450	16	230,449,218	20	280,791,540
2. Add: Opened or Acquired Transactions	2	29,712,732	15	215,699,975	2	19,814,515			19	265,227,221
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,509,910	XXX	2,200,641	XXX	155,448	XXX	15,725	XXX	4,881,724
4. Less: Closed or Disposed of Transactions	3	38,252,471	11	142,993,531	9	134,875,195			23	316,121,196
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	4,278,721	XXX	35,625	XXX		XXX	34,455	XXX	4,348,800
7. Ending Inventory	19	270,482,991	23	345,354,450	16	230,449,218	16	230,430,488	16	230,430,488

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	62,622,073	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		62,622,073
4.	Part D, Column 5	155,774,621	
5.	Part D, Column 6	(93,152,548)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	43,490,141	
8.	Part B, Section 1, Column 13	(37,298)	
9.	Total (Line 7 plus Line 8)		43,452,843
10.	Part D, Column 8	157,153,567	
11.	Part D, Column 9	(113,700,723)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	253,334,214	
14.	Part B, Section 1, Column 19	3,110,575	
15.	Part D, Column 11	256,444,789	
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	187,227,677	187,227,677	
2. Cost of cash equivalents acquired	36,231,669,333	36,231,669,333	
3. Accrual of discount	1,261,483	1,261,483	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	(1,990)	(1,990)	
6. Deduct consideration received on disposals	35,796,451,484	35,796,451,484	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	623,705,020	623,705,020	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	623,705,020	623,705,020	

(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
0399999. Total Property occupied by the reporting entity																
Apartments		Alexandria	VA	11/30/2012	11/30/2012	28,001,524		27,929,402	28,001,524	72,121			(72,121)		211,884	475,919
0499999. Properties held for the production of income						28,001,524		27,929,402	28,001,524	72,121			(72,121)		211,884	475,919
0699999 - Totals						28,001,524		27,929,402	28,001,524	72,121			(72,121)		211,884	475,919

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
Apartments	Alexandria	VA	11/30/2012	CBRE	28,000,000		27,929,402	1,524
0199999. Acquired by Purchase					28,000,000		27,929,402	1,524
0399999 - Totals					28,000,000		27,929,402	1,524

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 Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			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 (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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
111001		SAN DIEGO	CA		04/22/1999	6.800	373,042		3,148				3,290,880	12/19/2012
118038		NEW YORK	NY		10/02/1998	6.750	6,892,242		(80,577)				29,172,214	08/31/2012
121281		CITY OF INDUSTRY	CA		07/09/1998	7.100	929,463						8,337,093	11/26/2012
121347		BUTLER	PA		07/29/1994	8.930	2,503,391		442				19,433,396	06/25/2012
121361		BUTLER	PA		09/30/1994	9.125	361,759						3,712,935	02/28/2012
121374		WILMETTE	IL		05/15/1995	9.600	6,682,987		(4,565)				31,278,644	12/11/2012
121485		SALT LAKE CITY	UT		07/22/1996	7.875	1,168,479		(21,821)				4,947,909	12/19/2012
121489		LOS ANGELES	CA		07/18/1996	8.220	805,060		(5,576)				7,732,658	12/20/2010
121493		PHOENIX	AZ		08/07/1996	8.000	632,302						2,329,049	11/26/2012
121557		HAUPPAUGE	NY		09/30/1997	8.180	858,402		4,287				5,099,774	12/20/2010
121563		CARROLLTON	TX		10/06/1997	7.540	9,302,400						20,804,064	03/26/2012
121581		LAS VEGAS	NV		12/16/1999	8.040	10,330,464						19,411,140	06/25/2012
121583		LINCOLNSHIRE	IL		12/15/1997	7.330	2,050,514		(4,403)				5,222,900	09/24/2012
121594		O'HARA TOWNSHIP	PA		01/27/1998	7.530	2,026,909		(24,204)				9,722,993	02/28/2012
121599		YORK	SC		06/03/1998	7.100	1,422,750		(236)				3,625,995	12/19/2012
121600		GREENWOOD VILLAGE	CO		03/26/1998	7.000	81,500		(129)				3,989,587	02/28/2011
121607		CHARLOTTE	NC		06/04/1998	6.780	97,089		89				2,716,462	05/30/2012
121609		GARDENA	CA		04/08/1998	7.150	780,078		(2,301)				4,036,832	08/31/2012
121623		SEATTLE	WA		05/29/1998	7.180	705,567		19,180				6,213,866	11/26/2012
121652		LOMBARD	IL		10/14/1998	6.780	1,556,577		(2,702)				5,081,219	09/24/2012
121656		IRWINDALE	CA		09/15/1998	6.860	2,523,368		(8,360)				12,671,760	11/26/2012
121658		RANCHO CUCAMONGA	CA		12/29/1998	7.010	2,907,147		3,577				10,150,760	12/19/2012
121659		IRWINDALE	CA		09/15/1998	6.940	2,551,275		287				12,175,200	11/26/2012
121665		FT. COLLINS	CO		08/27/1998	6.670	723,693		(347)				2,354,104	08/30/2011
121688		SAN DIEGO	CA		03/01/1999	7.150	1,901,692						5,106,740	12/20/2011
121697		ALEXANDRIA	VA		03/30/1999	7.125	3,821,536		3,387				37,230,080	05/30/2012
121709		PITTSBURGH	PA		04/01/1999	6.950	2,444,184		(3,092)				31,087,184	06/23/2011
121713		KENT	WA		03/25/1999	6.750	445,627		3,566				7,171,847	05/30/2012
121714		GREENVILLE	SC		04/27/1999	7.100	1,027,137		87,150				2,289,682	09/24/2012
121715		CHARLOTTE	NC		04/15/1999	7.120	907,399		353				2,821,183	08/30/2011
121734		PITTSBURGH	PA		06/30/1999	7.330	3,186,896						9,191,853	02/28/2012
121753		RANCHO CORDOVA	CA		09/03/1999	7.790	861,473		3,610				6,251,799	05/30/2012
121754		RANCHO CORDOVA	CA		09/02/1999	7.790	638,729						7,191,361	05/30/2012
121755		NEWARK	NJ		09/30/1999	7.440	4,225,543		5,626				12,247,559	06/09/2011
121759		MINNEAPOLIS	MN		11/09/1999	7.940	6,937,301		10,858				9,687,828	06/25/2012
121765		LOS ANGELES	CA		11/10/1999	8.260	769,450		(2,286)				2,781,699	11/26/2012
121766		CARSON	CA		11/10/1999	8.260	1,116,644		(3,202)				4,174,939	11/26/2012
121785		ALPHARETTA	GA		12/22/1999	8.000	1,786,650		4,105				5,234,612	08/31/2012
121795		ROCK HILL	SC		02/18/2000	7.750	38,357						3,285,217	08/30/2011
121825		SAN DIEGO	CA		03/27/2000	8.250	1,428,696		(1,722)				11,436,880	08/31/2012
121838		EL PASO	TX		04/25/2000	8.350	370,475		3,820				1,968,943	12/02/2011
121843		FAIRFAX	VA		05/31/2000	8.330	9,298,158		35,913				25,687,521	09/24/2012
121874		PALO ALTO	CA		07/21/2000	8.540	689,898						7,350,896	05/30/2012
121876		ALEXANDRIA	VA		08/22/2000	8.430	6,018,333		(20,666)				13,343,853	12/19/2012
121898		COLUMBIA	SC		10/31/2000	7.960	2,491,984		(4,996)				6,229,603	12/19/2012
121900		PORT ORCHARD	WA		10/04/2000	8.130	3,216,681						6,803,678	05/30/2012
121911		BRAINTREE	MA		12/28/2000	7.930	11,970,676						24,008,990	12/19/2012
121946		BAINBRIDGE ISLAND	WA		03/14/2001	7.600	6,599,675						22,948,790	11/26/2012
121959		WARREN	OH		05/04/2001	7.800	1,259,573		(1,300)				3,515,176	08/30/2011
121977		IRVING	TX		03/16/2001	7.750	1,545,499						4,551,780	12/19/2012
121987		DES MOINES	IA		05/23/2001	7.320	1,698,390						3,833,851	12/02/2011
122019		GARDENDALE	AL		12/11/2001	7.410	1,868,379						4,408,590	05/30/2012
122077		NASHVILLE	TN		09/04/2001	7.380	2,543,315						6,614,223	12/02/2011
122090		ROSCOE	IL		11/16/2001	7.430	1,484,881						3,369,136	12/02/2011
122091		APPLETON	WI		11/20/2001	7.430	1,866,061						4,414,239	12/02/2011
122092		BELOIT	WI		11/16/2001	7.430	1,869,005						4,605,071	02/28/2012
122093		GREEN BAY	WI		11/16/2001	7.430	1,810,137						4,391,316	12/02/2011
122106		FOUNTAIN VALLEY	CA		12/21/2001	7.170	8,575,034						15,922,110	09/24/2012
122112		SHAKOPEE	MN		12/20/2001	7.250	1,917,020						4,195,665	12/02/2011
122113		SHEBOYGAN	WI		12/20/2001	7.250	1,920,674						4,079,307	12/02/2011
122173		BALTIMORE	MD		08/29/2002	7.310	4,309,335						8,287,202	09/24/2012
122183		PURCHASE	NY		08/16/2002	7.230	7,242,579		727,686				12,258,050	12/19/2012
122217		SAN DIMAS	CA		10/31/2002	5.930	4,600,000						16,483,840	11/26/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
122224		HOLLAND	MI		11/27/2002	5.570	2,161,760						4,657,427	09/24/2012
122226		GREAT NECK	NY		12/10/2002	5.250	4,040,094						9,653,061	09/24/2012
122250		AUBURN	WA		02/04/2003	5.410	4,923,252						16,632,750	11/26/2012
122252		ONTARIO	CA		04/24/2003	5.960	3,257,260						7,792,698	11/26/2012
122259		METTAWA	IL		03/06/2003	5.120	633,153						18,960,602	08/30/2011
122262		FONTANA	CA		03/25/2003	5.360	14,491,877						36,144,360	06/25/2012
122276		COLUMBIA	SC		05/29/2003	4.860	4,152,001						9,381,183	11/26/2012
122282		SHIRLEY	NY		08/08/2003	6.900	9,612,114						21,436,074	06/25/2012
122287		STOCKTON	CA		02/04/2004	6.020	5,212,393						14,388,270	09/24/2012
122290		NAPLES	FL		09/29/2003	5.560	2,797,400						5,026,288	12/02/2011
122293		BUFFALO	NY		11/25/2003	5.600	7,066,904						11,045,060	09/24/2012
122295		DRAPER	UT		09/04/2003	5.050	3,747,554						8,542,028	06/23/2011
122296		SALT LAKE CITY	UT		09/04/2003	5.050	3,583,120						7,585,871	05/30/2012
122305		CERRITOS	CA		10/29/2003	5.500	1,560,838						4,850,504	11/26/2012
122307		HENDERSON	NV		07/01/2003	5.910	2,431,273		2,502				5,304,198	12/20/2010
122314		ANAHEIM HILLS	CA		09/16/2003	4.600	24,000,000						61,907,640	11/26/2012
122316		SAN DIEGO	CA		11/06/2003	6.360	1,998,340						5,434,816	12/20/2011
122323		BATAVIA	IL		10/09/2003	5.380	13,405,383						13,533,090	12/19/2012
122324		SAN MARCOS	CA		12/09/2003	5.570	5,194,665						8,305,219	06/25/2012
122337		DALLAS	TX		08/15/2003	4.850	940,000						2,332,261	08/30/2011
122338		FARMERS BRANCH	TX		08/15/2003	4.850	920,000						2,737,090	12/02/2011
122362		MURFREESBORO	TN		02/13/2004	6.150	2,449,763						5,723,136	05/30/2012
122370		GLENDALE	WI		12/12/2003	6.430	16,734,090						25,078,900	09/24/2012
122374		HAMDEN	CT		02/17/2004	5.300	7,685,926		27,440				33,542,710	06/25/2012
122376		HOUSTON	TX		12/03/2003	5.740	3,724,826						6,342,877	12/19/2012
122378		EDISON	NJ		01/14/2004	5.270	7,046,160						24,229,680	06/25/2012
122389		DARIEN	CT		03/17/2004	5.600	3,475,329						13,248,850	05/30/2012
122394		CHEEKTOWAGA	NY		03/18/2004	4.850	3,212,881						16,217,720	05/30/2012
122401		LOS ANGELES	CA		03/01/2004	5.610	3,227,062		(53,335)				6,350,137	06/25/2012
122405		SAN DIEGO	CA		06/21/2004	5.310	4,512,227		(78,443)		321,335		13,147,139	09/26/2011
122410		PITTSBURGH	PA		03/15/2004	5.250	30,783,511		38,880				58,299,550	06/25/2012
122415		MENTOR	OH		05/11/2004	4.970	9,597,722		(104,489)				20,302,530	12/19/2012
122416		RENO	NV		04/15/2004	5.080	20,917,838						23,527,831	12/19/2012
122417		HARRISBURG	PA		04/15/2004	5.080	20,059,463						22,448,832	12/19/2012
122418		LAS VEGAS	NV		04/15/2004	5.080	12,366,905						13,839,699	12/19/2012
122420		GREENVALE	NY		04/08/2004	5.280	8,054,894		(91,352)				20,186,790	06/25/2012
122422		PHOENIXVILLE	PA		05/28/2004	5.100	9,304,561		(249,395)				20,775,970	06/25/2012
122423		WHITESTONE	NY		06/09/2004	5.240	3,070,241						10,196,800	09/28/2010
122424		TUSTIN	CA		03/31/2004	5.630	19,205,435		268,641				24,369,200	12/19/2012
122425		PALM HARBOR	FL		04/30/2004	5.280	11,070,606						19,749,479	11/26/2012
122430		FREEHOLD	NJ		09/21/2004	5.390	4,501,485						17,036,040	08/31/2012
122431		BUTLER	PA		05/14/2004	6.500	2,893,816		(331)				18,162,624	06/25/2012
122441		PHOENIX	AZ		06/15/2004	4.810	21,398,801		(248,327)				33,843,040	08/31/2012
122444		LAS VEGAS	NV		05/27/2004	4.810	3,627,395						4,641,205	09/24/2012
122447		TEMPE	AZ		06/15/2004	4.810	3,381,777						6,143,967	02/28/2012
122451		MURRIETA	CA		06/28/2004	5.030	6,489,302						11,257,389	06/25/2012
122452		TEMPE	AZ		05/27/2004	5.010	9,605,461						9,353,045	12/19/2012
122453		ALEXANDRIA	VA		05/25/2004	6.210	2,449,274		(20,299)				5,426,566	12/19/2012
122454		HOUSTON	TX		05/19/2004	5.180	6,094,853		(76,164)				12,644,190	11/26/2012
122456		OCEAN	NJ		12/21/2004	5.230	11,551,127						43,382,900	08/31/2012
122457		RED BANK	NJ		04/29/2005	5.290	4,423,927						12,570,150	08/31/2012
122458		SEA GIRT	NJ		06/24/2004	5.460	12,122,406		(57,361)				28,119,260	11/26/2012
122462		NAPERVILLE	IL		05/27/2004	5.140	14,224,559		(85,956)		(101,855)		27,400,631	09/24/2012
122466		STERLING	VA		07/01/2004	5.620	13,546,501		44,079				29,631,988	09/24/2012
122469		NORTH BRANCH	MN		07/26/2004	5.620	2,870,253		15,559				4,217,383	09/24/2012
122480		ALLENTOWN	PA		07/01/2004	6.150	10,987,244						17,790,660	09/24/2012
122506		SEWICKLEY	PA		01/14/2005	6.600	3,354,974						7,840,677	12/19/2012
122509		DENVER	CO		10/15/2004	6.020	7,582,958		35,879				10,242,721	09/24/2012
122510		DENVER	CO		02/01/2005	6.160	32,296,620		105,449				43,556,292	09/24/2012
122537		PALM SPRINGS	CA		04/01/2005	6.410	6,717,093						9,092,375	12/19/2012
122544		EDEN PRAIRE	MN		11/30/2004	5.390	13,422,214		(28,131)				16,686,480	12/19/2012
122545		STAMFORD	CT		11/22/2005	5.630	11,518,276						36,199,370	06/25/2012
122547		VIRGINIA BEACH	VA		08/01/2005	5.630	15,027,499						24,590,919	06/25/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
122554		ROCKVILLE	MD		02/18/2005	5.690	5,875,672		38,307				19,527,910	06/25/2012
122555		ROCKVILLE	MD		02/18/2005	5.890	6,620,427						15,421,830	06/25/2012
122556		CHICAGO	IL		01/21/2005	5.630	6,529,667						9,208,995	06/25/2012
122560		KENOSHA	WI		01/26/2005	5.470	4,510,345						7,116,840	09/24/2012
122568		COLUMBUS	OH		04/28/2005	5.490	8,651,876		89,331				10,119,058	09/24/2012
122569		ONTARIO	CA		03/31/2005	5.570	6,059,166		12,978				12,038,174	11/26/2012
122575		DENVER	CO		02/22/2005	5.290	7,693,248		122,122				10,078,621	12/19/2012
122581		SAN DIEGO	CA		04/15/2005	5.740	5,970,809						14,925,080	06/25/2012
122586		FEDERAL WAY	WA		04/22/2005	5.620	6,174,415						10,149,840	06/25/2012
122594		WESTMONT	IL		03/04/2005	5.230	6,534,958						7,262,868	09/24/2012
122596		WASHINGTON	DC		06/02/2005	5.770	90,541,863		(821,684)				198,552,598	06/25/2012
122597		WASHINGTON	DC		06/02/2005	5.770	50,216,214		(1,133,222)				105,010,265	06/25/2012
122603		RICHARDSON	TX		04/29/2005	5.860	5,187,263		299,346				6,330,376	12/19/2012
122615		COSTA MESA	CA		05/31/2005	5.610	5,756,813		(144,778)				9,384,990	06/25/2012
122618		GREENSBORO	NC		08/02/2005	5.380	10,554,575						17,753,945	12/19/2012
122621		MAHWAH	NJ		06/17/2005	5.850	6,228,902		(53,599)				7,032,611	09/24/2012
122632		CHULA VISTA	CA		07/25/2005	5.160	6,600,668						16,383,470	08/31/2012
122634		PARK CITY	IL		09/06/2005	5.320	4,817,142						6,961,963	09/24/2012
122635		LAS VEGAS	NV		08/10/2005	5.320	5,919,496						8,630,572	06/25/2012
122640		FREEHOLD	NJ		07/25/2005	5.230	7,092,507						24,594,680	11/26/2012
122643		WILLIAMSBURG	VA		01/19/2006	5.430	6,748,149						12,653,910	12/19/2012
122657		SACRAMENTO	CA		09/08/2005	5.070	25,262,723		192,912				38,651,485	11/26/2012
122659		WEST HENRIETTA	NY		03/07/2006	5.390	7,767,667						14,675,020	12/19/2012
122666		HOUSTON	TX		11/30/2006	1.809	6,361,372						50,051,990	06/25/2012
122671		SPRING	TX		09/23/2005	5.130	18,674,800		48,236				26,596,480	09/24/2012
122673		ADDISON	TX		10/17/2005	5.580	6,300,289						9,426,043	11/26/2012
122675		LOUISVILLE	KY		05/24/2006	5.790	8,695,308						15,817,390	12/19/2012
122678		HERNDON	VA		11/01/2005	5.360	5,364,316				(52,468)		10,074,943	09/24/2012
122679		OAK BROOK	IL		02/23/2006	5.460	8,000,000						11,236,530	12/19/2012
122680		LAKEVILLE	MN		11/15/2005	5.480	13,853,841						23,896,000	06/25/2012
122684		BLUE SPRINGS	MO		10/14/2005	5.570	9,609,952						12,839,720	06/25/2012
122687		MELVILLE	NY		11/30/2005	5.180	9,709,043						18,240,350	08/31/2012
122694		DAVENPORT	IA		12/22/2005	5.510	10,857,099						13,330,117	12/19/2012
122697		ST. LOUIS	MO		12/08/2005	4.910	5,303,356						16,648,150	11/26/2012
122702		SANTA CLARA	CA		10/11/2005	5.140	48,399,278						96,273,010	11/26/2012
122712		CHICAGO	IL		12/08/2005	5.540	6,328,883						12,384,630	06/25/2012
122713		SAN FRANCISCO	CA		11/30/2005	5.620	27,500,000						43,671,044	11/26/2012
122714		INDIO	CA		11/30/2005	5.560	4,674,875		(5,870)				5,699,100	12/19/2012
122715		TUALATIN	OR		11/15/2006	5.760	12,944,663						22,132,390	11/26/2012
122718		LOS ANGELES	CA		12/14/2005	5.630	5,072,819						16,332,100	11/26/2012
122720		NAPERVILLE	IL		12/21/2005	5.440	11,553,753						15,798,560	12/19/2012
122722		SALT LAKE CITY	UT		03/23/2006	5.890	26,638,587		7,661				39,678,370	06/25/2012
122759		CHANDLER	AZ		02/08/2006	5.920	23,143,698		(585,733)				33,690,597	06/25/2012
122764		BALTIMORE	MD		01/20/2006	6.100	2,168,320						4,173,068	09/24/2012
122765		MORENO VALLEY	CA		05/04/2006	5.710	11,110,148						18,489,250	11/26/2012
122766		NORCROSS	GA		02/14/2006	5.570	13,283,908		(158,366)				19,514,770	08/31/2012
122776		LOS ANGELES	CA		03/28/2006	5.840	40,200,083		(653,306)				71,601,620	06/25/2012
122779		MIDDLETOWN	NJ		11/29/2006	5.860	1,575,172						2,889,429	08/30/2011
122782		NEW YORK	NY		01/05/2006	5.505	23,157,730		(519,712)				63,754,167	12/19/2012
122784		TULSA	OK		02/23/2006	5.310	10,800,000						12,960,720	06/25/2012
122787		GREAT NECK	NY		05/17/2006	6.600	2,180,938						5,190,589	09/24/2012
122789		SACRAMENTO	CA		04/17/2006	5.990	5,421,171						9,424,570	06/25/2012
122791		FREEHOLD	NJ		05/01/2006	5.670	4,710,698						13,227,471	09/26/2011
122795		SHIREMANSTOWN	PA		05/15/2006	5.770	3,859,464			1,445,064			3,859,464	12/19/2012
122809		ASHEVILLE	NC		07/27/2006	0.964	3,438,944						8,219,753	06/25/2012
122812		WOODINVILLE	WA		06/07/2006	6.440	8,418,967		552,461				13,005,660	12/19/2012
122817		DENVER	CO		06/01/2006	5.040	6,096,900		5,323				8,867,065	06/25/2012
122821		PLYMOUTH	MN		06/29/2006	6.360	23,300,301		(1,031,900)				37,120,275	12/19/2012
122822		DETROIT	MI		06/06/2006	6.290	5,752,677			3,172,936			6,000,006	12/19/2012
122825		SAN MARCOS	CA		03/27/2007	6.380	18,500,000						27,880,334	11/26/2012
122828		ELK GROVE VILLAGE	IL		06/26/2006	6.620	12,465,787						14,941,500	09/24/2012
122830		DENVER	CO		07/19/2006	6.260	6,254,575						10,821,070	12/19/2012
122834		PHOENIX	AZ		08/16/2006	6.270	16,811,351		(2,676)				23,109,200	08/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
122835		SAN DIEGO	CA		08/17/2006	6.420	6,083,508		9,395				10,361,600	09/24/2012
122836		GOSHEN	NY		08/29/2006	6.920	7,029,435						9,135,613	12/19/2012
122841		DALLAS	TX		09/29/2006	6.110	25,010,522		(13,308)				52,239,700	06/25/2012
122843		ENCINO	CA		07/28/2006	5.980	6,700,000		16,905				22,434,810	06/25/2012
122846		DOVER	DE		12/05/2006	5.990	6,700,000						14,004,230	12/19/2012
122850		SCOTTS VALLEY	CA		11/29/2006	6.160	3,510,963						6,925,695	09/24/2012
122855		ROUND ROCK	TX		09/22/2006	6.650	7,458,491						8,707,018	11/26/2012
122856		STUDIO CITY	CA		08/15/2006	6.380	10,343,697						17,815,797	06/25/2012
122857		SAN JOSE	CA		09/27/2006	6.180	5,291,490						9,999,648	06/25/2012
122858		RNCHO SNTA MARGARITA	CA		09/20/2006	6.800	10,609,513						12,466,100	08/31/2012
122866		SAN ANTONIO	TX		08/25/2006	6.440	7,788,026						12,239,080	11/26/2012
122870		VENTURA	CA		11/20/2006	6.290	3,861,135		5,473				9,062,398	09/24/2012
122873		SAN JOSE	CA		09/27/2006	6.180	1,840,517						3,478,137	06/25/2012
122876		SEATTLE	WA		11/17/2006	5.950	10,558,175						26,173,240	11/26/2012
122878		BRAINTREE	MA		11/20/2006	6.380	1,742,669						1,958,697	12/19/2012
122879		BRAINTREE	MA		11/20/2006	6.380	2,384,936						2,680,583	12/19/2012
122880		BRAINTREE	MA		11/20/2006	6.380	4,117,033						4,627,398	12/19/2012
122881		BRAINTREE	MA		11/20/2006	6.380	2,424,582						2,725,144	12/19/2012
122882		BRAINTREE	MA		11/20/2006	6.380	1,665,138						1,871,556	12/19/2012
122890		WOOD DALE	IL		10/26/2006	6.270	16,736,720		46,558				23,788,520	06/25/2012
122891		SPRING VALLEY	CA		12/28/2006	5.650	13,080,001						41,606,990	06/25/2012
122896		HONOLULU	HI		01/25/2007	6.010	9,266,531						24,545,080	09/24/2012
122897		HONOLULU	HI		01/10/2007	6.130	8,622,629						14,806,110	06/25/2012
122899		CORONA	CA		12/06/2006	5.530	7,130,028						11,447,020	06/25/2012
122905		STOCKTON	CA		02/20/2007	5.710	4,753,678						6,174,102	09/24/2012
122906		SAN JOSE	CA		02/20/2007	5.560	5,742,448						24,834,050	06/25/2012
122908		ADDISON	IL		06/13/2007	4.950	8,250,000						9,508,277	12/19/2012
122913		LOS ANGELES	CA		01/25/2007	5.800	30,542,758		12,966				53,458,860	09/24/2012
122914		SPARKS	NV		12/19/2006	5.940	11,832,191						15,000,180	12/19/2012
122917		KENOSHA	WI		02/07/2007	6.260	5,191,188						8,185,896	09/24/2012
122921		EAST LONGMEADOW	MA		03/29/2007	5.990	2,929,183						8,066,960	12/19/2012
122925		SAN DIEGO	CA		02/16/2007	5.790	9,154,047						17,360,590	06/25/2012
122929		HIGHLANDS RANCH	CO		02/16/2007	5.710	8,084,216		84,863				10,553,150	12/19/2012
122934		SHIRLEY	NY		02/28/2007	6.170	1,331,643						2,958,197	06/25/2012
122935		ARLINGTON	VA		02/12/2007	5.770	36,154,857		(1,175,112)				61,145,690	09/26/2012
122936		ARLINGTON	VA		02/12/2007	5.770	24,970,261		(811,588)				42,230,117	09/26/2012
122937		ARLINGTON	VA		02/12/2007	5.770	10,841,255		(352,364)				18,334,909	09/26/2012
122938		ARLINGTON	VA		02/12/2008	5.870	1,500,000						2,639,382	09/26/2012
122939		ARLINGTON	VA		02/12/2008	5.870	2,250,000						3,959,073	09/26/2012
122940		ARLINGTON	VA		02/12/2008	5.870	1,070,000						1,882,759	09/26/2012
122943		SAN DIEGO	CA		05/15/2007	6.060	24,782,813						21,053,016	12/19/2012
122944		SAN DIEGO	CA		03/15/2007	6.110	5,310,375						4,812,250	09/24/2012
122946		BRAINTREE	MA		05/01/2007	5.820	6,948,776						7,639,381	12/19/2012
122947		HOUSTON	TX		03/30/2007	6.040	9,230,676						22,122,860	09/24/2012
122949		LAKE OSWEGO	OR		04/26/2007	5.730	5,963,618						10,721,730	11/26/2012
122952		PORTLAND	ME		03/06/2007	6.130	4,307,941						6,631,977	09/24/2012
122953		MURRIETA	CA		04/26/2007	5.700	2,678,780						4,642,185	06/25/2012
122954		CERRITOS	CA		04/26/2007	6.330	3,536,810		4,923				8,831,233	12/19/2012
122956		WINSTON-SALEM	NC		04/13/2007	0.964	4,731,394						11,081,217	06/25/2012
122961		BOCA RATON	FL		05/24/2007	6.170	4,138,376						5,723,732	12/19/2012
122962		VIRGINIA BEACH	VA		04/30/2007	6.160	2,215,280						3,616,398	06/25/2012
122964		MINNEAPOLIS	MN		04/09/2007	6.020	5,709,982		35,009				6,597,290	09/24/2012
122970		BRENTWOOD	NY		05/23/2007	5.380	4,065,192						25,217,150	08/31/2012
122972		SAN DIEGO	CA		05/21/2007	5.920	5,318,174						8,802,512	09/24/2012
122974		PARAMOUNT	CA		04/14/2008	5.600	11,728,400						23,188,390	11/26/2012
122975		HAWAIIAN GARDENS	CA		05/30/2007	5.410	3,035,028						12,122,372	12/02/2011
122976		EATONTOWN	NJ		05/14/2007	5.650	35,161,438		(801,526)				40,234,750	05/30/2012
122978		CLEVELAND	OH		05/01/2007	6.250	4,356,232						7,493,153	09/24/2012
122979		PENSACOLA	FL		06/27/2007	5.670	9,290,717						13,247,300	06/25/2012
122980		DALLAS	TX		04/20/2007	6.500	2,378,496			805,135			2,734,961	12/19/2012
122981		BRENTWOOD	NY		05/23/2007	5.460	7,378,313						27,517,150	11/26/2012
122983		NAPERVILLE	IL		06/13/2007	5.790	16,744,655		(308,181)				24,091,930	12/19/2012
122984		PORTLAND	OR		06/26/2007	5.940	2,916,729						6,425,605	09/24/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
122991		BRAINTREE	MA		08/15/2007	5.710	15,000,000						24,200,528	09/24/2012
122993		VARIOUS	NY		07/12/2007	5.530	13,042,573						21,249,770	11/26/2012
122994		VARIOUS	NY		07/12/2007	5.560	10,653,356						19,517,870	11/26/2012
122995		VARIOUS	NY		07/12/2007	5.630	11,052,244						19,980,760	11/26/2012
122996		VARIOUS	NY		07/12/2007	5.700	12,944,800						18,507,720	11/26/2012
122998		SAN DIEGO	CA		05/15/2007	6.060	2,798,272						2,378,924	12/19/2012
123001		NEW YORK	NY		05/01/2007	5.620	32,578,651		(1,052,141)				44,793,940	09/24/2012
123005		CHARLOTTE	NC		07/02/2007	5.460	14,609,685		107,142				24,029,470	11/26/2012
123008		NASHVILLE	TN		04/01/2008	5.900	3,623,182						4,973,530	12/19/2012
123009		KING OF PRUSSIA	PA		07/23/2007	6.230	6,100,000						11,878,940	06/25/2012
123010		THORNWOOD	NY		08/27/2007	6.010	23,208,342		(383,676)				39,752,800	09/24/2012
123011		EAST HANOVER	NJ		10/01/2007	5.660	6,758,907		51,872				23,118,890	11/26/2012
123012		DENVER	CO		07/31/2007	6.050	8,607,798						13,084,900	12/19/2012
123013		NEW YORK	NY		05/18/2007	5.620	17,784,481		(574,357)				24,452,730	09/24/2012
123015		CHARLOTTE	NC		07/25/2007	6.680	6,000,000						7,068,021	06/25/2012
123016		COLUMBUS	OH		09/28/2007	6.210	2,697,907						3,067,212	09/24/2012
123018		SAN DIEGO	CA		08/08/2007	5.960	4,198,045						16,188,710	08/31/2012
123019		SIMI VALLEY	CA		06/28/2007	5.490	6,456,514						18,189,450	06/25/2012
123021		CARLSTADT	NJ		06/28/2007	5.610	28,128,545		124,913				35,753,760	06/25/2012
123027		MADISON	WI		08/08/2007	6.540	8,105,096						8,379,571	09/24/2012
123028		CANTON	MA		09/10/2007	5.950	32,991,549		(246,750)				32,544,800	08/31/2012
123029		DARIEN	CT		06/29/2007	6.800	3,553,044						18,259,048	09/26/2011
123030		IRVINE	CA		10/02/2007	6.460	28,028,026		(426,130)				21,946,520	09/24/2012
123031		HAWTHORNE	CA		06/28/2007	5.770	12,584,854		(43,274)				21,999,350	11/26/2012
123035		TAMPA	FL		07/24/2007	5.870	19,775,752		(459,443)				19,213,830	12/19/2012
123043		BRANCHBURG	NJ		10/25/2007	6.550	4,069,792						2,930,706	09/24/2012
123044		WHITSETT	NC		08/27/2007	1.034	8,343,761						18,343,143	06/25/2012
123046		ALLENTOWN	PA		11/13/2007	6.000	5,900,000						6,837,269	06/25/2012
123054		BLAINE	MN		12/21/2007	6.220	4,018,112						5,374,151	09/24/2012
123061		NEW YORK	NY		09/10/2007	6.350	24,354,462						22,691,720	12/19/2012
123065		BALTIMORE	MD		09/25/2007	6.310	12,143,044						20,564,640	11/26/2012
123066		WEYMOUTH	MA		09/24/2007	6.350	16,469,206						20,027,600	12/19/2012
123067		MATAWAN	NJ		09/27/2007	6.250	5,576,787						6,804,035	11/26/2012
123070		BIRMINGHAM	AL		10/02/2007	6.200	12,123,749						14,504,000	06/25/2012
123071		NORTH AUGUSTA	SC		08/30/2007	6.570	16,763,669						18,687,184	03/26/2012
123072		CHICAGO	IL		09/25/2007	6.110	24,705,907		(538,384)				30,125,690	12/19/2012
123073		PASADENA	CA		10/09/2007	6.180	35,347,953		(279,255)				33,134,530	09/24/2012
123074		CITY OF INDUSTRY	CA		09/12/2007	6.250	27,269,891		(211,378)				31,630,950	11/26/2012
123075		AUSTIN	TX		08/30/2007	5.890	10,850,000						21,626,576	11/26/2012
123076		GREENWICH	CT		10/11/2007	6.330	9,986,288						14,015,340	06/25/2012
123079		SCOTTSDALE	AZ		09/19/2007	6.000	10,000,000						17,323,350	06/25/2012
123081		RALEIGH	NC		11/06/2007	6.120	11,640,199						34,117,988	11/26/2012
123084		SHREWSBURY	NJ		09/26/2007	5.820	48,593,258		(452,321)				62,873,880	09/24/2012
123089		ANNAPOLIS	MD		12/26/2007	5.950	7,212,670						7,747,370	12/19/2012
123090		CAMBRIDGE	MA		10/18/2007	6.320	3,786,325						5,462,844	12/19/2012
123094		SAN YSIDRO	CA		10/24/2007	6.350	4,331,953						6,388,002	12/19/2012
123097		VALLEY VIEW	OH		01/22/2008	6.160	6,336,184						7,760,571	09/24/2012
123098		RENO	NV		10/12/2007	6.200	3,550,000						6,397,929	09/28/2010
123103		HIALEAH	FL		10/12/2007	5.980	11,125,000						16,959,640	11/26/2012
123104		SANDY	UT		11/20/2007	6.180	12,622,737						15,136,400	06/25/2012
123105		TEMPE	AZ		10/24/2007	6.180	4,048,713						3,937,915	12/19/2012
123107		SAN ANTONIO	TX		10/18/2007	6.400	16,807,635						19,949,870	11/26/2012
123108		EVERETT	WA		12/03/2007	5.860	3,845,223						9,540,090	06/07/2012
123115		IRVINE	CA		12/20/2007	6.530	38,143,670						34,793,127	09/24/2012
123117		FRANKLIN TOWNSHIP	NJ		12/20/2007	6.300	2,715,042						3,384,014	12/19/2012
123118		MIRA LOMA	CA		12/12/2007	6.370	6,083,770						9,057,168	11/26/2012
123121		NEW BRAUNFELS	TX		12/21/2007	6.580	12,554,896						17,109,523	06/25/2012
123122		NEW BRAUNFELS	TX		12/21/2007	6.430	12,060,315						16,438,837	06/25/2012
123124		BUFFALO GROVE	IL		11/15/2007	6.290	1,961,015		(97,009)				2,592,524	06/25/2012
123125		PHILADELPHIA	PA		12/17/2007	6.440	40,525,306						51,228,200	12/19/2012
123126		MEDFORD	MA		12/07/2007	6.450	4,973,451						6,556,936	06/25/2012
123127		NEW WINDSOR	NY		03/17/2008	6.400	2,538,086						7,588,226	12/20/2010
123128		LENEXA	KS		01/15/2008	6.280	5,838,252		67,426				9,044,877	12/19/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123129		SAN FRANCISCO	CA		12/10/2007	6.710	9,081,779						14,450,726	11/26/2012
123130		OGDEN	UT		03/13/2008	6.200	15,459,877						21,746,790	09/24/2012
123133		VISTA	CA		01/24/2008	5.700	14,226,057						17,643,790	09/24/2012
123136		HOCKESSIN	DE		02/11/2008	5.865	15,437,850						48,795,930	08/31/2012
123137		RIVERSIDE	CA		01/10/2008	5.860	3,370,150						3,897,985	11/26/2012
123138		MIDDLEBURG HEIGHTS	OH		03/21/2008	6.400	9,259,313						11,161,360	12/19/2012
123139		TAMPA	FL		01/15/2008	5.760	5,427,943						10,100,340	11/26/2012
123140		PACOINA	CA		01/24/2008	5.950	4,563,430						6,713,770	12/19/2012
123141		BRANCHBURG	NJ		02/05/2008	6.270	6,623,099						8,951,999	06/25/2012
123143		HOCKESSIN	DE		04/10/2008	5.750	2,730,830						7,211,706	05/30/2012
123145		BOSTON	MA		02/14/2008	6.100	48,652,125						71,297,380	06/25/2012
123146		LAYTON	UT		02/22/2008	5.890	6,326,199						6,691,258	09/24/2012
123151		SHREWSBURY	NJ		02/13/2008	6.380	11,638,426						13,037,691	03/26/2012
123153		FAIRFAX	VA		02/29/2008	6.080	7,500,000						20,259,225	09/24/2012
123157		FOREST LAKE	MN		02/29/2008	5.860	8,500,000						13,063,330	12/19/2012
123158		SALT LAKE CITY	UT		04/01/2008	5.990	2,908,127						4,886,726	09/24/2012
123159		RENO	NV		03/14/2008	6.120	61,158,770						69,043,914	12/19/2012
123161		PHILADELPHIA	PA		03/31/2008	5.800	8,403,050						11,296,040	06/25/2012
123164		PALM HARBOR	FL		03/24/2008	5.900	2,804,302						5,098,692	11/26/2012
123169		ALEXANDRIA CITY	VA		03/31/2008	6.430	11,989,292						19,577,150	09/24/2012
123171		HOUSTON	TX		03/31/2008	6.000	9,523,606						14,226,980	11/26/2012
123173		WARMINSTER	PA		06/03/2008	6.280	4,790,797						10,021,318	06/25/2012
123174		BOUND BROOK	NJ		06/18/2008	6.360	9,434,062						13,233,864	12/19/2012
123178		TOWSON	MD		06/26/2008	6.200	22,827,757						38,924,690	12/19/2012
123189		SANTA CLARA	CA		08/29/2008	7.320	12,229,938						24,316,727	11/26/2012
123192		MORAINE	OH		06/01/2009	8.500	1,371,332		159,803		430,877		1,477,290	12/19/2012
123195		MEDFORD	NY		12/11/2009	6.640	14,289,587						20,049,440	12/19/2012
123196		WALLINGFORD	CT		11/20/2009	8.000	2,979,723		(403)				3,184,326	12/19/2012
123197		JOLIET	IL		12/30/2009	7.750	24,763,838		(140,114)				24,941,323	12/19/2012
123199		ARLINGTON	TX		01/29/2010	5.210	3,230,244						5,418,435	11/26/2012
123201		SAN JOSE	CA		05/19/2010	8.000	10,726,420						16,013,614	11/26/2012
123202		CHICAGO	IL		03/02/2010	5.500	18,490,256		37,166				14,061,950	12/19/2012
123215		ONTARIO	CA		06/02/2011	6.250	26,162,918		34,439				35,118,673	09/24/2012
123216		GOLETA	CA		07/29/2010	6.030	5,980,818						10,813,740	09/24/2012
123220		PHILADELPHIA	PA		08/17/2010	5.500	35,465,116		24,826		(24,826)		40,060,042	09/24/2012
123221		LOMBARD	IL		08/10/2010	6.500	12,171,470		107,605				16,909,840	12/19/2012
123224		HARTSDALE	NY		07/28/2010	5.540	7,616,628						11,817,564	06/25/2012
123229		HAMPTON	VA		10/13/2010	5.650	6,822,322						10,640,505	12/19/2012
123230		SECAUCUS	NJ		10/07/2010	5.390	5,749,190						9,793,572	06/25/2012
123231		MIAMI	FL		09/23/2010	6.100	50,432,001						73,442,460	06/25/2012
123232		DENVER	CO		11/01/2010	5.000	1,288,149						2,591,472	03/26/2012
123233		DENVER	CO		11/01/2010	6.490	13,112,037						21,911,850	03/26/2012
123234		MACUNGIE	PA		10/26/2010	5.300	3,880,130						6,570,412	12/20/2011
123236		PORTLAND	OR		09/15/2010	5.000	21,951,539		10,117				32,880,415	09/24/2012
123237		SEATTLE	WA		09/15/2010	5.000	16,175,962		7,121				24,603,557	11/26/2012
123238		JERSEY CITY	NJ		12/01/2010	5.150	21,179,381						46,274,535	06/25/2012
123240		PLANO	TX		09/22/2010	4.000	15,500,000						25,192,144	11/26/2012
123241		SAN DIEGO	CA		11/01/2010	4.600	5,019,252		(3,502)				10,025,081	09/24/2012
123242		RICHMOND HEIGHTS	MO		11/23/2010	4.950	7,507,206						12,920,030	09/24/2012
123244		MADECONIA	OH		01/28/2011	5.710	20,556,889		(28,054)				34,688,700	09/24/2012
123245		FRISCO	TX		11/30/2010	4.150	10,000,000						15,558,087	11/26/2012
123247		LAKEWOOD	CA		11/24/2010	4.000	4,947,723						11,035,450	09/24/2012
123248		WINSTON SALEM	NC		12/15/2010	4.230	14,649,048						31,386,300	06/25/2012
123249		DES PLAINES	IL		02/24/2011	4.900	27,250,166						44,357,080	12/19/2012
123250		MENDOTA HEIGHTS	MN		03/01/2011	5.380	16,679,443						25,850,337	09/24/2012
123251		MENDOTA	MN		03/01/2011	6.010	8,802,499						13,635,821	09/24/2012
123255		LOS ANGELES	CA		10/03/2011	5.790	40,431,450						62,663,860	09/24/2012
123256		MORRISTOWN	NJ		06/01/2011	5.125	23,018,973		111,333				38,995,880	12/19/2012
123257		AUSTIN	TX		06/01/2011	5.650	8,937,536						13,451,310	11/26/2012
123258		SAN ANTONIO	TX		06/20/2011	5.160	14,692,107						26,729,541	11/26/2012
123259		PITTSBURGH	PA		04/01/2011	5.100	19,379,270		53,798				31,137,350	12/19/2012
123260		CLIFTON	NJ		04/01/2011	5.260	5,000,000						9,579,842	09/24/2012
123261		GLENVIEW	IL		05/19/2011	6.050	5,351,996						7,453,637	09/24/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123262		WYCKOFF	NJ		05/25/2011	5.640	32,057,185						45,648,862	09/24/2012
123263		ORLANDO	FL		05/17/2011	4.540	28,000,000						44,310,904	11/26/2012
123264		SCOTTSDALE	AZ		04/26/2011	3.810	14,000,000						28,148,190	09/24/2012
123265		HOUSTON	TX		05/05/2011	4.960	11,480,000						24,693,490	11/26/2012
123267		MACON	GA		05/04/2011	4.730	3,613,022						5,131,220	09/24/2012
123268		KATY	TX		06/28/2011	4.580	14,658,753						24,282,435	09/24/2012
123270		SACRAMENTO	CA		05/31/2011	5.060	48,249,816		(70,822)				62,906,996	11/26/2012
123271		RANCHO CORDOVA	CA		05/31/2011	5.060	32,000,394		(46,971)				41,721,376	11/26/2012
123273		ROSEVILLE	CA		05/31/2011	5.060	17,744,767		(26,046)				23,135,218	11/26/2012
123274		LIVERMORE	CA		05/31/2011	5.060	11,863,075		(17,413)				15,466,803	11/26/2012
123275		BAKERSFIELD	CA		05/31/2011	5.060	55,925,923		(82,089)				72,914,927	11/26/2012
123278		ALISO VIEJO	CA		05/31/2011	5.060	29,901,315		(46,435)				38,991,940	11/26/2012
123279		NORTH LAS VEGAS	NV		05/31/2011	5.060	8,373,935		(12,291)				10,917,743	11/26/2012
123280		DANA POINT	CA		07/22/2011	5.580	5,156,065						19,399,350	09/24/2012
123281		WESTERVILLE	OH		05/02/2011	5.040	8,593,365						15,531,310	09/24/2012
123282		SUNNYVALE	CA		06/06/2011	3.760	8,618,039						19,249,730	09/24/2012
123283		MOUNTAIN VIEW	CA		06/06/2011	3.760	8,179,833						17,851,030	11/26/2012
123286		SPRING HILL	FL		09/14/2011	5.180	4,882,313						10,600,000	04/22/2011
123287		FAIRFIELD	OH		04/29/2011	5.050	18,651,214						24,935,810	09/24/2012
123288		LOS ANGELES	CA		06/13/2011	4.600	12,216,624						21,109,314	11/26/2012
123289		AURORA	IL		08/10/2011	4.260	14,000,000						23,479,061	11/26/2012
123290		OAK BROOK	IL		06/30/2011	5.600	26,099,779		(25,164)				40,051,490	09/24/2012
123291		MARIETTA	GA		06/30/2011	4.840	15,691,024		823				30,137,150	09/24/2012
123292		CHULA VISTA	CA		07/14/2011	5.410	5,560,191		(948)				6,964,690	09/24/2012
123293		HOPKINS	MN		06/29/2011	4.870	8,707,623						17,336,480	09/24/2012
123294		WOODBURY	NY		07/01/2011	4.750	5,867,524						17,239,420	09/24/2012
123295		WASHINGTON	DC		06/15/2011	4.240	62,000,000						117,256,638	09/24/2012
123297		LAKE OSWEGO	OR		06/01/2011	4.530	8,485,113		2,477				10,827,982	11/26/2012
123298		DEVON	PA		06/29/2011	4.000	9,732,753		3,189				19,909,360	09/24/2012
123301		CHICAGO	IL		09/01/2011	5.550	10,688,000						16,086,561	12/19/2012
123302		ST. LOUIS	MO		06/30/2011	5.550	8,480,000						12,763,290	12/19/2012
123303		PHOENIX	AZ		06/30/2011	5.550	1,580,000						2,378,066	12/19/2012
123304		PHILADELPHIA	PA		06/30/2011	5.550	17,524,000						26,375,459	12/19/2012
123305		MINNEAPOLIS	MN		06/30/2011	5.550	5,324,000						8,013,179	12/19/2012
123306		HOUSTON	TX		06/30/2011	5.550	1,242,000						1,869,340	12/19/2012
123307		CHELSEA	MA		06/30/2011	5.550	11,260,000						16,947,481	12/19/2012
123308		BALTIMORE	MD		06/30/2011	5.550	4,896,000						7,368,994	12/19/2012
123309		ATLANTA	GA		06/30/2011	5.550	7,246,000						10,905,990	12/19/2012
123310		WASHINGTON	DC		06/30/2011	5.550	2,760,000						4,154,090	12/19/2012
123312		DEERFIELD	IL		12/01/2011	5.110	36,464,856						52,061,106	12/19/2012
123314		SARASOTA	FL		08/08/2011	5.180	7,355,942						10,452,140	09/24/2012
123315		DALLAS	TX		09/01/2011	4.810	7,601,212						14,012,610	09/24/2012
123317		SAN JOSE	CA		08/01/2011	6.000	4,917,302						9,778,762	11/26/2012
123318		INDIANAPOLIS	IN		07/13/2011	5.200	11,770,334						18,352,400	12/19/2012
123324		SEATTLE	WA		09/29/2011	4.660	23,000,000						36,782,793	11/26/2012
123328		ST. LOUIS	MO		10/11/2011	5.150	10,358,707						14,602,317	12/19/2012
123331		ALPHARETTA	GA		07/29/2011	4.540	12,230,985						16,166,240	09/24/2012
123335		BOSTON	MA		11/30/2011	4.700	4,025,338						9,619,905	11/26/2012
123337		BOSTON	MA		11/30/2011	4.700	3,944,615						10,153,790	11/26/2012
123338		BOSTON	MA		11/30/2011	4.700	3,220,074						9,359,372	11/26/2012
123339		BOSTON	MA		11/30/2011	4.700	6,440,147						19,553,170	11/26/2012
123340		BOSTON	MA		11/30/2011	4.700	3,863,891						9,682,267	11/26/2012
123341		BOSTON	MA		11/30/2011	4.700	3,703,429						9,293,200	11/26/2012
123342		BOSTON	MA		11/30/2011	4.700	3,863,891						9,114,438	11/26/2012
123343		BOSTON	MA		11/30/2011	4.400	17,028,570						45,621,940	11/26/2012
123347		LAKEWOOD	CA		12/13/2011	5.000	4,415,124						6,141,751	09/24/2012
123348		OREGON CITY	OR		12/15/2011	5.125	9,730,518						22,365,480	09/24/2012
123353		DENVER	CO		12/19/2011	4.000	1,614,103						2,042,965	12/19/2012
123354		DENVER	CO		12/19/2011	4.000	1,467,367						1,857,241	12/19/2012
123355		PHOENIX	AZ		12/19/2011	4.000	15,844,170						20,053,908	12/19/2012
123356		AURORA	CO		12/19/2011	4.000	4,499,924						5,664,755	12/19/2012
123357		MESA	AZ		12/19/2011	4.000	3,864,065						4,890,733	12/19/2012
123358		MAINVILLE	OH		11/30/2011	4.890	8,963,058						12,477,754	09/24/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123364		MIRA LOMA	CA		01/19/2012	4.800	3,941,192						7,715,284	11/26/2012
123366		COLUMBUS	OH		03/28/2012	5.010	19,310,148						27,491,803	10/22/2011
123368		STUDIO CITY	CA		12/09/2011	4.000	17,000,000						37,169,690	12/19/2012
123369		NEW YORK	NY		01/11/2012	3.980	22,293,960		(23,441)				35,000,000	01/02/2012
123374		ALEXANDRIA	VA		03/07/2012	5.060	27,940,935						49,662,069	01/11/2012
123375		DENVER	CO		02/21/2012	4.960	12,742,008						18,878,261	01/04/2012
123376		HOUSTON	TX		05/15/2012	5.190	19,815,520						26,733,000	11/26/2012
123378		SAN MARCOS	CA		02/14/2012	5.520	4,928,823						7,500,000	12/02/2011
123379		NEWARK	NJ		01/20/2012	4.610	14,728,447						27,106,403	09/06/2012
123380		PLANT CITY	FL		12/16/2011	4.500	26,253,000						42,561,940	12/19/2012
123381		HIGH POINT	NC		07/19/2012	4.400	4,550,000						6,029,280	06/06/2012
123386		ELMWOOD PARK	NJ		05/08/2012	5.500	7,051,293		(9,486)				8,290,150	06/25/2012
123387		JESSUP	MD		05/21/2012	5.080	7,523,532						13,500,000	04/07/2012
123390		NEWTOWN SQUARE	PA		05/01/2012	5.120	19,540,082		(41,356)				20,740,510	06/25/2012
123391		NEWTOWN SQUARE	PA		05/01/2012	5.120	6,583,402		6,309				7,098,129	06/25/2012
123392		NEWTOWN SQUARE	PA		05/01/2012	5.880	5,612,446		2,705				5,975,739	06/25/2012
123393		NEWTOWN SQUARE	PA		05/01/2012	5.120	2,232,062						2,393,135	06/25/2012
123396		SANTA FE SPRINGS	CA		06/29/2012	4.650	7,440,587						9,283,706	11/26/2012
123397		OAKLAND	CA		08/08/2012	4.800	19,808,420						28,112,587	11/26/2012
123398		UNIVERSITY CITY	MO		06/27/2012	4.900	5,358,111		501,442				12,390,000	05/02/2012
123399		AUSTIN	TX		09/13/2012	4.250	14,552,987						34,935,240	11/26/2012
123400		DENVER	CO		07/26/2012	4.500	4,973,514						7,423,173	11/26/2012
123401		MADISON	WI		07/10/2012	4.400	12,134,201						16,289,011	05/17/2012
123402		COSTA MESA	CA		07/16/2012	4.650	11,400,878						15,670,638	06/20/2012
123404		SAN DIEGO	CA		09/04/2012	4.400	8,437,270						11,779,538	07/04/2012
123405		SAN DIEGO	CA		09/04/2012	4.400	16,355,936						22,835,038	07/06/2012
123406		NORTH HOLLYWOOD	CA		09/04/2012	4.400	2,129,264						2,972,732	07/08/2012
123407		LINTHICUM	MD		08/28/2012	4.650	11,438,739						17,710,000	06/29/2012
123408		DENVER	CO		08/01/2012	6.830	2,962,657						3,940,000	07/17/2012
123409		DENVER	CO		08/01/2012	6.830	2,899,766						3,800,000	07/13/2012
123412		FONTANA	CA		08/30/2012	4.550	4,000,000						6,848,000	07/24/2012
123414		ONTARIO	CA		10/02/2012	6.250	5,484,688						7,311,753	08/08/2012
123415		ATLANTA	GA		08/27/2012	4.250	10,959,414		1,914				14,950,000	08/01/2012
123417		NEW YORK	NY		08/09/2012	4.750	25,666,436		(34,102)				36,869,226	08/07/2012
123418		STERLING HEIGHTS	MI		10/16/2012	4.350	9,107,975		(2,384)				12,375,000	08/30/2012
123419		ANNAPOLIS	MD		12/18/2012	4.450	7,700,000						11,260,000	10/11/2012
123420		MAITLAND	FL		12/28/2012	5.850	27,670,500						28,323,648	10/24/2012
123421		ATLANTA	GA		12/28/2012	5.850	5,940,000						6,080,211	10/24/2012
123423		PLEASANTON	CA		11/15/2012	4.030	19,066,374						28,177,000	10/05/2012
123428		CULVER CITY	CA		11/14/2012	4.470	14,673,300						21,000,000	10/03/2012
123429		CHICAGO	IL		11/29/2012	4.900	24,195,128						32,000,000	10/17/2012
123432		WILMETTE	IL		12/11/2012	10.000	4,000,000						18,721,356	11/02/2012
123433		ROCKVILLE	MD		11/30/2012	6.450	8,851,250						14,581,704	11/16/2012
325005		GREENSBORO	NC		12/07/1998	6.850	1,597,552		(7,386)				5,385,838	08/30/2011
500003		PORTLAND	ME		02/08/2006	4.836	37,325,055		257,703				49,877,758	09/24/2012
500010		VARIOUS	CA		04/26/2012	8.250	38,292,945		191,465				51,748,184	06/25/2012
0599999. Mortgages in good standing - Commercial mortgages-all other							5,104,869,867		(10,335,652)	5,423,136	573,064		8,736,017,244	XXX
550001		SAN FRANCISCO	CA		04/03/2007	1.409	33,558,874		88,353		(84,060)		64,072,557	12/19/2012
550002		SAN FRANCISCO	CA		04/03/2007	1.709	40,272,373		110,879		(100,872)		71,582,787	12/19/2012
550004		CHICAGO	IL		07/12/2007	5.573	22,260,187		183,727				37,103,070	12/19/2012
550005		NEW YORK	NY		06/29/2007	7.570	34,105,219		(1,940)				63,944,639	12/19/2012
0699999. Mortgages in good standing - Mezzanine Loans							130,196,653		381,019		(184,932)		236,703,054	XXX
0899999. Total Mortgages in good standing							5,235,066,520		(9,954,633)	5,423,136	388,131		8,972,720,298	XXX
123064		AURORA	OH		08/23/2007	6.320	3,842,546						4,326,068	12/19/2012
1399999. Restructured mortgages - Commercial mortgages-all other							3,842,546						4,326,068	XXX
1699999. Total - Restructured Mortgages							3,842,546						4,326,068	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							5,238,909,065		(9,954,633)	5,423,136	388,131		8,977,046,366	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
123364	MIRA LOMA	CA		01/19/2012	4.800	4,100,000		8,600,000
123366	COLUMBUS	OH		03/28/2012	5.010	19,500,000		27,491,803
123369	NEW YORK	NY		01/11/2012	3.980	22,647,988		35,000,000
123374	ALEXANDRIA	VA		03/07/2012	5.060	28,500,000		49,662,069
123375	DENVER	CO		02/21/2012	4.960	13,000,000		18,878,261
123376	HOUSTON	TX		05/15/2012	5.190	20,000,000		29,500,000
123378	SAN MARCOS	CA		02/14/2012	5.520	5,000,000		7,500,000
123379	NEWARK	NJ		01/20/2012	4.610	15,000,000		25,200,000
123381	HIGH POINT	NC		07/19/2012	4.400	4,550,000		6,029,280
123386	ELMWOOD PARK	NJ		05/08/2012	5.500	7,060,779		8,290,150
123387	JESSUP	MD		05/21/2012	5.080	7,600,000		13,500,000
123390	NEWTOWN SQUARE	PA		05/01/2012	5.120	19,966,947		20,740,510
123391	NEWTOWN SQUARE	PA		05/01/2012	5.120	6,708,487		7,098,129
123392	NEWTOWN SQUARE	PA		05/01/2012	5.880	5,668,318		5,975,739
123393	NEWTOWN SQUARE	PA		05/01/2012	5.120	2,276,450		2,393,135
123396	SANTA FE SPRINGS	CA		06/29/2012	4.650	7,507,500		10,717,602
123397	OAKLAND	CA		08/08/2012	4.800	20,000,000		30,746,667
123398	UNIVERSITY CITY	MO		06/27/2012	4.900	4,908,679		12,390,000
123399	AUSTIN	TX		09/13/2012	4.250	14,670,000		32,100,000
123400	DENVER	CO		07/26/2012	4.500	5,000,000		7,422,727
123401	MADISON	WI		07/10/2012	4.400	12,200,000		16,289,011
123402	COSTA MESA	CA		07/16/2012	4.650	11,710,000		15,670,638
123404	SAN DIEGO	CA		09/04/2012	4.400	8,460,000		11,779,538
123405	SAN DIEGO	CA		09/04/2012	4.400	16,400,000		22,835,038
123406	NORTH HOLLYWOOD	CA		09/04/2012	4.400	2,135,000		2,972,732
123407	LINTHICUM	MD		08/28/2012	4.650	11,500,000		17,710,000
123408	DENVER	CO		08/01/2012	6.830	2,972,822		3,940,000
123409	DENVER	CO		08/01/2012	6.830	2,909,716		3,800,000
123412	FONTANA	CA		08/30/2012	4.550	4,000,000		6,848,000
123414	ONTARIO	CA		10/02/2012	6.250	5,500,000		7,311,753
123415	ATLANTA	GA		08/27/2012	4.250	10,957,500		14,950,000
123417	NEW YORK	NY		08/09/2012	4.750	25,700,538		36,869,226
123418	STERLING HEIGHTS	MI		10/16/2012	4.350	9,124,670		12,375,000
123419	ANNAPOLIS	MD		12/18/2012	4.450	7,700,000		11,260,000
123420	MAITLAND	FL		12/28/2012	5.850	27,670,500		28,323,648
123421	ATLANTA	GA		12/28/2012	5.850	5,940,000		6,080,211
123423	PLEASANTON	CA		11/15/2012	4.030	19,066,374		28,177,000
123428	CULVER CITY	CA		11/14/2012	4.470	14,700,000		21,000,000
123429	CHICAGO	IL		11/29/2012	4.900	24,195,128		32,000,000
123432	WILMETTE	IL		12/11/2012	10.000	4,000,000		18,721,356
123433	ROCKVILLE	MD		11/30/2012	6.450	8,851,250		14,581,704
500010	VARIOUS	CA		04/26/2012	8.250	38,101,481		51,748,184
0599999. Mortgages in good standing - Commercial mortgages-all other						507,460,127		744,479,110
0899999. Total Mortgages in good standing						507,460,127		744,479,110
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						507,460,127		744,479,110

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
107008	CANTON	OH		02/28/1997	02/28/2012	110,411		(171)			(171)		110,240	108,530		(1,711)	(1,711)
107009	NORTH CANTON	OH		02/28/1997	02/28/2012	45,298		(70)			(70)		45,227	44,526		(702)	(702)
121507	SAN DIEGO	CA		12/02/1996	01/04/2012	18,718							18,718	18,718			
121544	SEATTLE	WA		09/05/1997	09/24/2012	374,343							374,343	374,343			
121560	SHELTON	CT		09/11/1997	10/02/2012	353,729							353,729	353,729			
121562	KANSAS CITY	MO		09/18/1997	10/02/2012	198,559							198,559	198,559			
121611	BURLINGTON	MA		04/27/1998	12/13/2012	435,368		(169)			(169)		435,200	435,200			
121845	LOWELL	MA		09/29/2000	01/10/2012	1,370,296		(477)			(477)		1,369,819	1,357,338		(12,481)	(12,481)
121891	PINELLAS PARK	FL		10/05/2000	03/09/2012	3,058,560							3,058,560	3,058,560			
121897	COLUMBIA	MD		12/05/2000	09/28/2012	8,581,387		(22,782)			(22,782)		8,558,606	8,558,606			
121931	SAN MARCOS	CA		01/05/2001	02/14/2012	3,694,141							3,694,141	3,694,141			
121945	FT COLLINS	CO		01/24/2001	05/25/2012	1,956,207		(446)			(446)		1,955,760	1,955,760			
122132	DREXEL HILL	PA		02/01/2002	02/01/2012	110,873							110,873	110,873			
122159	CANTON	OH		08/01/2002	05/02/2012	6,139,824							6,139,824	6,139,824			
122171	PHILADELPHIA	PA		05/30/2002	03/02/2012	9,179,259							9,179,259	9,179,259			
122197	FLORHAM PARK	NJ		12/16/2002	11/20/2012	4,704,948							4,704,948	4,704,948			
122198	CHATAM	NJ		12/16/2002	11/20/2012	7,907,474							7,907,474	7,907,474			
122199	GARWOOD	NJ		12/16/2002	11/20/2012	4,942,170							4,942,170	4,942,170			
122200	STIRLING	NJ		12/16/2002	11/20/2012	4,309,573							4,309,573	4,309,573			
122205	MINNETONKA	MN		12/23/2002	11/01/2012	4,309,753		11,988			11,988		4,321,741	4,323,913		2,172	2,172
122207	STERLING HEIGHTS	MI		03/31/2003	10/16/2012	7,464,137							7,464,137	7,788,807		324,670	324,670
122218	EL PASO	TX		10/10/2002	11/01/2012	334,674							334,674	334,674			
122223	EDINA	MN		12/18/2002	10/18/2012	2,036,159							2,036,159	2,036,159			
122227	GREAT NECK	NY		12/19/2002	10/15/2012	17,367,474							17,367,474	17,367,474			
122267	HAYWARD	CA		03/31/2003	12/03/2012	22,156,103							22,156,103	22,156,103			
122297	SALT LAKE CITY	UT		09/04/2003	06/22/2012	2,132,825							2,132,825	2,132,825			
122298	CHICAGO	IL		07/31/2003	11/07/2012	11,966,194							11,966,194	11,966,194			
122369	AUSTIN	TX		11/24/2003	09/13/2012	14,387,871							14,387,871	14,387,871			
122387	COLUMBUS	OH		02/20/2004	12/03/2012	6,299,690		5,200			5,200		6,304,890	6,306,483		1,593	1,593
122435	PLEASANTON	CA		05/03/2004	11/15/2012	12,538,865							12,538,865	12,230,239		(308,626)	(308,626)
122437	CLAYTON	MO		06/09/2004	01/05/2012	6,943,492		(6,750)			(6,750)		6,936,742	6,729,927		(206,816)	(206,816)
122459	DREXEL HILL	PA		06/11/2004	02/01/2012	72,693							72,693	72,693			
122600	CHICAGO	IL		03/31/2005	11/30/2012	11,983,083		155,427		(125,000)	30,427		12,013,510	12,923,858		910,348	910,348
122610	COON RAPIDS	MN		08/05/2005	07/20/2012	9,850,000							9,850,000	9,850,000			
122611	MINNEAPOLIS	MN		08/05/2005	07/20/2012	16,259,376		(401,818)			(401,818)		15,857,559	15,800,000		(57,559)	(57,559)
122613	ST. LOUIS PARK	MN		08/05/2005	07/27/2012	6,449,317		44,229			44,229		6,493,546	6,500,000		6,454	6,454
122616	ELGIN	IL		05/26/2005	05/04/2012	8,200,000							8,200,000	8,200,000			
122645	NEWTOWN SQUARE	PA		08/22/2005	05/01/2012	20,531,827		(297,034)			(297,034)		20,234,794	20,234,794			
122646	NEWTOWN SQUARE	PA		08/22/2005	05/01/2012	6,755,484		44,574			44,574		6,800,059	6,800,059			
122647	NEWTOWN SQUARE	PA		08/22/2005	05/01/2012	2,307,356							2,307,356	2,307,356			
122660	JACKSONVILLE	FL		08/22/2005	09/05/2012	36,369,132		(213,981)			(213,981)		36,155,151	36,128,329		(26,821)	(26,821)
122663	ARLINGTON HEIGHTS	IL		07/20/2005	06/20/2012	6,800,000							6,800,000	6,800,000			
122672	WILLOWBROOK	IL		09/20/2005	11/30/2012	27,469,328		30,672			30,672		27,500,000	27,500,000			
122685	CHICAGO	IL		09/28/2005	11/29/2012	7,810,719		60,290		(80,000)	(19,710)		7,791,009	8,271,269		480,261	480,261
122698	DOWERS GROVE	IL		11/29/2005	11/01/2012	12,500,000							12,500,000	12,500,000			
122700	FAIRFAX	VA		11/23/2005	03/16/2012	12,912,808							12,912,808	12,912,808			
122705	ST. CHARLES	IL		12/13/2005	11/30/2012	7,000,000							7,000,000	7,000,000			
122808	STOCKBRIDGE	GA		11/02/2006	08/02/2012	4,521,055		(257)			(257)		4,520,798	5,261,719		740,921	740,921
122818	CHICO	CA		05/19/2006	12/19/2012	9,570,923							9,570,923	9,570,923			
122842	CITY OF INDUSTRY	CA		07/13/2006	12/24/2012	3,733,436							3,733,436	3,733,436			
122884	ATLANTA	GA		07/20/2007	05/09/2012	6,871,935							6,871,935	13,498,151		6,626,215	6,626,215
122886	BERKELEY HEIGHTS	NJ		09/29/2006	02/01/2012	30,000,847							30,000,847	30,000,000		(847)	(847)
122919	LA MIRADA	CA		12/28/2006	12/21/2012	9,455,697							9,455,697	9,455,697			
122928	BOSTON	MA		01/10/2007	12/20/2012	54,300,599							54,300,599	54,300,599			
122945	ELMWOOD PARK	NJ		03/14/2007	05/08/2012	8,000,000		(154)		60,933	60,779		8,060,779	8,060,779			
122951	NEW YORK	NY		09/26/2008	07/17/2012												
122959	NEW YORK	NY		07/19/2007	07/17/2012	909,420		46,071			46,071		955,491	955,491			
122966	UNIVERSITY CITY	MO		05/17/2007	06/27/2012	7,305,676							7,305,676	7,305,676			
122999	NEW YORK	NY		05/31/2007	01/11/2012	23,480,000							23,480,000	23,480,000			
123000	NEWTOWN SQUARE	PA		06/20/2007	05/01/2012	5,689,392		19,576			19,576		5,708,968	5,708,968			
123002	NEWTOWN SQUARE	PA		07/31/2007	11/20/2012	37,000,000							37,000,000	37,000,000			
123017	COLUMBUS	OH		09/28/2007	12/03/2012	5,576,253							5,576,253	5,576,253			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
123020	HOUSTON	TX		05/30/2007	04/10/2012	16,600,000							16,600,000	16,600,000			
123022	JERICHO	NY		07/31/2007	05/11/2012	17,906,476		66,435			66,435		17,972,911	18,000,000		27,089	27,089
123032	ROCKVILLE	MD		07/24/2007	11/30/2012	8,881,250							8,881,250	8,881,250			
123033	HOUSTON	TX		08/08/2007	01/30/2012	9,357,021		10,403			10,403		9,367,424	9,460,376		92,951	92,951
123049	FRESNO	CA		07/30/2007	08/14/2012	6,900,000							6,900,000	6,900,000			
123051	DENVER	CO		06/27/2007	08/01/2012	3,372,144							3,372,144	3,372,144			
123052	DENVER	CO		06/27/2007	06/20/2012	1,456,070							1,456,070	1,456,070			
123053	DENVER	CO		06/27/2007	08/01/2012	3,469,888							3,469,888	3,469,888			
123068	WEYMOUTH	MA		10/12/2007	10/31/2012	2,880,447							2,880,447	2,880,447			
123069	QUINCY	MA		10/12/2007	10/31/2012	1,652,715							1,652,715	1,652,715			
123085	ATLANTA	GA		09/27/2007	12/28/2012	6,000,000							6,000,000	6,000,000			
123086	SILVER SPRING	MD		09/27/2007	06/27/2012	8,700,000							8,700,000	8,700,000			
123087	MAITLAND	FL		09/27/2007	12/28/2012	27,950,000							27,950,000	27,950,000			
123123	BOSTON	MA		10/18/2007	12/20/2012	8,185,000							8,185,000	8,185,000			
123134	TAUNTON	MA		12/05/2007	10/23/2012	23,382,289							23,382,289	26,203,193		2,820,904	2,820,904
123142	SAN JOSE	CA		12/03/2007	03/19/2012	12,803,570							12,803,570	12,803,570			
123144	TEMPE	AZ		01/15/2008	12/11/2012	5,000,000		(95,687)		111,712	16,025		5,016,025	5,000,000		(16,025)	(16,025)
123154	SAN MARCOS	CA		03/19/2008	02/14/2012	3,065,339							3,065,339	3,065,339			
123184	WOODLAWN	MD		05/30/2008	12/07/2012	3,990,588							3,990,588	3,990,588			
123185	SEATTLE	WA		07/01/2008	06/01/2012	9,373,822							9,373,822	9,373,822			
123200	PLANO	TX		01/27/2010	11/15/2012	11,549,525							11,549,525	11,549,525			
123204	BLUFFTON	SC		05/04/2010	05/11/2012	9,478,627		(221)			(221)		9,478,407	9,474,571		(3,836)	(3,836)
123205	LAKEWOOD	WA		05/04/2010	05/11/2012	36,823,258		(1,162)			(1,162)		36,822,096	36,823,645		1,549	1,549
123206	TOWSON	MD		05/04/2010	05/11/2012	11,191,892		(293)			(293)		11,191,600	11,187,585		(4,014)	(4,014)
123209	DARIEN	IL		05/04/2010	05/11/2012	16,279,222		(1,171)			(1,171)		16,278,050	16,267,474		(10,577)	(10,577)
123210	WINTER SPRINGS	FL		05/04/2010	05/11/2012	4,014,671		(1,708)			(1,708)		4,012,963	3,982,080		(30,882)	(30,882)
123213	NORTHBROOK	IL		04/30/2010	03/22/2012	13,453,542		(492)			(492)		13,453,049	13,498,752		45,703	45,703
123219	CAMARILLO	CA		09/30/2010	06/29/2012	12,496,976							12,496,976	12,496,976			
500002	GLENDALE	CA		11/17/2005	09/05/2012	36,936,075		(901,844)			(901,844)		36,034,231	35,906,150		(128,082)	(128,082)
500007	HONOLULU	HI		12/20/2006	04/17/2012	25,679,830		25,150			25,150		25,704,980	26,240,417		535,437	535,437
500008	VARIOUS	CA		06/29/2007	04/26/2012	38,292,945							38,292,945	38,292,945			
0199999. Mortgages closed by repayment						962,237,915		(1,426,671)		(32,355)	(1,459,025)		960,778,890	972,586,178		11,807,288	11,807,288
111001	SAN DIEGO	CA		04/22/1999		240,517		2,047			2,047		242,564	242,564			
118038	NEW YORK	NY		10/02/1998		418,307		(4,834)			(4,834)		413,473	413,473			
121281	CITY OF INDUSTRY	CA		07/09/1998		128,708							128,708	128,708			
121347	BUTLER	PA		07/29/1994		1,333,000		236			236		1,333,236	1,333,236			
121361	BUTLER	PA		09/30/1994		173,446							173,446	173,446			
121374	WILMETTE	IL		05/15/1995		1,959,815		(1,338)			(1,338)		1,958,477	1,958,477			
121485	SALT LAKE CITY	UT		07/22/1996		247,783		(4,543)			(4,543)		243,240	243,240			
121489	LOS ANGELES	CA		07/18/1996		181,983		(1,252)			(1,252)		180,731	180,731			
121493	PHOENIX	AZ		08/07/1996		139,044							139,044	139,044			
121557	HAUPPAUGE	NY		09/30/1997		152,670		766			766		153,436	153,436			
121563	CARROLLTON	TX		10/06/1997		608,339							608,339	608,339			
121581	LAS VEGAS	NV		12/16/1999		487,034							487,034	487,034			
121583	LINCOLNSHIRE	IL		12/15/1997		132,932		(285)			(285)		132,648	132,648			
121594	O'HARA TOWNSHIP	PA		01/27/1998		313,073		(3,694)			(3,694)		309,378	309,378			
121599	YORK	SC		06/03/1998		184,439		(31)			(31)		184,408	184,408			
121600	GREENWOOD VILLAGE	CO		03/26/1998		233,796		(370)			(370)		233,426	233,426			
121607	CHARLOTTE	NC		06/04/1998		157,640		145			145		157,785	157,785			
121609	GARDENA	CA		04/08/1998		114,222		(336)			(336)		113,887	113,887			
121623	SEATTLE	WA		05/29/1998		98,278		2,746			2,746		101,024	101,024			
121652	LOMBARD	IL		10/14/1998		207,249		(359)			(359)		206,890	206,890			
121656	IRWINDALE	CA		09/15/1998		166,478		(550)			(550)		165,929	165,929			
121658	RANCHO CUCAMONGA	CA		12/29/1998		182,963		225			225		183,188	183,188			
121659	IRWINDALE	CA		09/15/1998		166,871		19			19		166,890	166,890			
121665	FT. COLLINS	CO		08/27/1998		100,008		(48)			(48)		99,960	99,960			
121688	SAN DIEGO	CA		03/01/1999		49,166							49,166	49,166			
121697	ALEXANDRIA	VA		03/30/1999		460,820		409			409		461,229	461,229			
121709	PITTSBURGH	PA		04/01/1999		1,692,637		(2,138)			(2,138)		1,690,499	1,690,499			
121713	KENT	WA		03/25/1999		306,461		2,472			2,472		308,933	308,933			
121714	GREENVILLE	SC		04/27/1999		156,533		14,513			14,513		171,046	171,046			
121715	CHARLOTTE	NC		04/15/1999		109,495		43			43		109,537	109,537			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
121734	PITTSBURGH	PA		06/30/1999		363,498							363,498	363,498			
121753	RANCHO CORDOVA	CA		09/03/1999		418,935		1,763			1,763		420,698	420,698			
121754	RANCHO CORDOVA	CA		09/02/1999		311,922							311,922	311,922			
121755	NEWARK	NJ		09/30/1999		214,661		286			286		214,947	214,947			
121759	MINNEAPOLIS	MN		11/09/1999		332,539		521			521		333,060	333,060			
121765	LOS ANGELES	CA		11/10/1999		55,554		(165)			(165)		55,389	55,389			
121766	CARSON	CA		11/10/1999		80,612		(231)			(231)		80,382	80,382			
121785	ALPHARETTA	GA		12/22/1999		179,972		414			414		180,386	180,386			
121795	ROCK HILL	SC		02/18/2000		220,052							220,052	220,052			
121825	SAN DIEGO	CA		03/27/2000		533,865		(643)			(643)		533,223	533,223			
121838	EL PASO	TX		04/25/2000		131,431		1,369			1,369		132,801	132,801			
121843	FAIRFAX	VA		05/31/2000		614,681		2,383			2,383		617,064	617,064			
121874	PALO ALTO	CA		07/21/2000		220,933							220,933	220,933			
121876	ALEXANDRIA	VA		08/22/2000		253,628		(868)			(868)		252,760	252,760			
121898	COLUMBIA	SC		10/31/2000		217,900		(436)			(436)		217,464	217,464			
121900	PORT ORCHARD	WA		10/04/2000		278,407							278,407	278,407			
121911	BRAINTREE	MA		12/28/2000		501,901							501,901	501,901			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		547,110							547,110	547,110			
121959	WARREN	OH		05/04/2001		119,147		(123)			(123)		119,024	119,024			
121977	IRVING	TX		03/16/2001		182,057							182,057	182,057			
121987	DES MOINES	IA		05/23/2001		150,755							150,755	150,755			
122019	GARDENDALE	AL		12/11/2001		139,140							139,140	139,140			
122077	NASHVILLE	TN		09/04/2001		197,086							197,086	197,086			
122090	ROSCOE	IL		11/16/2001		124,159							124,159	124,159			
122091	APPLETON	WI		11/20/2001		167,055							167,055	167,055			
122092	BELOIT	WI		11/16/2001		167,318							167,318	167,318			
122093	GREEN BAY	WI		11/16/2001		162,049							162,049	162,049			
122106	FOUNTAIN VALLEY	CA		12/21/2001		340,638							340,638	340,638			
122112	SHAKOPEE	MN		12/20/2001		163,933							163,933	163,933			
122113	SHEBOYGAN	WI		12/20/2001		144,299							144,299	144,299			
122173	BALTIMORE	MD		08/29/2002		292,605							292,605	292,605			
122183	PURCHASE	NY		08/16/2002		388,077		43,347			43,347		431,423	431,423			
122224	HOLLAND	MI		11/27/2002		245,750							245,750	245,750			
122226	GREAT NECK	NY		12/10/2002		171,297							171,297	171,297			
122250	AUBURN	WA		02/04/2003		202,475							202,475	202,475			
122252	ONTARIO	CA		04/24/2003		125,283							125,283	125,283			
122259	METTAWA	IL		03/06/2003		1,836,021							1,836,021	1,836,021			
122276	COLUMBIA	SC		05/29/2003		299,035							299,035	299,035			
122282	SHIRLEY	NY		08/08/2003		326,836							326,836	326,836			
122287	STOCKTON	CA		02/04/2004		677,833							677,833	677,833			
122290	NAPLES	FL		09/29/2003		107,300							107,300	107,300			
122293	BUFFALO	NY		11/25/2003		265,802							265,802	265,802			
122295	DRAPER	UT		09/04/2003		152,012							152,012	152,012			
122296	SALT LAKE CITY	UT		09/04/2003		145,343							145,343	145,343			
122305	CERRITOS	CA		10/29/2003		59,740							59,740	59,740			
122307	HENDERSON	NV		07/01/2003		204,673		211			211		204,883	204,883			
122316	SAN DIEGO	CA		11/06/2003		76,070							76,070	76,070			
122324	SAN MARCOS	CA		12/09/2003		194,415							194,415	194,415			
122362	MURFREESBORO	TN		02/13/2004		85,270							85,270	85,270			
122370	GLENDALE	WI		12/12/2003		575,875							575,875	575,875			
122374	HAMDEN	CT		02/17/2004		175,357		628			628		175,985	175,985			
122376	HOUSTON	TX		12/03/2003		138,221							138,221	138,221			
122378	EDISON	NJ		01/14/2004		269,378							269,378	269,378			
122389	DARIEN	CT		03/17/2004		198,322							198,322	198,322			
122394	CHEEKTOWAGA	NY		03/18/2004		867,046							867,046	867,046			
122401	LOS ANGELES	CA		03/01/2004		118,891		(1,933)			(1,933)		116,958	116,958			
122405	SAN DIEGO	CA		06/21/2004		147,800		(2,716)		11,124	8,409		156,208	156,208			
122410	PITTSBURGH	PA		03/15/2004		1,081,504		1,368			1,368		1,082,872	1,082,872			
122415	MENTOR	OH		05/11/2004		364,406		(3,925)			(3,925)		360,482	360,482			
122416	RENO	NV		04/15/2004		2,529,695							2,529,695	2,529,695			
122417	HARRISBURG	PA		04/15/2004		2,427,164							2,427,164	2,427,164			
122418	LAS VEGAS	NV		04/15/2004		1,495,543							1,495,543	1,495,543			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
122420	GREENVALE	NY		04/08/2004		250,544		(2,810)			(2,810)		247,735	247,735			
122422	PHOENIXVILLE	PA		05/28/2004		228,822		(5,973)			(5,973)		222,849	222,849			
122423	WHITESTONE	NY		06/09/2004		276,134							276,134	276,134			
122424	TUSTIN	CA		03/31/2004		446,922		6,340			6,340		453,262	453,262			
122425	PALM HARBOR	FL		04/30/2004		413,269							413,269	413,269			
122430	FREEHOLD	NJ		09/21/2004		264,929							264,929	264,929			
122431	BUTLER	PA		05/14/2004		164,002		(19)			(19)		163,983	163,983			
122441	PHOENIX	AZ		06/15/2004		548,981		(6,298)			(6,298)		542,684	542,684			
122444	LAS VEGAS	NV		05/27/2004		94,092							94,092	94,092			
122447	TEMPE	AZ		06/15/2004		87,178							87,178	87,178			
122451	MURRIETA	CA		06/28/2004		162,532							162,532	162,532			
122452	TEMPE	AZ		05/27/2004		365,466							365,466	365,466			
122453	ALEXANDRIA	VA		05/25/2004		83,386		(685)			(685)		82,700	82,700			
122454	HOUSTON	TX		05/19/2004		225,520		(2,783)			(2,783)		222,737	222,737			
122456	OCEAN	NJ		12/21/2004		668,426							668,426	668,426			
122457	RED BANK	NJ		04/29/2005		245,656							245,656	245,656			
122458	SEA GIRT	NJ		06/24/2004		435,271		(2,050)			(2,050)		433,221	433,221			
122466	STERLING	VA		07/01/2004		493,634		1,611			1,611		495,245	495,245			
122469	NORTH BRANCH	MN		07/26/2004		351,035		1,913			1,913		352,948	352,948			
122480	ALLENTOWN	PA		07/01/2004		388,642							388,642	388,642			
122506	SEWICKLEY	PA		01/14/2005		93,748							93,748	93,748			
122509	DENVER	CO		10/15/2004		149,260		710			710		149,969	149,969			
122510	DENVER	CO		02/01/2005		610,573		2,000			2,000		612,573	612,573			
122537	PALM SPRINGS	CA		04/01/2005		205,056							205,056	205,056			
122544	EDEN PRAIRE	MN		11/30/2004		469,347		(982)			(982)		468,365	468,365			
122545	STAMFORD	CT		11/22/2005		584,979							584,979	584,979			
122547	VIRGINIA BEACH	VA		08/01/2005		319,120							319,120	319,120			
122554	ROCKVILLE	MD		02/18/2005		203,732		1,337			1,337		205,069	205,069			
122555	ROCKVILLE	MD		02/18/2005		215,219							215,219	215,219			
122556	CHICAGO	IL		01/21/2005		363,720							363,720	363,720			
122560	KENOSHA	WI		01/26/2005		152,834							152,834	152,834			
122568	COLUMBUS	OH		04/28/2005		292,917		3,056			3,056		295,973	295,973			
122569	ONTARIO	CA		03/31/2005		133,585		287			287		133,872	133,872			
122575	DENVER	CO		02/22/2005		272,253		4,391			4,391		276,644	276,644			
122581	SAN DIEGO	CA		04/15/2005		194,210							194,210	194,210			
122586	FEDERAL WAY	WA		04/22/2005		334,628							334,628	334,628			
122594	WESTMONT	IL		03/04/2005		225,916							225,916	225,916			
122603	RICHARDSON	TX		04/29/2005		122,164		7,482			7,482		129,646	129,646			
122615	COSTA MESA	CA		05/31/2005		180,826		(4,436)			(4,436)		176,390	176,390			
122618	GREENSBORO	NC		08/02/2005		232,151							232,151	232,151			
122621	MAHWAH	NJ		06/17/2005		126,411		(1,078)			(1,078)		125,332	125,332			
122632	CHULA VISTA	CA		07/25/2005		223,307							223,307	223,307			
122634	PARK CITY	IL		09/06/2005		159,063							159,063	159,063			
122635	LAS VEGAS	NV		08/10/2005		187,211							187,211	187,211			
122640	FREEHOLD	NJ		07/25/2005		384,978							384,978	384,978			
122643	WILLIAMSBURG	VA		01/19/2006		639,462							639,462	639,462			
122657	SACRAMENTO	CA		09/08/2005		421,606		3,244			3,244		424,850	424,850			
122659	WEST HENRIETTA	NY		03/07/2006		387,931							387,931	387,931			
122673	ADDISON	TX		10/17/2005		199,354							199,354	199,354			
122675	LOUISVILLE	KY		05/24/2006		413,234							413,234	413,234			
122678	HERNDON	VA		11/01/2005		193,059				(1,870)	(1,870)		191,189	191,189			
122680	LAKEVILLE	MN		11/15/2005		203,493							203,493	203,493			
122684	BLUE SPRINGS	MO		10/14/2005		173,537							173,537	173,537			
122687	MELVILLE	NY		11/30/2005		214,210							214,210	214,210			
122694	DAVENPORT	IA		12/22/2005		227,101							227,101	227,101			
122697	ST. LOUIS	MO		12/08/2005		282,238							282,238	282,238			
122702	SANTA CLARA	CA		10/11/2005		761,015							761,015	761,015			
122712	CHICAGO	IL		12/08/2005		198,212							198,212	198,212			
122714	INDIO	CA		11/30/2005		534,435		(670)			(670)		533,765	533,765			
122715	TUALATIN	OR		11/15/2006		585,070							585,070	585,070			
122718	LOS ANGELES	CA		12/14/2005		157,312							157,312	157,312			
122720	NAPERVILLE	IL		12/21/2005		244,110							244,110	244,110			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
122722	SALT LAKE CITY	UT		03/23/2006		646,415		186			186		646,601	646,601			
122759	CHANDLER	AZ		02/08/2006		366,807		(9,054)			(9,054)		357,753	357,753			
122764	BALTIMORE	MD		01/20/2006		154,532							154,532	154,532			
122765	MORENO VALLEY	CA		05/04/2006		329,218							329,218	329,218			
122766	NORCROSS	GA		02/14/2006		1,174,204		(13,834)			(13,834)		1,160,370	1,160,370			
122776	LOS ANGELES	CA		03/28/2006		603,640		(9,653)			(9,653)		593,987	593,987			
122779	MIDDLETOWN	NJ		11/29/2006		81,540							81,540	81,540			
122782	NEW YORK	NY		01/05/2006		313,439		(6,880)			(6,880)		306,559	306,559			
122787	GREAT NECK	NY		05/17/2006		58,390							58,390	58,390			
122789	SACRAMENTO	CA		04/17/2006		147,704							147,704	147,704			
122791	FREEHOLD	NJ		05/01/2006		228,056							228,056	228,056			
122795	SHIREMANSTOWN	PA		05/15/2006		668,339			182,069		(182,069)		486,269	486,269			
122809	ASHEVILLE	NC		07/27/2006		1,040,095							1,040,095	1,040,095			
122812	WOODINVILLE	WA		06/07/2006		134,918		9,475			9,475		144,393	144,393			
122817	DENVER	CO		06/01/2006		132,602		116			116		132,717	132,717			
122821	PLYMOUTH	MN		06/29/2006		420,423		(17,830)			(17,830)		402,594	402,594			
122822	DETROIT	MI		06/06/2006		758,352			269,584		(269,584)		488,768	488,768			
122828	ELK GROVE VILLAGE	IL		06/26/2006		231,433							231,433	231,433			
122830	DENVER	CO		07/19/2006		527,314							527,314	527,314			
122834	PHOENIX	AZ		08/16/2006		420,023		(67)			(67)		419,956	419,956			
122835	SAN DIEGO	CA		08/17/2006		268,447		415			415		268,863	268,863			
122836	GOSHEN	NY		08/29/2006		375,059							375,059	375,059			
122850	SCOTTS VALLEY	CA		11/29/2006		94,518							94,518	94,518			
122855	ROUND ROCK	TX		09/22/2006		160,530							160,530	160,530			
122856	STUDIO CITY	CA		08/15/2006		153,752							153,752	153,752			
122857	SAN JOSE	CA		09/27/2006		86,274							86,274	86,274			
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		223,877							223,877	223,877			
122866	SAN ANTONIO	TX		08/25/2006		98,001							98,001	98,001			
122870	VENTURA	CA		11/20/2006		167,645		238			238		167,882	167,882			
122873	SAN JOSE	CA		09/27/2006		30,009							30,009	30,009			
122876	SEATTLE	WA		11/17/2006		469,652							469,652	469,652			
122878	BRAINTREE	MA		11/20/2006		45,714							45,714	45,714			
122879	BRAINTREE	MA		11/20/2006		62,563							62,563	62,563			
122880	BRAINTREE	MA		11/20/2006		108,000							108,000	108,000			
122881	BRAINTREE	MA		11/20/2006		63,603							63,603	63,603			
122882	BRAINTREE	MA		11/20/2006		43,681							43,681	43,681			
122890	WOOD DALE	IL		10/26/2006		294,731		822			822		295,553	295,553			
122891	SPRING VALLEY	CA		12/28/2006		371,066							371,066	371,066			
122896	HONOLULU	HI		01/25/2007		736,157							736,157	736,157			
122897	HONOLULU	HI		01/10/2007		371,172							371,172	371,172			
122899	CORONA	CA		12/06/2006		178,064							178,064	178,064			
122905	STOCKTON	CA		02/20/2007		46,322							46,322	46,322			
122906	SAN JOSE	CA		02/20/2007		57,552							57,552	57,552			
122908	ADDISON	IL		06/13/2007		500,000							500,000	500,000			
122913	LOS ANGELES	CA		01/25/2007		848,581		360			360		848,942	848,942			
122914	SPARKS	NV		12/19/2006		324,468							324,468	324,468			
122917	KENOSHA	WI		02/07/2007		162,301							162,301	162,301			
122921	EAST LONGMEADOW	MA		03/29/2007		71,793							71,793	71,793			
122925	SAN DIEGO	CA		02/16/2007		168,005							168,005	168,005			
122929	HIGHLANDS RANCH	CO		02/16/2007		209,471		2,222			2,222		211,694	211,694			
122934	SHIRLEY	NY		02/28/2007		35,019							35,019	35,019			
122943	SAN DIEGO	CA		05/15/2007		217,187							217,187	217,187			
122944	SAN DIEGO	CA		03/15/2007		139,623							139,623	139,623			
122946	BRAINTREE	MA		05/01/2007		51,224							51,224	51,224			
122947	HOUSTON	TX		03/30/2007		377,839							377,839	377,839			
122949	LAKE OSWEGO	OR		04/26/2007		109,066							109,066	109,066			
122952	PORTLAND	ME		03/06/2007		135,488							135,488	135,488			
122953	MURRIETA	CA		04/26/2007		61,389							61,389	61,389			
122954	CERRITOS	CA		04/26/2007		90,376		126			126		90,502	90,502			
122956	WINSTON-SALEM	NC		04/13/2007		728,928							728,928	728,928			
122961	BOCA RATON	FL		05/24/2007		464,867							464,867	464,867			
122962	VIRGINIA BEACH	VA		04/30/2007		37,906							37,906	37,906			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
122964	MINNEAPOLIS	MN		04/09/2007		99,897		616			616		100,513	100,513			
122970	BRENTWOOD	NY		05/23/2007		794,114							794,114	794,114			
122972	SAN DIEGO	CA		05/21/2007		140,985							140,985	140,985			
122974	PARAMOUNT	CA		04/14/2008		305,853							305,853	305,853			
122975	HAWAIIAN GARDENS	CA		05/30/2007		54,055							54,055	54,055			
122978	CLEVELAND	OH		05/01/2007		111,800							111,800	111,800			
122979	PENSACOLA	FL		06/27/2007		252,004							252,004	252,004			
122980	DALLAS	TX		04/20/2007		350,075			88,533		(88,533)		261,542	261,542			
122981	BRENTWOOD	NY		05/23/2007		327,848							327,848	327,848			
122983	NAPERVILLE	IL		06/13/2007		239,238		(4,324)			(4,324)		234,914	234,914			
122984	PORTLAND	OR		06/26/2007		122,227							122,227	122,227			
122993	VARIOUS	NY		07/12/2007		57,427							57,427	57,427			
122994	VARIOUS	NY		07/12/2007		46,644							46,644	46,644			
122995	VARIOUS	NY		07/12/2007		47,756							47,756	47,756			
122996	VARIOUS	NY		07/12/2007		55,200							55,200	55,200			
122998	SAN DIEGO	CA		05/15/2007		72,942							72,942	72,942			
123008	NASHVILLE	TN		04/01/2008		89,678							89,678	89,678			
123010	THORNWOOD	NY		08/27/2007		371,589		(6,043)			(6,043)		365,546	365,546			
123011	EAST HANOVER	NJ		10/01/2007		131,381		1,016			1,016		132,397	132,397			
123012	DENVER	CO		07/31/2007		126,050							126,050	126,050			
123016	COLUMBUS	OH		09/28/2007		44,320							44,320	44,320			
123018	SAN DIEGO	CA		08/08/2007		172,647							172,647	172,647			
123019	SIMI VALLEY	CA		06/28/2007		112,606							112,606	112,606			
123027	MADISON	WI		08/08/2007		194,880							194,880	194,880			
123029	DARIEN	CT		06/29/2007		126,837							126,837	126,837			
123030	IRVINE	CA		10/02/2007		42,548		(637)			(637)		41,911	41,911			
123031	HAWTHORNE	CA		06/28/2007		338,437		(1,160)			(1,160)		337,278	337,278			
123043	BRANCHBURG	NJ		10/25/2007		96,279							96,279	96,279			
123044	WHITSETT	NC		08/27/2007		985,356							985,356	985,356			
123054	BLAINE	MN		12/21/2007		156,025							156,025	156,025			
123061	NEW YORK	NY		09/10/2007		45,538							45,538	45,538			
123064	AURORA	OH		08/23/2007		523,978							523,978	523,978			
123065	BALTIMORE	MD		09/25/2007		298,166							298,166	298,166			
123066	WEYMOUTH	MA		09/24/2007		30,794							30,794	30,794			
123067	MATAWAN	NJ		09/27/2007		91,635							91,635	91,635			
123070	BIRMINGHAM	AL		10/02/2007		301,761							301,761	301,761			
123071	NORTH AUGUSTA	SC		08/30/2007		190,600							190,600	190,600			
123073	PASADENA	CA		10/09/2007		511,251		(4,007)			(4,007)		507,244	507,244			
123074	CITY OF INDUSTRY	CA		09/12/2007		333,093		(2,562)			(2,562)		330,531	330,531			
123076	GREENWICH	CT		10/11/2007		13,712							13,712	13,712			
123081	RALEIGH	NC		11/06/2007		191,463							191,463	191,463			
123084	SHREWSBURY	NJ		09/26/2007		816,219		(7,528)			(7,528)		808,691	808,691			
123089	ANNAPOLIS	MD		12/26/2007		104,164							104,164	104,164			
123090	CAMBRIDGE	MA		10/18/2007		92,176							92,176	92,176			
123094	SAN YSIDRO	CA		10/24/2007		716,816							716,816	716,816			
123097	VALLEY VIEW	OH		01/22/2008		153,964							153,964	153,964			
123104	SANDY	UT		11/20/2007		310,412							310,412	310,412			
123105	TEMPE	AZ		10/24/2007		100,289							100,289	100,289			
123107	SAN ANTONIO	TX		10/18/2007		266,090							266,090	266,090			
123108	EVERETT	WA		12/03/2007		97,692							97,692	97,692			
123115	IRVINE	CA		12/20/2007		460,100							460,100	460,100			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		65,297							65,297	65,297			
123118	MIRA LOMA	CA		12/12/2007		95,500							95,500	95,500			
123121	NEW BRAUNFELS	TX		12/21/2007		162,293							162,293	162,293			
123122	NEW BRAUNFELS	TX		12/21/2007		160,098							160,098	160,098			
123124	BUFFALO GROVE	IL		11/15/2007		32,942		(1,553)			(1,553)		31,389	31,389			
123125	PHILADELPHIA	PA		12/17/2007		537,015							537,015	537,015			
123126	MEDFORD	MA		12/07/2007		141,926							141,926	141,926			
123127	NEW WINDSOR	NY		03/17/2008		38,866							38,866	38,866			
123128	LENEXA	KS		01/15/2008		220,964		2,582			2,582		223,546	223,546			
123129	SAN FRANCISCO	CA		12/10/2007		209,004							209,004	209,004			
123130	OGDEN	UT		03/13/2008		338,586							338,586	338,586			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
123133	VISTA	CA		01/24/2008		247,036							247,036	247,036			
123136	HOCKESSIN	DE		02/11/2008		365,154							365,154	365,154			
123137	RIVERSIDE	CA		01/10/2008		52,631							52,631	52,631			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		141,789							141,789	141,789			
123139	TAMPA	FL		01/15/2008		330,420							330,420	330,420			
123140	PACOINA	CA		01/24/2008		76,632							76,632	76,632			
123141	BRANCHBURG	NJ		02/05/2008		206,850							206,850	206,850			
123143	HOCKESSIN	DE		04/10/2008		64,767							64,767	64,767			
123145	BOSTON	MA		02/14/2008		787,370							787,370	787,370			
123146	LAYTON	UT		02/22/2008		157,884							157,884	157,884			
123151	SHREWSBURY	NJ		02/13/2008		179,993							179,993	179,993			
123158	SALT LAKE CITY	UT		04/01/2008		70,667							70,667	70,667			
123159	RENO	NV		03/14/2008		4,896,000							4,896,000	4,896,000			
123161	PHILADELPHIA	PA		03/31/2008		141,821							141,821	141,821			
123164	PALM HARBOR	FL		03/24/2008		46,574							46,574	46,574			
123169	ALEXANDRIA CITY	VA		03/31/2008		182,695							182,695	182,695			
123171	HOUSTON	TX		03/31/2008		232,769							232,769	232,769			
123173	WARMINSTER	PA		06/03/2008		73,357							73,357	73,357			
123174	BOUND BROOK	NJ		06/18/2008		142,562							142,562	142,562			
123178	TOWSON	MD		06/26/2008		536,246							536,246	536,246			
123189	SANTA CLARA	CA		08/29/2008		129,958							129,958	129,958			
123192	MORAINE	OH		06/01/2009		23,080		4,725		12,739	17,464		40,544	40,544			
123195	MEDFORD	NY		12/11/2009		257,012							257,012	257,012			
123196	WALLINGFORD	CT		11/20/2009		272,920		(37)			(37)		272,884	272,884			
123197	JOLIET	IL		12/30/2009		1,158,708		(6,519)			(6,519)		1,152,189	1,152,189			
123199	ARLINGTON	TX		01/29/2010		319,662							319,662	319,662			
123201	SAN JOSE	CA		05/19/2010		108,275							108,275	108,275			
123215	ONTARIO	CA		06/02/2011		476,969		629			629		477,597	477,597			
123216	GOLETA	CA		07/29/2010		120,003							120,003	120,003			
123224	HARTSDALE	NY		07/28/2010		164,869							164,869	164,869			
123229	HAMPTON	VA		10/13/2010		97,784							97,784	97,784			
123230	SECAUCUS	NJ		10/07/2010		123,897							123,897	123,897			
123231	MIAMI	FL		09/23/2010		988,383							988,383	988,383			
123232	DENVER	CO		11/01/2010		400,226							400,226	400,226			
123233	DENVER	CO		11/01/2010		441,173							441,173	441,173			
123234	MACUNGIE	PA		10/26/2010		59,186							59,186	59,186			
123236	PORTLAND	OR		09/15/2010		326,353		150			150		326,503	326,503			
123237	SEATTLE	WA		09/15/2010		3,168,974		1,396			1,396		3,170,370	3,170,370			
123238	JERSEY CITY	NJ		12/01/2010		825,386							825,386	825,386			
123242	RICHMOND HEIGHTS	MO		11/23/2010		231,914							231,914	231,914			
123244	MADECONIA	OH		01/28/2011		409,803		(558)			(558)		409,244	409,244			
123247	LAKEWOOD	CA		11/24/2010		128,657							128,657	128,657			
123248	WINSTON SALEM	NC		12/15/2010		266,421							266,421	266,421			
123249	DES PLAINES	IL		02/24/2011		436,317							436,317	436,317			
123250	MENDOTA HEIGHTS	MN		03/01/2011		245,144							245,144	245,144			
123251	MENDOTA	MN		03/01/2011		115,388							115,388	115,388			
123255	LOS ANGELES	CA		10/03/2011		526,067							526,067	526,067			
123256	MORRISTOWN	NJ		06/01/2011		29,509,957		143,421			143,421		29,653,378	29,653,378			
123257	AUSTIN	TX		06/01/2011		177,430							177,430	177,430			
123258	SAN ANTONIO	TX		06/20/2011		219,656							219,656	219,656			
123259	PITTSBURGH	PA		04/01/2011		288,995		805			805		289,799	289,799			
123261	GLENVIEW	IL		05/19/2011		100,150							100,150	100,150			
123262	WYCKOFF	NJ		05/25/2011		585,590							585,590	585,590			
123267	MACON	GA		05/04/2011		58,667							58,667	58,667			
123268	KATY	TX		06/28/2011		243,164							243,164	243,164			
123270	SACRAMENTO	CA		05/31/2011		489,137		(717)			(717)		488,420	488,420			
123271	RANCHO CORDOVA	CA		05/31/2011		324,407		(475)			(475)		323,932	323,932			
123273	ROSEVILLE	CA		05/31/2011		179,889		(264)			(264)		179,626	179,626			
123274	LIVERMORE	CA		05/31/2011		120,263		(176)			(176)		120,087	120,087			
123275	BAKERSFIELD	CA		05/31/2011		566,954		(831)			(831)		566,123	566,123			
123278	ALISO VIEJO	CA		05/31/2011		303,210		(470)			(470)		302,740	302,740			
123279	NORTH LAS VEGAS	NV		05/31/2011		84,892		(124)			(124)		84,767	84,767			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123280	DANA POINT	CA		07/22/2011		131,037							131,037	131,037			
123281	WESTERVILLE	OH		05/02/2011		274,484							274,484	274,484			
123282	SUNNYVALE	CA		06/06/2011		151,497							151,497	151,497			
123283	MOUNTAIN VIEW	CA		06/06/2011		143,794							143,794	143,794			
123286	SPRING HILL	FL		09/14/2011		101,306							101,306	101,306			
123287	FAIRFIELD	OH		04/29/2011		287,595							287,595	287,595			
123288	LOS ANGELES	CA		06/13/2011		201,935							201,935	201,935			
123290	OAK BROOK	IL		06/30/2011		517,286		(498)			(498)		516,788	516,788			
123292	CHULA VISTA	CA		07/14/2011		112,745		(19)			(19)		112,726	112,726			
123293	HOPKINS	MN		06/29/2011		137,164							137,164	137,164			
123294	WOODBURY	NY		07/01/2011		94,431							94,431	94,431			
123298	DEVON	PA		06/29/2011		179,000		59			59		179,058	179,058			
123312	DEERFIELD	IL		12/01/2011		535,144							535,144	535,144			
123314	SARASOTA	FL		08/08/2011		108,969							108,969	108,969			
123315	DALLAS	TX		09/01/2011		119,740							119,740	119,740			
123317	SAN JOSE	CA		08/01/2011		62,638							62,638	62,638			
123318	INDIANAPOLIS	IN		07/13/2011		173,730							173,730	173,730			
123328	ST. LOUIS	MO		10/11/2011		290,015							290,015	290,015			
123331	ALPHARETTA	GA		07/29/2011		203,277							203,277	203,277			
123335	BOSTON	MA		11/30/2011		63,662							63,662	63,662			
123337	BOSTON	MA		11/30/2011		62,385							62,385	62,385			
123338	BOSTON	MA		11/30/2011		50,926							50,926	50,926			
123339	BOSTON	MA		11/30/2011		101,853							101,853	101,853			
123340	BOSTON	MA		11/30/2011		61,109							61,109	61,109			
123341	BOSTON	MA		11/30/2011		58,571							58,571	58,571			
123342	BOSTON	MA		11/30/2011		61,109							61,109	61,109			
123343	BOSTON	MA		11/30/2011		391,430							391,430	391,430			
123347	LAKEWOOD	CA		12/13/2011		84,876							84,876	84,876			
123348	OREGON CITY	OR		12/15/2011		269,482							269,482	269,482			
123353	DENVER	CO		12/19/2011		35,897							35,897	35,897			
123354	DENVER	CO		12/19/2011		32,633							32,633	32,633			
123355	PHOENIX	AZ		12/19/2011		352,365							352,365	352,365			
123356	AURORA	CO		12/19/2011		100,076							100,076	100,076			
123357	MESA	AZ		12/19/2011		85,935							85,935	85,935			
123358	MAINVILLE	OH		11/30/2011		136,942							136,942	136,942			
123364	MIRA LOMA	CA		01/19/2012		158,808							158,808	158,808			
123366	COLUMBUS	OH		03/28/2012		189,852							189,852	189,852			
123369	NEW YORK	NY		01/11/2012		330,588		(347)			(347)		330,241	330,241			
123374	ALEXANDRIA	VA		03/07/2012		559,065							559,065	559,065			
123375	DENVER	CO		02/21/2012		257,992							257,992	257,992			
123376	HOUSTON	TX		05/15/2012		184,480							184,480	184,480			
123378	SAN MARCOS	CA		02/14/2012		71,177							71,177	71,177			
123379	NEWARK	NJ		01/20/2012		271,553							271,553	271,553			
123387	JESSUP	MD		05/21/2012		76,468							76,468	76,468			
123390	NEWTOWN SQUARE	PA		05/01/2012		385,509		(814)			(814)		384,695	384,695			
123391	NEWTOWN SQUARE	PA		05/01/2012		131,394		126			126		131,520	131,520			
123392	NEWTOWN SQUARE	PA		05/01/2012		58,577		28			28		58,605	58,605			
123393	NEWTOWN SQUARE	PA		05/01/2012		44,388							44,388	44,388			
123396	SANTA FE SPRINGS	CA		06/29/2012		66,913							66,913	66,913			
123397	OAKLAND	CA		08/08/2012		191,580							191,580	191,580			
123398	UNIVERSITY CITY	MO		06/27/2012		52,010		5,370			5,370		57,380	57,380			
123399	AUSTIN	TX		09/13/2012		117,013							117,013	117,013			
123400	DENVER	CO		07/26/2012		26,486							26,486	26,486			
123401	MADISON	WI		07/10/2012		65,799							65,799	65,799			
123402	COSTA MESA	CA		07/16/2012		309,122							309,122	309,122			
123404	SAN DIEGO	CA		09/04/2012		22,730							22,730	22,730			
123405	SAN DIEGO	CA		09/04/2012		44,064							44,064	44,064			
123406	NORTH HOLLYWOOD	CA		09/04/2012		5,736							5,736	5,736			
123407	LINTHICUM	MD		08/28/2012		61,261							61,261	61,261			
123408	DENVER	CO		08/01/2012		10,165							10,165	10,165			
123409	DENVER	CO		08/01/2012		9,949							9,949	9,949			
123414	ONTARIO	CA		10/02/2012		15,312							15,312	15,312			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 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												
123418	STERLING HEIGHTS	MI		10/16/2012		14,311		(4)			(4)		14,307	14,307			
123428	CULVER CITY	CA		11/14/2012		26,700							26,700	26,700			
325005	GREENSBORO	NC		12/07/1998		205,693		(947)			(947)		204,746	204,746			
500003	PORTLAND	ME		02/08/2006		860,274		5,981			5,981		866,254	866,254			
550005	NEW YORK	NY		06/29/2007		359,151		(20)			(20)		359,131	359,131			
0299999. Mortgages with partial repayments						149,514,743		132,596	540,187	21,993	(385,598)		149,129,145	149,129,145			
123082	HIGH POINT	NC		12/07/2007		6,785,925			1,876,573	103,300	(1,773,273)		5,012,652	5,285,472		272,820	272,820
0399999. Mortgages disposed						6,785,925			1,876,573	103,300	(1,773,273)		5,012,652	5,285,472		272,820	272,820
123239	PHOENIX	AZ		11/04/2010		2,323,299							2,323,299	2,323,299			
0499999. Mortgages transferred						2,323,299							2,323,299	2,323,299			
0599999 - Totals						1,120,861,883		(1,294,075)	2,416,760	92,939	(3,617,897)		1,117,243,986	1,129,324,094		12,080,108	12,080,108

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	ALLBRIDGE INVESTMENTS FUND		Dallas	TX	Ares Management LLC		09/30/2008		3,010,423	3,010,423	3,010,423	191,349							20.150
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND		New York	NY	C Ⅲ Capital Partners		12/31/2007		1,894,974	1,894,974	1,894,974	12,000							7.000
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	R	Cleveland	OH	Babson Capital Mgr		12/31/2008		4,091,920	4,091,920	4,091,920	2,115,791							3.760
000000-00-0	H/2 SPECIAL OPPORTUNITIES	R	Stamford	CT	H/2 Capital Partners		05/11/2009		14,478,807	14,478,807	14,478,807	2,876,859					358,465		4.460
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC		Hartford	CT	HIMCO & Key		05/11/2009		4,940,515	4,940,515	4,940,515	1,190,438							3.690
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND Ⅱ LP	R	New York	NY	New York Life Inv		09/30/2008		1,977,268	1,977,268	1,977,268	(550,372)							6.660
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024		MIAMI	FL	DIRECT		01/01/2008		3,120,378	2,475,021	3,120,378						187,306		
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									33,514,285	32,868,929	33,514,285	5,836,065					545,771		XXX
05558#-10-1	BHC INTERIM FUNDING Ⅱ		New York	NY	BHC Interim Funding	RP5A	09/30/2008	2	10,937,142	10,937,142	10,937,142	(134,720)					(236,336)		5.380
13139#-10-3	CALTIUS PARTNERS IV	R	Los Angeles	CA	Caltius Capital	RP5U	10/21/2008	2	22,516,547	22,516,547	22,516,547	(1,166,980)					1,251,914	9,396,830	6.890
45827@-11-2	INTEGRACOLOR LTD CLASS C PREFERRED LP INTEREST		Boston	MA	Hancock Partners	RP5A	02/01/2007		985,231	985,231	985,231	87,991							0.750
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									34,438,920	34,438,920	34,438,920	(1,213,711)					1,015,578	9,396,830	XXX
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		09/30/2008	3	1,585,676	1,585,676	1,585,676	336,468							3.380
000000-00-0	AFFINITY ASIA PACIFIC FUND Ⅲ		Central	HK	Affinity Equity Partners		09/30/2008	3	19,783,126	19,783,126	19,783,126	11,048,825					88,794	3,373,182	5.850
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	EG	Actis Capital		01/02/2008		26,885,246	26,885,246	26,885,246	4,312,018							1.670
000000-00-0	AUDAX MEZZANINE FUND Ⅱ		Boston	MA	Audax Group		05/11/2009	2	8,229,199	8,229,199	8,229,199	(764,364)					1,426,980		3.540
000000-00-0	HIGHSTAR CAPITAL Ⅱ		New York	NY	Highstar Capital		05/24/2004	3	7,079,867	7,079,867	7,079,867	(338,723)					519,808		2.340
000000-00-0	HIGHSTAR CAPITAL Ⅲ		New York	NY	Highstar Capital		09/30/2008	3	29,955,957	29,955,957	29,955,957	3,059,392					(249,854)	1,335,959	1.780
000000-00-0	AIP/MAI HOLDINGS LLC		Boston	MA	Hancock Partners		04/27/2009												10.080
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		09/30/2008	3	25,121,899	25,121,899	25,121,899	14,552,260					3,315,284		0.430
000000-00-0	APOLLO INVESTMENT FUND VII LP	R	New York	NY	Apollo Management		01/28/2008	3	16,453,593	16,453,593	16,453,593	6,031,431					645,214	7,134,682	0.300
000000-00-0	CENTERLINE (ARCAP) HIGH YIELD CMBS FUND Ⅱ		New York	NY	C Ⅲ Capital Partners		05/31/2009												3.930
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I, LP		Boston	MA	ArcLight Partners		09/30/2008	2											2.630
000000-00-0	ARCLIGHT ENERGY PARTNERS Ⅱ, LP		Boston	MA	ArcLight Partners		05/11/2009	3	1,686,469	1,686,469	1,686,469	(1,402,099)					944,440		0.940
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	R	Boston	MA	ArcLight Partners		12/01/2011	3	18,082,231	18,082,231	18,082,231	(801,812)						55,366,714	2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	R	Dallas	TX	Ares Management LLC		11/05/2012		533,341	533,341	533,341							15,166,659	0.350
000000-00-0	ARGAN CAPITAL LP		London	EG	Argan Capital		05/05/2009	3	13,336,636	13,336,636	13,336,636	(502,751)				(154,854)	(5,348)		2.700
000000-00-0	ASTORG IV	R	Paris	FR	Astorg Partners		03/20/2008	3	14,226,125	14,226,125	14,226,125	302,867				415,725	795,226	2,705,339	1.360
000000-00-0	ASTORG V	R	Paris	FR	Astorg Partners		03/21/2011	3	1,877,678	1,877,678	1,877,678	(464,790)				(180,176)		11,688,829	10.160
05069#-10-3	AUDAX MEZZANINE FUND, L.P.		Boston	MA	Audax Group		09/30/2008	2	1,335,135	1,335,135	1,335,135	543,722					714,471		3.410
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP		New York	NY	Avenue Capital Group		09/30/2008		2,857,888	2,857,888	2,857,888	243,231					(118,891)		0.220
000000-00-0	AXA SECONDARY FUND V	R	New York	NY	AXA Private Equity		12/14/2011		4,713,662	4,713,662	4,713,662	1,061,367						6,086,825	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND Ⅱ	R	Rio de Janeiro	BR	Axxon Group		08/11/2011	3	1,252,875	1,252,875	1,252,875	(82,605)						6,802,841	7.870
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		09/30/2008	3	8,820,270	8,820,270	8,820,270	782,393							0.050
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	R	New York	NY	Behrman Capital		08/23/2012	3	4,122,528	4,122,528	4,122,528	(75,384)						1,144,425	0.530
000000-00-0	BIRCH HILL EQUITY PARTNERS Ⅲ, LP		Toronto	ON	Birch Hill Equity Partners		05/01/2009	3	14,552,359	14,552,359	14,552,359	(1,243,253)				1,696,429	69,884		5.990
000000-00-0	B IV		Waltham	MA	DDJ Capital Mgmt		03/28/2003		973,906	973,906	973,906	106,910							2.030
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON		New York	NY	Blackstone Group		05/11/2009	3	3,157,859	3,157,859	3,157,859							559,732	0.020
000000-00-0	BRAIT IV LP		Johannesburg	SF	Brait		09/30/2008		13,837,145	13,837,145	13,837,145	(52,249)					(5,541)		4.060
000000-00-0	BRAZOS EQUITY FUND Ⅱ		Dallas	TX	Brazos Partners		09/30/2008	3	8,521,573	8,521,573	8,521,573	(703,857)							4.300
11443#-10-8	BROOKS PROVISIONS CO-INVESTMENTS LLC		Boston	MA	Hancock Partners		04/28/2006												0.500
11440#-10-1	BROOKS HOLDINGS LLC		Boston	MA	Hancock Partners		04/28/2006												0.280
000000-00-0	CALERA CAPITAL PARTNERS IV		San Francisco	CA	Calera Capital		04/18/2008	3	9,934,389	9,934,389	9,934,389	971,437					307,537	2,414,566	2.210
13138#-10-4	CALTIUS MEZZANINE PARTNERS Ⅱ-A, L.P.		Los Angeles	CA	Caltius Capital		12/31/2008	2	148,454	148,454	148,454	30,005					16,141		22.920
13138@-10-6	CALTIUS PARTNERS Ⅲ		Los Angeles	CA	Caltius Capital		05/01/2009	2	7,599,524	7,599,524	7,599,524	302,237					536,733		5.000
15672@-11-1	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)		New York	NY	Cerberus Capital Mgmt		09/30/2008		14,234,119	14,234,119	14,234,119	6,443,509					1,278,769		0.200
000000-00-0	CMP GERMAN OPPORTUNITY FUND Ⅱ	R	Luxembourg	LU	CMP Capital Management		05/17/2011		3,606,301	3,606,301	3,606,301	(381,938)				(89,523)		11,035,718	6.440
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP		Dallas	TX	CRESCENT/MACH I		05/15/2002		40,352	40,352	40,352								11.110
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	R	London	EG	Deutsche Bank Private		01/14/2011		12,177,793	12,177,793	12,177,793	3,636,382				(277,307)		7,313,690	9.030
000000-00-0	DB SECONDARY OPPORTUNITIES FUND Ⅱ		London	EG	Deutsche Bank Private		08/24/2011		5,093,393	5,093,393	5,093,393	1,307,610						8,275,726	10.647
000000-00-0	DOUGHTY HANSON & CO V		London	EG	DOUGHTY HANSON & CO		09/30/2008	3	13,021,121	13,021,121	13,021,121	(760,276)				(199,308)	358,242		0.540
000000-00-0	DX EQUITY LLC (MEMBERSHIP UNITS)		Boston	MA	Hancock Partners		08/01/2006												3.860
000000-00-0	DX INVESTMENTS, LLC CLASS A UNITS		Boston	MA	Hancock Partners		09/15/2009												1.940
000000-00-0	EDGESTONE CAPITAL EQUITY FUND Ⅲ, LP		Toronto	ON	EdgeStone Capital Partners		12/31/2008	3	2,680,591	2,680,591	2,680,591	179,176							2.500

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
292698-10-3	EIG ENERGY FUND XV	R	HOUSTON	TX	EIG Alternative Inv		03/07/2011	2	7,876,584	7,876,584	7,876,584	1,006,976					95,867	5,791,367	0.310
000000-00-0	ELEVATION PARTNERS, LP		Menlo Park	CA	Elevation Associates		05/11/2009	3	6,682,487	6,682,487	6,682,487	6,979,417					248,407		0.850
000000-00-0	EQT V FUND	R	St Peter Port	GR	EQT		12/31/2008	3	11,349,414	11,349,414	11,349,414	(1,316,342)					(1,372,983)	325,012	0.290
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	R	London	EG	Barclays		02/20/2012	3	6,486,769	6,486,769	6,486,769	133,317					(37,582)		2.810
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP		Toronto	ON	EdgeStone Capital Partners		12/31/2008	3	2,633,620	2,633,620	2,633,620	(182,111)					348,750	14,547,660	33.430
000000-00-0	ETHOS PE FUND V		Johannesburg	SF	Ethos Equity Ltd.		09/30/2008	3	6,660,619	6,660,619	6,660,619	1,045,025					248,074		3.980
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	R	HOUSTON	TX	EnerVest Management		12/31/2008	3	14,556,156	14,556,156	14,556,156	(2,481,970)							4.250
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver	CO	EXCELLERE PARTNERS		09/30/2008	3	9,480,834	9,480,834	9,480,834	1,314,917					1,542,239		6.570
000000-00-0	EXCELLERE CAPITAL FUND II	R	Denver	CO	Excellere Partners		10/03/2011	3	1,922,487	1,922,487	1,922,487	(343,458)						17,734,056	4.300
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	JS	FIMI Opportunity LTD		09/30/2008	3	7,478,000	7,478,000	7,478,000	84,000					338,616		7.490
000000-00-0	FIMI OPPORTUNITY FUND IV	R	Tel-Aviv	JS	FIMI Opportunity LTD		01/07/2008	3	5,963,445	5,963,445	5,963,445	(33,846)					308,978	1,405,898	4.640
000000-00-0	FIMI OPPORTUNITY FUND V	R	Tel-Aviv	JS	FIMI Opportunity LTD		08/15/2012	3	867,685	867,685	867,685	(25,000)						12,107,315	1.300
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		05/11/2009	3	11,123,737	11,123,737	11,123,737	890,883					462,006		0.680
000000-00-0	GET AS CO-INVESTMENT	R	New York	NY	Quadrangle Group		06/11/2008		14,736,320	14,736,320	14,736,320	5,586,770							26.370
G0115*-10-5	GLOBAL PRIVATE EQUITY VI		Boston	MA	Advent Group		07/07/2008	3	17,349,700	17,349,700	17,349,700	4,201,937						882,625	0.600
000000-00-0	GTCR FUND IX		Chicago	JL	GTCR		12/31/2007	3	21,304,152	21,304,152	21,304,152	7,246,695							1.030
000000-00-0	GTCR FUND VII/A		Chicago	JL	GTCR GOLDER RAUNER		01/19/2001												0.520
000000-00-0	GTCR FUND VII		Chicago	JL	GTCR GOLDER RAUNER		03/27/2000												0.500
000000-00-0	GTCR FUND X	R	Chicago	JL	GTCR		07/18/2011	3	12,547,304	12,547,304	12,547,304	(225,011)						8,095,793	0.840
000000-00-0	HIGHSTAR CAPITAL IV	R	New York	NY	Highstar Capital		10/03/2011	3	21,945,534	21,945,534	21,945,534	718,651						53,457,793	13.910
000000-00-0	HURON FUND II LP	R	Detroit	MI	Huron Capital Partners		03/28/2008	3	7,657,615	7,657,615	7,657,615	1,035,280						3,503,200	3.200
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	R	Boston	MA	HarbourVest Partners		12/31/2012		6,321,000	6,321,000	6,321,000								1.600
45827@-10-4	INTEGRACOLOR LTD CLASS B LP INTERESTS		Boston	MA	Hancock Partners		02/01/2005		37,259	37,259	37,259								1.370
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	R	Shanghai	CN	Jade Invest		07/12/2012		1,928,958	1,928,958	1,928,958	(440,329)						5,772,000	2.600
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	9,621,341	9,621,341	9,621,341	949,176							1.920
000000-00-0	KOHLBERG INVESTORS VII LP		Mount Kisco	NY	Kohlberg & Co		02/02/2012	3	2,174,532	2,174,532	2,174,532	(57,092)						14,480,392	1.110
000000-00-0	KOHLBERG INVESTORS VI, LP	R	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	11,298,705	11,298,705	11,298,705	1,214,726					1,046,220		2.490
000000-00-0	KRG CAPITAL FUND III, LP		Denver	CO	KRG Capital Partners		09/30/2008	3	3,965,317	3,965,317	3,965,317	207,076					(598,369)		1.680
000000-00-0	KRG CAPITAL FUND IV, LP	R	Denver	CO	KRG Capital Partners		01/04/2008	3	14,909,909	14,909,909	14,909,909	(712,858)					1,550,940	3,850,800	1.170
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		4,960,927	4,960,927	4,960,927	(474,641)					609,670		7.020
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		07/01/2003		2,325,603	2,325,603	2,325,603	354,714					490,617		0.500
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	R	New York	NY	Lexington Partners		01/31/2011		8,315,890	8,315,890	8,315,890	693,375					325,470	6,463,275	0.250
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP		New York	NY	Lincolnshire Partners		08/05/2009	3	7,642,706	7,642,706	7,642,706	(356,894)						8,622,791	2.170
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NY	Lincolnshire Partners		09/30/2008	3	7,715,565	7,715,565	7,715,565	(278,126)							2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	GOLDBERG LINDSAY CO		09/30/2008	3	14,260,912	14,260,912	14,260,912	3,804,812					1,783,630	1,977,543	0.660
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS		New York	NY	Lexington Partners		12/31/2008		6,913,298	6,913,298	6,913,298	139,366					884,307		2.340
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	Leeds Weld Associate		07/21/2004	3	7,341,349	7,341,349	7,341,349	(1,919,627)							2.560
000000-00-0	NB CROSSROADS FUND XVII		Dallas	TX	NB Alternative Advisors		12/31/2008		8,817,154	8,817,154	8,817,154	560,002							15.340
000000-00-0	MARQUETTE TRANSPORTATION CO-INVEST		Denver	CO	KRG Capital Partners		09/30/2008		11,091,046	11,091,046	11,091,046	222,895							2.550
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND II LP	R	New York	NY	MatlinPatterson Global		09/30/2008		9,226,733	9,226,733	9,226,733	6,358,103					447,228		0.300
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	JL	Merit Capital Partne		12/31/2008	2	8,863,714	8,863,714	8,863,714	(478,894)					447,047		4.400
55407@-10-1	MULTIAD SVC INC CLASS A UNITS		Boston	MA	Hancock Partners		11/07/2006												0.690
55407@-11-9	MULTIAD SVC INC CLASS B UNITS		Boston	MA	Hancock Partners		11/07/2006												0.690
55407@-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED		Boston	MA	Hancock Partners		11/07/2006		367,421	367,421	367,421	6,009							30.650
000000-00-0	NC ENERGY SERVICES (US) LP		Boston	MA	Hancock Partners		10/31/2006		1,115,976	1,115,976	1,115,976								7.640
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		03/28/2008	3	10,027,219	10,027,219	10,027,219	(523,565)					114,584	1,060,976	0.270
000000-00-0	NATURAL GAS PARTNERS X	R	Irving	TX	Natural Gas Partners		05/17/2012	3	5,564,559	5,564,559	5,564,559	(149,660)						19,303,069	0.710
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	R	Minneapolis	MN	Northstar Capital		09/30/2008	2	16,633,202	16,633,202	16,633,202	3,593,585						3,275,409	4.850
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND		Stamford	CT	Oak Hill Partners		09/30/2008		2,967,487	2,967,487	2,967,487	85,781					(64,272)		2.630
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP		Stamford	CT	Oak Hill Partners		09/30/2008	3	10,283,223	10,283,223	10,283,223	2,140,573					(1,392,314)		0.720
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	14,016,048	14,016,048	14,016,048	2,522,063						4,751,853	1.020
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	CT	Oak Hill Partners		03/11/2008	3	18,980,120	18,980,120	18,980,120	1,300,136						5,705,986	0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	12,368,049	12,368,049	12,368,049	(172,386)							2.670
000000-00-0	ONCAP III	R	Toronto	ON	Onex Partners		07/08/2011		2,923,784	2,923,784	2,923,784	61,684				116,594		5,529,018	0.990
000000-00-0	ORCHID ASIA V	R	Grand Cayman Island	KY	Orchid Asia Group		07/22/2011		2,465,593	2,465,593	2,465,593	(339,343)						6,732,729	1.570
651990-92-1	OUTLOOK GROUP HOLDINGS LLC		Boston	MA	Hancock Partners		08/22/2006					(670,510)							4.230
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	R	Sao Paulo	BR	Patria Investimentos		08/29/2011		997,871	997,871	997,871	(381,832)						12,337,426	1.120
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	R	Sao Paulo	BR	Patria Investimentos		10/16/2008		5,644,498	5,644,498	5,644,498	(488,877)					570,589	3,333,453	1.760

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
70712#-10-8	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		12/31/2008	2	5,858,384	5,858,384	5,858,384	52,019					1,030,108		3.430
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)		London	EG	Partners Group		05/05/2009	3	8,504,499	8,504,499	8,504,499	325,195					(148,747)		3.910
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	R	New York	NY	Lexington Partners		03/14/2011		5,332,227	5,332,227	5,332,227	495,765					866,420	1,032,190	1.190
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	Providence Equity Partners		09/30/2008	3	23,496,989	23,496,989	23,496,989	176,629					1,138,047	2,755,490	0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	Prudential Capital Group		05/11/2009	2	5,841,972	5,841,972	5,841,972	(432,273)					394,404		1.940
744618-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	R	Chicago	IL	Prudential Capital Group		10/16/2008	2	26,243,310	26,243,310	26,243,310	1,380,394					1,812,023	3,745,110	3.100
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	Quadrangle Group		09/30/2008	3	10,209,889	10,209,889	10,209,889	373,659					24,958		0.960
000000-00-0	REALOGY CORP. CO-INVESTMENT		New York	NY	Apollo Management		04/04/2007												0.590
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	R	Boston	MA	Sankaty Advisors		09/28/2012		783,631	783,631	783,631							7,020,000	0.570
000000-00-0	SEGULAH IV, LP	R	Stockholm	SW	Segulah Advisor		04/28/2008	3	5,968,240	5,968,240	5,968,240	177,321				611,110		4,265,661	1.450
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP		New York	NY	Sentinel Partners		09/30/2007	3	2,735,958	2,735,958	2,735,958	2,437,997					2,038,013		3.490
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		01/29/2009	3	6,284,908	6,284,908	6,284,908	2,721,174					507,275	4,841,327	2.210
000000-00-0	SK CAPITAL PARTNERS III LP	R	New York	NY	SK Capital Partners		08/26/2011	3	3,616,353	3,616,353	3,616,353	(238,472)						7,154,562	2.200
000000-00-0	SILVER LAKE III, LP	R	Menlo Park	CA	Silver Lake Partners		09/30/2008	3	9,968,707	9,968,707	9,968,707	(1,753,420)					2,368,076	4,432,587	0.170
000000-00-0	SUMMER STREET CAPITAL II LP	R	Buffalo	NY	Summer Street Capital		09/30/2008	3	13,645,566	13,645,566	13,645,566	(212,519)							8.330
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008		15,013,378	15,013,378	15,013,378	3,102,783					532,631		2.760
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		09/30/2008		16,821,251	16,821,251	16,821,251	2,758,725						1,117,649	1.460
000000-00-0	SYCAMORE PARTNERS, LP	R	New York	NY	Sycamore Partners		07/10/2012	3	2,697,879	2,697,879	2,697,879	(246,321)						8,580,872	1.170
000000-00-0	TENASKA POWER FUND, LP		Omaha	NE	Tenaska, Inc.		03/25/2005	3	4,717,577	4,717,577	4,717,577	1,319,036							1.490
000000-00-0	TENASKA POWER FUND II LP	R	Omaha	NE	Tenaska, Inc.		09/30/2008	3	11,534,813	11,534,813	11,534,813	250,804					72,909	7,824,582	1.270
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	R	St Peter Port	GR	Terra Firma		04/30/2007	3	13,308,334	13,308,334	13,308,334	544,354					(57,161)		0.380
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP		Omaha	NE	Tenaska, Inc.		09/30/2008		10,694,664	10,694,664	10,694,664	6,744,573							6.370
000000-00-0	TPG V		Fort Worth	TX	TPG Capital		09/30/2008	3	6,718,421	6,718,421	6,718,421	1,836,198					85,249		0.080
000000-00-0	TPG VI	R	Fort Worth	TX	TPG Capital		05/22/2008	3	14,221,269	14,221,269	14,221,269	1,869,561						6,926,513	0.110
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		New York	NY	Trilantic Capital Partners		09/30/2008	3	3,991,561	3,991,561	3,991,561	991,271					82,487		2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	R	New York	NY	Trilantic Capital Partners		09/30/2008	3	7,688,373	7,688,373	7,688,373	3,240,695					(480,111)		0.690
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	R	New York	NY	Trilantic Capital Partners		11/30/2012	3	977,473	977,473	977,473							43,431,464	2.220
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	R	Singapore	CN	Templeton Asset Managers		12/12/2012		2,395,560	2,395,560	2,395,560							33,804,440	7.240
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	Vista Equity Partner		11/04/2008	3	17,340,913	17,340,913	17,340,913	6,563,626					3,423,086	1,990,399	1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	R	San Francisco	CA	Vista Equity Partner		10/14/2011	3	6,991,021	6,991,021	6,991,021	(306,438)						13,394,979	0.760
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	R	Toronto	ON	Victoria Capital Partners		03/28/2012	3	217,805	217,805	217,805	(134,804)						6,647,391	1.080
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	R	New York	NY	Warburg Pincus		09/30/2008		31,263,180	31,263,180	31,263,180	8,585,621						678,300	0.210
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		9,521,174	9,521,174	9,521,174	930,255					238,263		0.990
000000-00-0	WCAS XI	R	New York	NY	Welsh Carson Anderson		02/13/2009	3	17,816,596	17,816,596	17,816,596	2,479,627						8,097,684	0.680
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		17,113,466	17,113,466	17,113,466	2,643,823					1,837,686		0.240
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		09/30/2008	3	7,104,871	7,104,871	7,104,871	1,257,057					257,965		1.680
1599999. Joint Venture Interests - Common Stock - Unaffiliated									1,104,867,922	1,104,867,922	1,104,867,922	140,016,627				670,967	36,651,924	528,868,516	XXX
53304#-10-8	ALLSTATE FINANCIAL ADVISORS LLC		DOVER	DE	DIRECT		01/01/2007		145,220	145,220	145,220	90,492							100.000
02014#-10-8	ALLSTATE DISTRIBUTORS LLC		DOVER	DE	DIRECT		01/01/2007		1,751,500	1,751,500	1,751,500	60							100.000
02001#-AC-7	ROAD BAY INVESTMENTS, LLC		DOVER	DE	DIRECT		06/30/2008		64,935,408	64,935,408	64,935,408	3,867,131							100.000
02001#-AH-6	ALLSTATE FINANCE COMPANY		DOVER	DE	DIRECT		08/19/2010		317,392,098	317,392,098	317,392,098	17,047,132							100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									384,224,225	384,224,225	384,224,225	21,004,816							XXX
000000-00-0	ASLAN REALTY PARTNERS III		Chicago	IL	Transwestern Inv		09/30/2008					1,969,471		1,969,471					1.260
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	Beacon Capital Partners		02/15/2011		9,185,881	9,185,881	9,185,881	617,233						11,550,000	0.830
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	Beacon Capital Partners		09/30/2008		4,588,363	4,588,363	4,588,363	2,377,354							0.580
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP		Boston	MA	Beacon Capital Partners		09/30/2008		8,312,831	8,312,831	8,312,831	2,516,577							0.590
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		21,957,574	21,957,574	21,957,574	11,056,061					176,290		0.370
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		34,760,989	34,760,989	34,760,989	17,142,867					60,890		0.280
000000-00-0	CERBERUS INST PARTNERS LP		New York	NY	Blackacre Capital		12/31/2008		1,788,761	1,788,761	1,788,761	(99,671)					330,474		1.660
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	C	New York	NY	Blackstone Group		03/31/2009		17,196,511	17,196,511	17,196,511	1,852,365					(347,398)	9,007,452	0.550
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP		New York	NY	Broadway Partners		09/30/2008		246,000	246,000	246,000								1.400
000000-00-0	CABOT PROPERTIES VALUE FUND II		Boston	MA	Cabot Properties		12/31/2008		5,925,593	5,925,593	5,925,593	349,773							1.930
000000-00-0	CABOT INDUSTRIAL VALUE FUND II	R	Boston	MA	Cabot Properties		03/31/2009		15,358,640	15,358,640	15,358,640	572,891					752,824	5,431,500	3.000
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	R	Los Angeles	CA	CB Richard Ellis		09/30/2008		19,170,875	19,170,875	19,170,875	2,417,978							3.530
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP		Los Angeles	CA	CB Richard Ellis		09/30/2008		2,575,314	2,575,314	2,575,314	159,948							1.000
000000-00-0	GEM REALTY FUND III		Chicago	IL	GEM Realty Capital		09/30/2008		2,173,110	2,173,110	2,173,110	441,083							2.310
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	R	Denver	CO	RedPeak Properties		12/12/2012		26,060,127	26,060,127	26,060,127								49.000

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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	JER FUND III		McLean	VA	JER Partners		12/31/2008		4,167,298	4,167,298	4,167,298	233,258							1.700
000000-00-0	JER REAL ESTATE PARTNERS IV LP		McLean	VA	JER Partners		12/31/2008		2,401,518	2,401,518	2,401,518	116,382							2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	R	New York	NY	KTR CAPITAL PARTNERS		12/31/2008		10,768,731	10,768,731	10,768,731	1,117,614					247,841		2.020
000000-00-0	KTR INDUSTRIAL FUND II	R	New York	NY	KTR CAPITAL PARTNERS		08/20/2010		23,625,113	23,625,113	23,625,113	4,324,733					1,052,223		2.860
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		4,788,777	4,788,777	4,788,777	38,219							4.410
000000-00-0	SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	R	New York	NY	Silverpeak Real Estate		09/30/2008		3,537,809	3,537,809	3,537,809	796,217							0.330
000000-00-0	LION GABLES APARTMENT FUND		New York	NY	Clarion Partners		09/30/2008		12,122,874	12,122,874	12,122,874	101,693							1.630
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S		New York	NY	Morgan Stanley RE		09/30/2008		1,303,722	1,303,722	1,303,722	510,860							0.890
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL		New York	NY	Morgan Stanley RE		09/30/2008		2,642,482	2,642,482	2,642,482	757,894							0.130
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II		New York	NY	Morgan Stanley RE		01/23/1995					(171,327)					675,524		1.150
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	C	New York	NY	Morgan Stanley RE		07/22/2009		14,343,700	14,343,700	14,343,700	1,468,380						11,581,633	0.540
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES		New York	NY	O'Connor Group		09/30/2008		4,818,504	4,818,504	4,818,504	602,641							2.090
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		09/30/2008		9,729,257	9,729,257	9,729,257	1,036,212							1.810
000000-00-0	ROCKPOINT REAL ESTATE FUND I		Boston	MA	Rockpoint Group		09/30/2008		683,028	683,028	683,028	(304,490)							0.940
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		White Plains	NY	Rockwood Capital		09/30/2008		1,355,252	1,355,252	1,355,252	(420,055)					496,350		1.880
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		10/31/2006		4,640,872	4,640,872	4,640,872	1,120,741							0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	R	Boston	MA	Rockpoint Group		09/30/2008		17,488,465	17,488,465	17,488,465	2,112,450					668,480		0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	R	Denver	CO	RedPeak Properties		12/12/2012		35,920,379	35,920,379	35,920,379								49.000
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	R	Greenwich	CT	Starwood Capital		04/28/2010		19,682,536	19,682,536	19,682,536	1,843,088						6,480,000	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		09/30/2008		14,583,605	14,583,605	14,583,605	(1,220,015)							1.780
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP		Greenwich	CT	Starwood Capital		09/30/2008		10,331,233	10,331,233	10,331,233	106,547							1.800
000000-00-0	WESTBROOK REAL ESTATE FUND I		New York	NY	Westbrook Partners		03/29/1995		45,642	45,642	45,642	32,798							1.460
000000-00-0	WALTON STREET REAL ESTATE FUND V		Chicago	IL	Walton Street		09/30/2008		10,534,654	10,534,654	10,534,654	7,152,125							1.200
000000-00-0	WALTON STREET REAL ESTATE FUND VI	R	Chicago	IL	Walton Street		05/11/2009		18,272,592	18,272,592	18,272,592	6,763,494						8,024,588	1.240
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		09/30/2007		4,244,568	4,244,568	4,244,568	(37,878)					(101,775)		1.700
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		09/30/2008		151,130	151,130	151,130	11,338							0.520
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		09/30/2008		15,622,546	15,622,546	15,622,546	6,078,553					107,164		1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	C	New York	NY	Westbrook Partners		12/28/2009		11,511,374	11,511,374	11,511,374	799,658						1,895,601	0.530
1799999. Joint Venture Interests - Real Estate - Unaffiliated									428,618,228	428,618,228	428,618,228	76,345,059		1,969,471		(347,398)	4,466,286	53,970,774	XXX
25589#-10-2	DMP ACQUISITION LLC MEMBERSHIP INTEREST		Boston	MA	Hancock Partners		09/28/2006		884,537	884,537	884,537	(420,910)							2.790
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	R	HOUSTON	TX	EnerVest Management		12/27/2010	3	16,082,596	16,082,596	16,082,596	159,482						2,174,948	2.590
000000-00-0	GLOBAL PRIVATE EQUITY VII-B	R	Boston	MA	Advent Group		10/31/2012	3	3,675,422	3,675,422	3,675,422							20,448,850	0.750
000000-00-0	KREOS CAPITAL IV		London	EG	Kreos Capital		04/26/2012	2	3,806,088	3,806,088	3,806,088	(4,008)				(35,594)	11,360	6,719,131	2.700
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV		Nellis	NV	MMA RENEWABLE VENTURE		07/20/2007		4,018,335	4,018,335	4,018,335	(82,214)							22.300
000000-00-0	PRUDENTIAL CAPITAL PARTNERS IV, LP	R	Chicago	IL	Prudential Capital Group		12/20/2012	2	1,218,723	1,218,723	1,218,723							36,699,903	3.800
000000-00-0	SIG INVESTORS, LLC SERIES A1		Boston	MA	Hancock Partners		10/10/2007												3.030
1999999. Joint Venture Interests - Other - Unaffiliated									29,685,701	29,685,701	29,685,701	(347,651)				(35,594)	11,360	66,042,832	XXX
636792-AA-1	NATL LIFE INSURANCE-VRMT		Montpelier	VT	INTERNAL TRANSFER	2FE	09/18/2009		3,500,000	4,874,755	3,500,000						367,500		
668131-AA-3	NORTHWESTERN MUTUAL LIFE		Milwaukee	WI	INTERNAL TRANSFER	1FE	03/23/2010		10,000,000	12,766,930	10,000,000						606,300		
878091-BC-0	TEACHERS INSUR & ANNUITY		New York	NY	INTERNAL TRANSFER	1FE	12/11/2009		20,549,687	25,769,225	20,549,687		(24,282)				1,593,576		
575767-AJ-7	MASS MUTUAL LIFE INS CO		Springfield	MA	Morgan Stanley	1FE	01/17/2012		4,784,229	5,540,424	4,784,229		220				232,588		
74252N-AB-5	PRINCIPAL MUTUAL		Des Moines	IA	INTERNAL TRANSFER	1FE	02/28/1998		1,018,018	1,093,278	1,018,018		(986)				80,000		
2199999. Surplus Debentures, etc - Unaffiliated									39,851,935	50,044,612	39,851,935		(25,048)				2,879,965		XXX
48954#-AA-9	INTERCOMPANY NOTE - KCIB - 2006		CHICAGO	IL	KENNET CAPITAL		06/30/2006		100,000,000	100,000,000	100,000,000						5,980,000		
48954#-AB-7	INTERCOMPANY NOTE - KCIB-2005		CHICAGO	IL	KENNET CAPITAL		08/01/2005		100,000,000	100,000,000	100,000,000						4,860,000		
48954#-AC-5	INTERCOMPANY NOTE - KCIB-2008		CHICAGO	IL	KENNET CAPITAL		06/30/2008		50,000,000	50,000,000	50,000,000						2,865,000		
48954#-AE-1	INTERCOMPANY NOTE - KCIB-2009		CHICAGO	IL	KENNET CAPITAL		12/30/2009		25,000,000	25,000,000	25,000,000						1,297,500		
2499999. Collateral Loans - Affiliated									275,000,000	275,000,000	275,000,000						15,002,500		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		Palm Beach	FL	ALLIANT GP 65 LLC		12/21/2011		14,567,841	14,567,841	14,567,841		(1,115,312)					11,604,757	12.550
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD		Palm Beach	FL	Alliant Capital		06/12/2012		19,207,218	19,207,218	19,207,218		(792,782)					12,892,683	10.530
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXVIII		Boston	MA	Boston Capital		10/01/2010		17,193,035	17,193,035	17,193,035		(1,821,885)					2,690,838	8.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV		Boston	MA	Boston Capital		04/29/2011		9,090,678	9,090,678	9,090,678		(690,306)					2,487,993	5.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV		Boston	MA	Boston Capital		12/22/2011		19,060,592	19,060,592	19,060,592		(939,409)					14,300,000	6.940
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	IN	City Real Estate Adv		04/11/2012		14,239,605	14,239,605	14,239,605		(760,396)					8,264,969	12.400
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia	MD	Enterprise Community		12/21/2010		17,531,174	17,531,174	17,531,174		(1,514,421)					7,341,875	8.930

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	ENTERPRISE HOUSING PARTNERS XXI LP	R	Columbia	MD	Enterprise Community		08/12/2011		9,389,576	9,389,576	9,389,576		(595,952)					6,032,611	12.500
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	National Equity Fund		12/20/2011		17,144,747	17,144,747	17,144,747		(355,254)					13,399,365	9.890
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	C	Portland	OR	PNC Tax Credit Capital		11/23/2010		12,802,975	12,802,975	12,802,975		(1,340,387)					2,616,294	5.860
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	C	Portland	OR	PNC Tax Credit Capital		06/15/2011		8,947,407	8,947,407	8,947,407		(802,538)					4,217,377	6.670
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13		Cleveland	OH	RBC Capital Markets		11/04/2010		17,596,244	17,596,244	17,596,244		(1,843,537)					4,340,099	11.460
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14	R	Cleveland	OH	RBC TAX CREDIT EQUITY		08/15/2011		18,278,447	18,278,447	18,278,447		(1,417,968)					7,590,000	8.330
000000-00-0	RED STONE 2011 NATIONAL FUND		Cleveland	OH	Red Stone Equity Partners		08/15/2011		11,478,412	11,478,412	11,478,412		(783,644)					5,860,601	11.910
000000-00-0	RICHMAN U.S.A. INSTITUTIONAL TAX CREDIT FUND LXXX		Greenwich	CT	The Richman Group		07/30/2010		22,109,238	22,109,238	22,109,238		(2,066,703)					6,869,537	10.640
000000-00-0	RICHMAN USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP (USA 84)	R	Greenwich	CT	The Richman Group		04/15/2011		27,678,851	27,678,851	27,678,851		(1,885,681)					14,047,702	11.770
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	Raymond James Tax Credit		08/23/2010		13,929,354	13,929,354	13,929,354		(1,457,026)					2,989,863	8.750
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	R	St Petersburg	FL	Raymond James Tax Credit		06/09/2011		18,795,109	18,795,109	18,795,109		(1,102,116)					10,565,583	8.510
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	R	St Petersburg	FL	Raymond James Tax Credit		02/29/2012		19,711,813	19,711,813	19,711,813		(288,188)					13,856,303	8.700
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	R	Irvine	CA	WNC & Associates		02/29/2012		12,171,545	12,171,545	12,171,545		(278,456)					7,694,655	12.330
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									320,923,861	320,923,861	320,923,861		(21,851,956)					159,663,104	XXX
000000-00-0	MOGA TAX CREDIT FUND II LLC		New York	NY	MORGAN STANLEY		12/05/2006		1,027,009	1,027,009	1,027,009		(181,655)						6.000
3399999. State Low Income Housing Tax Credit - Unaffiliated									1,027,009	1,027,009	1,027,009		(181,655)						XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC		New York	NY	CSFB		12/12/2006		254,474	254,474	254,474		(50,138)						2.320
000000-00-0	TCF A/GA-1 LLC		Charlotte	NC	Wachovia		10/31/2006		264,328	264,328	264,328		(56,394)						5.020
3599999. All Other Low Income Housing Tax Credit - Unaffiliated									518,802	518,802	518,802		(106,533)						XXX
009350-10-2	US AIRWAYS		WILMINGTON	DE	EXCHANGE		07/30/2003												
00935S-10-8	US AIRWAYS		WILMINGTON	DE	EXCHANGE		07/30/2003												
00935T-10-6	US AIRWAYS		WILMINGTON	DE	EXCHANGE		07/30/2003												
000000-00-0	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT		DOVER	DE	JP Morgan Chase		01/01/2012		6,736	6,736	6,736								
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY		DOVER	DE	JP Morgan Chase		01/01/2012		8,854	8,854	8,854								
000000-00-0	HERTZ CORP PREFUNDED LC		DOVER	DE	Deutsche Bank Securities		01/01/2012		469,062	469,062	469,062								
000000-00-0	LONGVIEW POWER, LLC SYNTHETIC LC		DOVER	DE	Goldman, Sachs & Co.		01/01/2012		36,983	36,983	36,983								
3799999. Any Other Class of Assets - Unaffiliated									521,636	521,636	521,636								XXX
3999999. Total - Unaffiliated									1,993,968,299	2,003,515,619	1,993,968,299	220,636,389	(22,165,192)	1,969,471		287,975	45,570,884	817,942,056	XXX
4099999. Total - Affiliated									659,224,225	659,224,225	659,224,225	21,004,816					15,002,500		XXX
4199999 - Totals									2,653,192,524	2,662,739,844	2,653,192,524	241,641,205	(22,165,192)	1,969,471		287,975	60,573,384	817,942,056	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	NREP REAL ESTATE DEBT FUND LP	Horsham	PA	Normandy Real Estate	09/30/2008			80,676		1.180
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								80,676		XXX
05558#-10-1	BHC INTERIM FUNDING II	New York	NY	BHC Interim Funding	09/30/2008	2		107,755		5.380
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	2		9,445,180		6.890
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								9,552,935		XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	3		196,931		3.380
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Partners	09/30/2008	3		2,804,676		5.850
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008			6,937,189		1.670
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	2		2,497,652		3.540
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	3		131,978		2.340
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	3		2,040,384		1.780
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		4,539,086		0.300
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	3		13,751,367		2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Dallas	TX	Ares Management LLC	11/05/2012		533,341			0.350
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	05/05/2009	3		776,780		2.700
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	3		473,845		1.360
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	03/21/2011	3		141,241		10.160
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	09/30/2008	2		35,135		3.410
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	12/14/2011			2,383,243		0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group	08/11/2011	3		347,943		7.870
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	3		204,347		0.050
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital	08/23/2012	3	4,058,981	138,931		0.530
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners	05/01/2009	3		795,114		5.990
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	05/11/2009	3		132,151		0.020
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait	09/30/2008			2,791,616		4.060
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008	3		306,416		4.300
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	3		4,984,392		2.210
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	2		4,838		22.920
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	2		67,559		5.000
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP Capital Management	05/17/2011			3,802,813		6.440
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	EG	Deutsche Bank Private	08/24/2011			3,356,524		10.647
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & CO	09/30/2008	3		5,166,950		0.540
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	12/31/2008	3		41,171		2.500
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Alternative Inv	03/07/2011	2		3,075,839		0.310
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	05/11/2009	3		182,220		0.850
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/31/2008	3		352,731		0.290
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays	02/20/2012	3	1,778,216	7,325,585		2.810
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	12/31/2008	3		48,829		33.430
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	3		1,296,241		3.980
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	12/31/2008	3		1,507		4.250
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS	09/30/2008	3		365,276		6.570
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	Excellere Partners	10/03/2011	3		2,749,821		4.300
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	3		2,196,999		4.640
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	IS	FIMI Opportunity LTD	08/15/2012	3	260,000	632,685		1.300
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	3		442,177		0.680
000000-00-0	GET AS CO-INVESTMENT	New York	NY	Quadrangle Group	06/11/2008			741,608		26.370
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	3		4,293,098		0.600
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/31/2007	3		535,145		1.030
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	3		8,610,000		0.840
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	3		14,953,164		13.910
000000-00-0	HURON FUND III LP	Detroit	MI	Huron Capital Partners	03/28/2008	3		2,504,000		3.200
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012		6,321,000			1.600
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012		2,383,289			2.600
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		8,518		1.920
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	02/02/2012	3		2,231,624		1.110
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		185,806		2.490
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	09/30/2008	3		208,011		1.680
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	3		6,470,229		1.170
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008			35,277		7.020
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011			2,951,214		0.250
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partners	08/05/2009	3		6,943,391		2.170
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partners	09/30/2008	3		1,310,367		2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY CO	09/30/2008	3		291,883		0.660
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	12/31/2008			945,447		2.340
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Global	09/30/2008			1,248,179		0.300

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	Natural Gas Partners	03/28/2008	3		1,610,222		0.270
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	05/17/2012	3	1,628,292	4,145,287		0.710
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital	09/30/2008	2		7,799,732		4.850
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	09/30/2008			65,022		2.630
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	09/30/2008	3		194,775		0.720
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	3		3,858,862		1.020
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	3		2,868,261		0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	3		225,792		2.670
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011			1,079,659		0.990
000000-00-0	ORCHID ASIA V	Grand Cayman Island	KY	Orchid Asia Group	07/22/2011			2,032,184		1.570
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	08/29/2011			646,439		1.120
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos	10/16/2008			875,145		1.760
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	12/31/2008	2		68,584		3.430
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	05/05/2009	3		646,603		3.910
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners	03/14/2011			328,472		1.190
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners	09/30/2008	3		2,961,445		0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group	05/11/2009	2		39,105		1.940
744616-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital Group	10/16/2008	2		6,537,643		3.100
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	3		749,012		0.960
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	09/28/2012		783,631			0.570
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	3		317,572		1.450
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	3		1,991,453		2.210
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		3,508,513		2.200
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	3		1,848,046		0.170
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capital	09/30/2008	3		2,316,966		8.330
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008			552,657		2.760
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008			2,296,011		1.460
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	Sycamore Partners	07/10/2012	3	3,713,840			1.170
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	3		104,719		1.490
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	09/30/2008	3		430,038		1.270
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	04/30/2007	3		4,400,384		0.380
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	3		127,552		0.080
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	3		2,508,126		0.110
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Partners	09/30/2008	3		54,957		2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners	09/30/2008	3		2,115,856		0.690
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	Trilantic Capital Partners	11/30/2012	3	977,473			2.220
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	CN	Templeton Asset Managers	12/12/2012		2,395,560			7.240
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner	11/04/2008	3		1,966,828		1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner	10/14/2011	3		7,119,261		0.760
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	Victoria Capital Partners	03/28/2012	3	95,847	256,762		1.080
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008			2,164,100		0.210
000000-00-0	WCAS XI	New York	NY	Welsh Carson Anderson	02/13/2009	3		3,652,230		0.680
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	09/30/2008	3		157,738		1.680
1599999. Joint Venture Interests - Common Stock - Unaffiliated							24,929,471	206,609,157		XXX
020018-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT	06/30/2008			2,323,299		100.000
020018-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT	08/19/2010			5,000,000		100.000
1699999. Joint Venture Interests - Common Stock - Affiliated								7,323,299		XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	Beacon Capital Partners	02/15/2011			6,510,000		0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007			290,253		0.370
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008			2,024,241		0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009			9,104,299		0.550
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	03/31/2009			5,886,000		3.000
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008			263,865		3.530
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012		26,060,127			49.000
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008			183,651		1.700
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	12/31/2008			193,516		2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008			146,976		2.020
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010			1,000,000		2.860
000000-00-0	SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	New York	NY	Silverpeak Real Estate	09/30/2008			50,170		0.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	Morgan Stanley RE	09/30/2008			35,256		0.890
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	Morgan Stanley RE	09/30/2008			62,984		0.130
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	Morgan Stanley RE	07/22/2009			7,805,843		0.540
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008			136,707		2.090
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008			22,787		1.810
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	Rockpoint Group	09/30/2008			17,134		0.940

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	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006			90,952		0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008			1,929,658		0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012		35,920,379			49.000
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital	04/28/2010			6,600,000		2.650
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009			6,004,584		1.240
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	09/30/2007			131,168		1.700
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners	09/30/2008			6,875		0.520
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008			239,521		1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009			6,904,525		0.530
1799999. Joint Venture Interests - Real Estate - Unaffiliated							61,980,505	55,640,965		XXX
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	EnerVest Management	12/27/2010	3		7,579,217		2.590
000000-00-0	GLOBAL PRIVATE EQUITY VIII-B	Boston	MA	Advent Group	10/31/2012	3	3,675,422			0.750
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital	04/26/2012	2	1,191,422	2,708,823		2.700
000000-00-0	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	Prudential Capital Group	12/20/2012	2	1,258,409			3.800
1999999. Joint Venture Interests - Other - Unaffiliated							6,125,253	10,288,040		XXX
575767-AJ-7	MASS MUTUAL LIFE INS CO	Springfield	MA	Morgan Stanley	01/17/2012		6,976,690			
2199999. Surplus Debentures, etc - Unaffiliated							6,976,690			XXX
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD	Palm Beach	FL	Alliant Capital	06/12/2012		20,000,000			10.530
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	City Real Estate Adv	04/11/2012		15,000,000			12.400
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	Raymond James Tax Credit	02/29/2012		20,000,000			8.700
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	Irvine	CA	WNC & Associates	02/29/2012		12,450,000			12.330
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							67,450,000			XXX
000000-00-0	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT	DOVER	DE	JP Morgan Chase	01/01/2012		6,736			
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	DOVER	DE	JP Morgan Chase	01/01/2012		8,854			
000000-00-0	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities	01/01/2012		469,062			
000000-00-0	LONGVIEW POWER, LLC SYNTHETIC LC	DOVER	DE	Goldman, Sachs & Co.	01/01/2012		36,983			
3799999. Any Other Class of Assets - Unaffiliated							521,636			XXX
3999999. Total - Unaffiliated							167,983,555	282,171,774		XXX
4099999. Total - Affiliated								7,323,299		XXX
4199999 - Totals							167,983,555	289,495,073		XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ALLBRIDGE INVESTMENTS FUND	Dallas	TX	Ares Management LLC	09/30/2008	10/26/2012	1,321,300							1,321,300	1,321,300				
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III Capital Partners	12/31/2007	12/28/2012	280,026							280,026	280,026				
000000-00-0	NREP REAL ESTATE DEBT FUND LP	Horsham	PA	Normandy Real Estate	09/30/2008	05/25/2012	1,482,688	197,092				197,092		1,679,779	3,064,633		1,384,853	1,384,853	
000000-00-0	H/2 SPECIAL OPPORTUNITIES	Stamford	CT	H/2 Capital Partners	05/11/2009	10/31/2012	7,696,270							7,696,270	7,696,270				
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	Hartford	CT	HIMCO & Key	05/11/2009	12/20/2012	368,868							368,868	368,868				
000000-00-0	HILLENBRAND GLOBAL MORTGAGE FUND I LP	Chicago	IL	Hillenbrand Global	09/30/2008	08/29/2012									49,435		49,435	49,435	
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND II LP	New York	NY	New York Life Inv	09/30/2008	12/24/2012	665,557							665,557	665,557				
000000-00-0	NYLIM-GCR FUND I-2002, LP	New York	NY	NEW YORK LIFE INV	04/15/2004	12/24/2012									4,612		4,612	4,612	
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	12/10/2012	138,998							138,998	138,998				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							11,953,707	197,092				197,092		12,150,798	13,589,699		1,438,900	1,438,900	
05558#-10-1	BHC INTERIM FUNDING II	New York	NY	BHC Interim Funding	09/30/2008	12/31/2012	236,336							236,336	236,336				
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	11/05/2012	4,018,364							4,018,364	4,018,364				
45827@-11-2	INTEGRACOLOR LTD CLASS C PREFERRED LP INTEREST	Boston	MA	Hancock Partners	02/01/2007	05/01/2012	23,956							23,956	23,956				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							4,278,656							4,278,656	4,278,656				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	09/25/2012	2,039,182							2,039,182	2,039,182				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Partners	09/30/2008	07/20/2012	89,322							89,322	89,322				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	12/19/2012	817,961							817,961	817,961				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	12/31/2012	5,451,701							5,451,701	5,451,701				
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	12/31/2012	(519,808)							(519,808)	(519,808)				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	12/27/2012	1,368,920							1,368,920	1,368,920				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	12/24/2012	1,445,980							1,445,980	1,445,980				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	12/26/2012	7,257,831							7,257,831	7,257,831				
000000-00-0	CENTERLINE (ARCAP) HIGH YIELD CMBS FUND II	New York	NY	C III Capital Partners	05/31/2009	12/28/2012									25,400		25,400	25,400	
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I, LP	Boston	MA	ArcLight Partners	09/30/2008	12/31/2012									62,541		62,541	62,541	
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	05/11/2009	07/11/2012	(118,525)							(118,525)	(118,525)				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	12/19/2012	1,230,672							1,230,672	1,230,672				
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	05/05/2009	12/31/2012	5,348							5,348	4,713	(635)		(635)	
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	12/31/2012	(795,226)							(795,226)	(803,105)	(7,879)		(7,879)	
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	03/21/2011	12/31/2012									(764)	(764)		(764)	
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	09/30/2008	10/04/2012	36,399							36,399	36,399				
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	Toronto	ON	EdgeStone Capital Partners	09/30/2008	12/31/2012	5,673,771	(550,996)				(550,996)	(136,113)	4,986,662	4,986,662				
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	09/30/2008	12/20/2012	651,432							651,432	651,432				
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	12/14/2011	10/25/2012	1,357,533							1,357,533	1,357,533				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	12/21/2012	379,046							379,046	379,046				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners	05/01/2009	11/09/2012	890,043							890,043	978,030	87,987		87,987	
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	12/31/2012	1,908,620							1,908,620	1,908,620				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	05/11/2009	12/21/2012	248,512							248,512	248,512				
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait	09/30/2008	12/31/2012	5,541							5,541	5,541				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008	09/13/2012	222,682							222,682	222,682				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	09/12/2012	4,694,528							4,694,528	4,694,528				
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	07/20/2012	16,196							16,196	16,196				
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	09/13/2012	1,480,826							1,480,826	1,480,826				
15672@-11-1	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	New York	NY	Cerberus Capital Mgmt	09/30/2008	12/13/2012	2,592,382							2,592,382	2,592,382				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP Capital Management	05/17/2011	12/31/2012									(9,138)	(9,138)		(9,138)	
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	Dallas	TX	CRESCENT/MACH I	05/15/2002	06/01/2012	52,243	214,424				214,424		266,667	266,667				
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	London	EG	Deutsche Bank Private	01/14/2011	12/20/2012	3,215,474							3,215,474	3,152,695	(62,779)		(62,779)	
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	EG	Deutsche Bank Private	08/24/2011	12/20/2012	3,351,146							3,351,146	3,351,146				
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & CO	09/30/2008	12/21/2012	5,321,129							5,321,129	4,680,373	(640,756)		(640,756)	
000000-00-0	DX EQUITY LLC (MEMBERSHIP UNITS)	Boston	MA	Hancock Partners	08/01/2006	09/10/2012									463,002		463,002	463,002	
000000-00-0	DX INVESTMENTS, LLC CLASS A UNITS	Boston	MA	Hancock Partners	09/15/2009	10/01/2012													28,882
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	12/31/2008	12/20/2012	6,113							6,113	6,113				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Alternative Inv	03/07/2011	11/06/2012	650,613							650,613	650,613				
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	05/11/2009	12/24/2012	4,655,628							4,655,628	4,655,628				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/31/2008	11/20/2012	4,515,567							4,515,567	3,915,312	(600,255)		(600,255)	

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays	02/20/2012	12/01/2012								2,712,767	2,639,787	(72,981)		(72,981)	
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	12/31/2008	12/20/2012	4,821							4,821	4,784	(37)		(37)	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	12/20/2012	1,097,343							1,097,343	1,097,343				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	12/31/2008	12/31/2012	1,899,121							1,899,121	1,899,121				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS	09/30/2008	12/18/2012	3,211,657							3,211,657	3,211,657				
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	Excellere Partners	10/03/2011	11/16/2012	566,927							566,927	566,927				
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	09/30/2008	12/31/2012	(338,616)							(338,616)	(338,616)				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	12/27/2012	961,502							961,502	961,502				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	11/16/2012	1,624,356							1,624,356	1,624,356				
000000-00-0	GET AS CO-INVESTMENT	New York	NY	Quadrangle Group	06/11/2008	12/20/2012	5,539,253							5,539,253	5,539,253				
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	08/15/2012	1,560,798							1,560,798	1,560,798				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/31/2007	12/27/2012	8,575,977							8,575,977	8,575,977				
000000-00-0	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO WOOD PRODUCT	08/07/2002	07/31/2012								185,827			185,827	185,827	1,731,025
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	09/05/2012	8,034,518							8,034,518	8,034,518				
000000-00-0	HURON FUND III LP	Detroit	MI	Huron Capital Partners	03/28/2008	12/07/2012	496,814							496,814	496,814				
45827@-10-4	INTEGRACOLOR LTD CLASS B LP INTERESTS	Boston	MA	Hancock Partners	02/01/2005	05/01/2012	21,005							21,005	21,005				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012	07/12/2012								14,002	14,002				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	12/27/2012	44,264							44,264	44,264				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	11/06/2012	4,920,045							4,920,045	4,920,045				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	09/30/2008	12/14/2012	1,669,985							1,669,985	1,669,985				
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	12/27/2012	6,017,670							6,017,670	6,017,670				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	12/20/2012	1,520,981							1,520,981	1,520,981				
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	07/01/2003	12/28/2012	217,852							217,852	217,852				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	12/31/2012	1,113,266							1,113,266	1,113,266				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partners	08/05/2009	12/31/2012	1,578,023							1,578,023	1,578,023				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY CO	09/30/2008	12/17/2012	5,081,865							5,081,865	5,081,865				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	12/31/2008	12/28/2012	1,970,502							1,970,502	1,970,502				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	12/18/2012	2,288,514							2,288,514	2,288,514				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB Alternative Advisors	12/31/2008	12/21/2012	1,500,000							1,500,000	1,500,000				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Global	09/30/2008	12/07/2012	6,052,308							6,052,308	6,052,308				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	12/31/2008	12/28/2012	314,234							314,234	314,234				
000000-00-0	MT HOLDINGS LLC	New York	NY	Hancock Partners	03/02/2007	06/30/2012								12,580			12,580	12,580	
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	12/21/2012	1,337,173							1,337,173	1,337,173				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	05/17/2012	07/09/2012								59,360	59,360				
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital	09/30/2008	10/31/2012	3,032,539							3,032,539	3,032,539				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	09/30/2008	08/20/2012	1,168,409							1,168,409	1,168,409				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	09/30/2008	12/28/2012	10,738,807							10,738,807	10,738,807				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	10/01/2012	40,695							40,695	40,695				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	10/31/2012	912,413							912,413	912,413				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	12/31/2012	44,925							44,925	44,925				
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011	12/31/2012									(7,037)	(7,037)		(7,037)	
000000-00-0	ORCHID ASIA V	Grand Cayman Island	KY	Orchid Asia Group	07/22/2011	08/22/2012	409,546							409,546	409,546				
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	08/29/2011	08/17/2012	616,360							616,360	616,360				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos	10/16/2008	05/01/2012	329,766							329,766	329,766				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	12/31/2008	12/27/2012	3,133,559							3,133,559	3,133,559				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	05/05/2009	09/19/2012	625,353							625,353	580,143	(45,210)		(45,210)	
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners	03/14/2011	12/20/2012	(13,522)							(13,522)	(13,522)				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners	09/30/2008	12/13/2012	3,047,391							3,047,391	3,047,391				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group	05/11/2009	12/28/2012	1,348,207							1,348,207	1,348,207				
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital Group	10/16/2008	12/31/2012	3,551,521							3,551,521	3,551,521				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	12/20/2012	5,954,016							5,954,016	5,954,016				
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	12/31/2012									(920)	(920)		(920)	
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	09/30/2007	12/13/2012	5,373,893							5,373,893	5,373,893				
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	12/31/2012	3,880,725							3,880,725	3,880,725				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	05/01/2012	339,017							339,017	339,017				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	12/28/2012	(1,540,438)							(1,540,438)	(1,540,438)				

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capital	09/30/2008	09/21/2012	333,102							333,102	333,102				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	12/28/2012	3,284,036							3,284,036	3,284,036				
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008	10/05/2012	294,689							294,689	294,689				
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	Sycamore Partners	07/10/2012	11/14/2012								769,640	769,640				
000000-00-0	TCW/CRESCENT MEZZANINE TRUST II	LOS ANGELES	CA	TCW/CRESCENT MEZZ	02/05/1999	02/29/2012													(27,659)
000000-00-0	TCW/CRESCENT MEZZANINE TRUST	LOS ANGELES	CA	TCW/CRESCENT MEZZ	09/03/1996	02/29/2012													13,574
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	05/01/2012	236,034							236,034	236,034				
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	09/30/2008	10/01/2012	211,371							211,371	211,371				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	04/30/2007	09/21/2012	65,814							65,814	20,244	(45,571)		(45,571)	
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	Tenaska, Inc.	09/30/2008	05/01/2012	693,261							693,261	693,261				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	12/31/2012	785,561							785,561	785,561				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	12/28/2012	1,917,649							1,917,649	1,917,649				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Partners	09/30/2008	12/27/2012	3,487,209							3,487,209	3,487,209				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners	09/30/2008	12/27/2012	5,820,096							5,820,096	5,820,096				
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner	11/04/2008	12/21/2012	14,961,439							14,961,439	14,961,439				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner	10/14/2011	09/28/2012	1,237,846							1,237,846	1,237,846				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	12/20/2012	3,432,741							3,432,741	3,432,741				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	11/13/2012	5,002,363							5,002,363	5,002,363				
000000-00-0	WCAS XI	New York	NY	Welsh Carson Anderson	02/13/2009	10/31/2012	1,034,600							1,034,600	1,034,600				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	12/21/2012	3,373,885							3,373,885	3,373,885				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	09/30/2008	12/19/2012	4,680,573							4,680,573	4,680,573				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							222,926,391	(336,572)				(336,572)	(136,113)	226,009,475	225,352,850	(1,405,974)	749,349	(656,625)	1,745,822
020018-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT	06/30/2008	12/31/2012	43,000,000							43,000,000	43,000,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							43,000,000							43,000,000	43,000,000				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partners	09/30/2008	07/31/2012	1,609,754							1,609,754	1,609,754				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	Beacon Capital Partners	09/30/2008	11/13/2012	1,710,891							1,710,891	1,710,891				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	12/11/2012	1,208,616							1,208,616	1,208,616				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	12/20/2012	3,968,114							3,968,114	3,968,114				
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	Blackacre Capital	12/31/2008	12/31/2012	300,510							300,510	300,510				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	11/29/2012	325,069							325,069	287,169	(37,900)		(37,900)	
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	03/31/2009	12/07/2012	40,165							40,165	40,165				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008	12/21/2012	263,865							263,865	263,865				
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital	09/30/2008	12/20/2012	918,783							918,783	918,783				
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008	12/21/2012	742,129							742,129	742,129				
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	12/31/2008	12/20/2012	1,299,070							1,299,070	1,299,070				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	12/20/2012	101,115							101,115	101,115				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010	12/27/2012	1,636,264							1,636,264	1,636,264				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	12/20/2012	442,972							442,972	442,972				
000000-00-0	SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	New York	NY	Silverpeak Real Estate	09/30/2008	12/11/2012	628,334							628,334	628,334				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	Morgan Stanley RE	01/23/1995	12/19/2012	23,921							23,921	23,921				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	Morgan Stanley RE	07/22/2009	11/08/2012	1,524,459							1,524,459	1,524,459				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008	12/20/2012	416,423							416,423	416,423				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	10/23/2012	570,124							570,124	570,124				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	11/30/2012	1,697,828							1,697,828	1,697,828				
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	Greenwich	CT	Starwood Capital	09/30/2008	12/20/2012	396,753							396,753	396,753				
000000-00-0	WESTBROOK REAL ESTATE FUND I	New York	NY	Westbrook Partners	03/29/1995	09/25/2012	202,515							202,515	202,515				
000000-00-0	WALTON STREET REAL ESTATE FUND V	Chicago	IL	Walton Street	09/30/2008	12/31/2012	601,313							601,313	601,313				
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009	12/19/2012	1,983,072							1,983,072	1,983,072				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	09/30/2007	12/31/2012	101,775							101,775	101,775				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008	07/27/2012	2,592,836							2,592,836	2,592,836				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	07/27/2012	790,589							790,589	790,589				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							26,097,259							26,097,259	26,059,359	(37,900)		(37,900)	
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	EnerVest Management	12/27/2010	12/31/2012	337,528							337,528	337,528				
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital	04/26/2012	12/28/2012								54,555	49,676	(4,879)		(4,879)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	MMA RENEWABLE VENTURE	07/20/2007	10/01/2012	496,292							496,292	496,292				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	Prudential Capital Group	12/20/2012	12/31/2012								39,686	39,686				

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
1999999. Joint Venture Interests - Other - Unaffiliated							833,820							928,061	923,182	(4,879)		(4,879)	
878091-BC-0	TEACHERS INSUR & ANNUITY	New York	NY	INTERNAL TRANSFER	12/11/2009	12/16/2012	4,993,855							4,993,855	6,935,500		1,941,645	1,941,645	
575767-AJ-7	MASS MUTUAL LIFE INS CO	Springfield	MA	Morgan Stanley	01/17/2012	12/01/2012								2,192,680	2,351,778		159,098	159,098	
2199999. Surplus Debentures, etc - Unaffiliated							4,993,855							7,186,536	9,287,278		2,100,742	2,100,742	
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	11/13/2012									133,907		133,907	133,907	
00935S-10-8	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	12/31/2012									704,255		704,255	704,255	
00935T-10-6	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	09/11/2012									81,851		81,851	81,851	
000000-00-0	BRISTOL FARMS	Bristol	CT	Bristol Field LLC	01/01/2012	06/30/2012									(206,380)		(206,380)	(206,380)	
3799999. Any Other Class of Assets - Unaffiliated															713,633		713,633	713,633	
3999999. Total - Unaffiliated							271,083,688	(139,481)				(139,481)	(136,113)	276,650,785	280,204,656	(1,448,753)	5,002,624	3,553,871	1,745,822
4099999. Total - Affiliated							43,000,000							43,000,000	43,000,000				
4199999 - Totals							314,083,688	(139,481)				(139,481)	(136,113)	319,650,785	323,204,656	(1,448,753)	5,002,624	3,553,871	1,745,822

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46513E-FG-2	AID-ISRAEL		F		1	14,548,000	134.7350	16,841,863	12,500,000	14,467,451		(57,681)			5.500	4.340	MS	196,701	687,500	08/01/2011	09/18/2033
716540-BC-5	PETROLEOS MEXICANOS		F	2	1FE	22,000,000	102.2520	22,495,528	22,000,000	22,000,000					2.000	2.000	JD	13,444	200,444	06/26/2012	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS		F		1FE	10,000,000	102.0030	10,200,280	10,000,000	10,000,000					1.950	1.950	JD	5,958	88,833	06/28/2012	12/20/2022
805649-AA-8	SAYARRA LTD		F		1	12,499,854	105.5490	13,193,458	12,499,854	12,499,854					2.774	2.774	JAJO	59,717	340,855	09/17/2010	10/29/2021
805649-AB-6	SAYARRA LTD		F		1	12,458,872	104.8140	13,058,618	12,458,872	12,458,872					2.575	2.575	JAJO	55,252	315,295	10/15/2010	04/14/2022
38373P-AR-4	STATE OF ISRAEL GOVT LOAN TR	@			1	773,890	99.7600	3,242,197	3,250,000	3,186,338		242,420			0.000	8.074	NA			02/06/1995	04/01/2013
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR	@	E		1	11,657,589	85.3560	16,217,716	19,000,000	13,193,863		573,636			0.000	4.495	NA			03/18/2010	03/15/2021
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		E	1	1	5,656,293	100.0000	5,271,475	5,271,475	5,271,475					8.970	7.924	MS	157,617	461,400	10/23/2001	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		E		1	2,601,000	120.0000	2,880,000	2,400,000	2,504,866		(10,684)			9.290	8.396	MS	74,320	215,993	10/23/2001	09/01/2020
912810-DZ-8	U S TREAS BDS	SD			1	2,050,781	137.5310	2,062,968	1,500,000	1,810,398		(60,122)			8.875	3.934	FA	50,284	133,125	09/26/2008	08/15/2017
912810-EG-9	U S TREAS BDS	SD			1	670,781	154.8130	928,875	600,000	636,251		(3,391)			8.750	7.703	FA	19,830	52,131	02/22/1995	08/15/2020
912810-EK-0	U S TREAS BDS	SD			1	1,186,531	154.5230	1,661,127	1,075,000	1,133,919		(4,776)			8.125	7.563	FA	32,991	87,344	01/29/1993	08/15/2021
912833-DD-9	U S TREAS STRIP	@			1	3,429	99.9920	20,998	21,000	20,803		1,563			0.000	7.960	NA			11/27/1989	02/15/2013
912833-KC-3	U S TREAS STRIP	@			1	655,119	99.6690	766,458	769,000	739,411		20,862			0.000	2.882	NA			10/08/2008	05/15/2014
912810-FF-0	US TREASURY 5.25 11/15/28	SD			1	5,183,594	138.1560	6,907,810	5,000,000	5,129,275		(5,235)			5.250	5.011	MN	34,081	262,500	12/08/1998	11/15/2028
912810-DW-5	US TREASURY N/B	SD			1	627,188	122.7660	736,594	600,000	606,989		(1,788)			7.250	7.054	MN	5,648	43,500	03/10/1993	05/15/2016
912810-DX-3	US TREASURY N/B	SD			1	6,529,250	126.7340	6,590,189	5,200,000	5,883,773		(161,175)			7.500	3.812	MN	50,635	389,970	09/26/2008	11/15/2016
912810-ED-6	US TREASURY N/B	SD			1	638,040	145.5550	691,385	475,000	582,788		(13,869)			8.125	4.167	FA	14,578	38,594	09/26/2008	08/15/2019
912810-EH-7	US TREASURY N/B				1	230,904	150.5000	323,575	215,000	224,599		(847)			7.875	7.140	FA	6,395	16,931	01/01/2003	02/15/2021
912810-EH-7	US TREASURY N/B	SD			1	2,582,091	150.5000	3,649,625	2,425,000	2,506,341		(7,171)			7.875	7.349	FA	72,132	190,942	01/01/2003	02/15/2021
912810-EM-6	US TREASURY N/B	SD			1	383,295	150.5390	489,252	325,000	362,657		(2,982)			7.250	5.810	FA	8,900	23,563	01/24/2006	08/15/2022
912810-QS-0	US TREASURY N/B				1	32,248,948	117.5310	35,259,360	30,000,000	32,195,671		(45,253)			3.750	3.351	FA	424,932	1,125,000	10/27/2011	08/15/2041
912810-QU-5	US TREASURY N/B				1	14,266,893	104.5630	15,684,375	15,000,000	14,278,397		11,504			3.125	3.386	FA	177,055	234,375	03/14/2012	02/15/2042
912828-HY-9	US TREASURY N/B				1	399,014,265	100.9880	379,513,022	375,799,000	378,687,583		(8,756,092)			3.125	1.576	AO	2,011,355	11,743,719	03/10/2009	04/30/2013
912828-HY-9	US TREASURY N/B	M			1	25,713,645	100.9880	24,440,178	24,201,000	24,388,416		(568,159)			3.125	1.558	AO	129,529	756,281	03/06/2009	04/30/2013
912828-RC-6	US TREASURY N/B				1	44,578,306	105.1250	47,306,250	45,000,000	44,624,466		38,924			2.125	2.232	FA	361,192	956,250	10/27/2011	08/15/2021
912828-RH-5	US TREASURY N/B				1	9,787,149	102.7970	10,279,690	10,000,000	9,822,366		29,207			1.375	1.701	MS	35,130	137,500	10/14/2011	09/30/2018
912828-RJ-1	US TREASURY N/B				1	14,926,418	101.9060	15,285,930	15,000,000	14,944,053		14,560			1.000	1.102	MS	38,324	150,000	10/14/2011	09/30/2016
912828-RM-4	US TREASURY N/B				1	14,905,370	101.9060	15,285,930	15,000,000	14,927,067		18,556			1.000	1.130	AO	25,691	150,000	10/27/2011	10/31/2016
912828-RN-2	US TREASURY N/B				1	30,000,883	100.0630	30,018,750	30,000,000	30,000,403		(487)			0.250	0.248	AO	12,845	75,000	12/30/2011	10/31/2013
912828-RP-7	US TREASURY N/B				1	19,941,438	104.8750	20,975,000	20,000,000	19,950,741		7,960			1.750	1.795	AO	59,945	350,000	10/27/2011	10/31/2018
912828-RS-1	US TREASURY N/B				1	69,986,560	100.0590	70,041,013	70,000,000	69,993,601		7,003			0.250	0.260	MN	15,385	175,000	12/29/2011	11/30/2013
912828-RU-6	US TREASURY N/B				1	24,981,530	101.4140	25,353,525	25,000,000	24,985,370		3,661			0.875	0.890	MN	19,231	218,750	12/13/2011	11/30/2016
912828-SF-8	US TREASURY N/B				1	9,808,243	103.4140	10,341,410	10,000,000	9,822,181		13,938			2.000	2.216	FA	75,543	100,000	03/14/2012	02/15/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						823,096,147	XXX	828,014,422	802,585,201	803,840,239		(8,715,917)			XXX	XXX	XXX	4,244,642	19,720,795	XXX	XXX
36209V-6W-9	GOVT NATL MTG ASSN #483385			2	1	400	119.5580	471	394	413		4			7.000	5.875	MON	2	27	08/03/2001	05/15/2029
36215N-3T-9	GOVT NATL MTG ASSOC I #140410			2	1	601	102.2320	572	560	578		(3)			10.000	7.300	MON	5	55	01/01/2003	03/15/2016
362153-NM-6	GOVT NATL MTG ASSOC I #152596			2	1	2,335	100.3230	2,150	2,143	2,250		(17)			8.000	4.027	MON	14	168	01/01/2005	06/15/2016
362157-XA-2	GOVT NATL MTG ASSOC I #156473			2	1	161	102.3770	146	143	151		(1)			9.500	5.636	MON	1	14	05/31/2004	05/15/2016
36216A-N9-8	GOVT NATL MTG ASSOC I #158916			2	1	10,156	102.1650	9,987	9,775	9,951		(6)			9.000	7.705	MON	73	881	07/24/2000	09/15/2016
36216N-A9-4	GOVT NATL MTG ASSOC I #169332			2	1	98	100.4010	95	95	97					9.000	7.325	MON	1	10	07/24/2000	10/15/2016
362165-KQ-4	GOVT NATL MTG ASSOC I #184003			2	1	12,798	104.2220	12,183	11,689	12,362		67			8.000	4.906	MON	78	900	01/01/2005	06/15/2017
362167-D8-8	GOVT NATL MTG ASSOC I #185627			2	1	1,503	100.3990	1,453	1,447	1,486		(24)			9.000	7.050	MON	11	130	07/24/2000	03/15/2017
362169-JT-2	GOVT NATL MTG ASSOC I #186674			2	1	4,776	100.4750	4,602	4,580	4,670		(3)			10.000	8.822	MON	38	451	01/01/2003	12/15/2016
362169-TR-5	GOVT NATL MTG ASSOC I #186960			2	1	30,442	117.9160	36,380	30,852	30,487		(23)			6.500	6.925	MON	167	1,994	02/16/2001	08/15/2029
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816			2	1	7,622	100.4010	7,368	7,338	7,484		(6)			9.000	7.736	MON	55	662	07/24/2000	03/15/2017
36217G-W7-8	GOVT NATL MTG ASSOC I #193370			2	1	990	101.9990	906	888	950		(1)			9.500	5.441	MON	7	83	03/16/1992	09/15/2017
36217J-P9-6	GOVT NATL MTG ASSOC I #194948			2	1	671	111.8530	667	597	654					9.500	4.583	MON	5	56	05/31/2004	07/15/2017
36217W-YC-0	GOVT NATL MTG ASSOC I #206007			2	1	9,863	111.0680	10,005	9,008	9,408		9			8.000	5.623	MON	60	710	01/01/2005	06/15/2017
362171-K6-6	GOVT NATL MTG ASSOC I #209217			2	1	11,478	101.6630	10,658	10,484	10,855		(76)			8.000	4.949	MON	70	789	01/01/2005	03/15/2017
362171-UB-4	GOVT NATL MTG ASSOC I #209478			2	1	12,032	101.9070	11,200	10,990	11,352		12			8.000	6.099	MON	73	783	01/01/2005	06/15/2017
362172-CW-6	GOVT NATL MTG ASSOC I #209885			2	1	4,073	101.7790	4,180	4,106	4,090		4			8.500	8.824	MON	29	334	01/01/2003	02/15/2017
362172-DF-2	GOVT NATL MTG ASSOC I #209902			2	1	4,951	100.3190	4,537	4,522	4,616		(51)			8.000	6.075	MON	30	342	01/01/2005	05/15/2017
362172-V4-7	GOVT NATL MTG ASSOC I #210435			2	1	7,233	102.1030	6,746	6,607	6,998		(2)			8.000	4.611	MON	44	520	01/01/2005	05/15/2017
36218F-NG-9	GOVT NATL MTG ASSOC I #220991			2	1	5,513	102.3380	4,875	4,764	5,223		(13)			9.500	4.128	MON	38	445	03/16/1992	12/15/2017
36218L-M9-3	GOVT NATL MTG ASSOC I #225484			2	1	8,166	100.4410	7,046	7,015	7,592		10			9.500	5.305	MON	56	658	03/16/1992	11/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36218P-LY-0	GOVT NATL MTG ASSOC I #228143			2	1	1,290	100.3620	1,266	1,262	1,277		(1)			8.500	7.654	MON	9	105	06/15/2000	08/15/2017
36218R-H9-6	GOVT NATL MTG ASSOC I #229856			2	1	1,737	100.4470	1,671	1,664	1,751		14			9.500	7.484	MON	13	157	03/16/1992	09/15/2019
36218R-N6-5	GOVT NATL MTG ASSOC I #230013			2	1	12,570	100.3670	11,445	11,403	11,798					8.500	6.610	MON	81	956	01/01/2005	07/15/2017
36218S-TK-6	GOVT NATL MTG ASSOC I #231054			2	1	2,166	100.3390	1,986	1,979	2,399		64			8.000	2.066	MON	13	157	01/01/2005	11/15/2021
362181-AD-1	GOVT NATL MTG ASSOC I #237704			2	1	15,263	104.7200	14,522	13,867	14,445		42			8.500	6.823	MON	98	1,168	01/01/2005	06/15/2020
36219H-R5-4	GOVT NATL MTG ASSOC I #249908			2	1	672	100.6790	643	638	663					10.000	8.218	MON	5	64	07/24/2000	08/15/2018
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391			2	1	31,688	106.3330	30,814	28,979	30,956		353			8.000	5.962	MON	193	2,306	01/01/2005	04/15/2023
36219T-CP-0	GOVT NATL MTG ASSOC I #258478			2	1	9,411	103.4550	7,658	7,402	7,942		65			10.000	6.639	MON	62	732	01/01/2003	06/15/2018
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854			2	1	4,718	101.9920	4,604	4,514	4,585		17			9.500	8.689	MON	36	433	07/24/2000	02/15/2019
362191-PL-6	GOVT NATL MTG ASSOC I #264227			2	1	18,996	104.9730	20,706	19,725	18,938		(181)			7.500	8.808	MON	123	1,471	03/30/1995	09/15/2023
362196-Y8-4	GOVT NATL MTG ASSOC I #269035			2	1	1,807	105.5120	1,833	1,737	1,798		3			9.500	7.775	MON	14	162	03/16/1992	12/15/2018
362196-ZF-7	GOVT NATL MTG ASSOC I #269042			2	1	167	104.3590	155	149	160					10.000	6.338	MON	1	14	05/31/2004	12/15/2018
36220J-HM-1	GOVT NATL MTG ASSOC I #279336			2	1	5,104	105.9380	4,665	4,404	4,879		67			9.500	5.408	MON	35	415	03/16/1992	08/15/2019
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572			2	1	23,590	116.6350	22,254	19,080	23,310		465			9.000	1.081	MON	143	1,699	01/01/2003	12/15/2019
36220M-3L-1	GOVT NATL MTG ASSOC I #282603			2	1	118	100.3020	119	118	104		(14)			7.500	7.617	MON	1	9	07/24/2000	01/15/2023
36220X-CN-3	GOVT NATL MTG ASSOC I #290877			2	1	1,456	100.4430	1,511	1,504	1,428		(5)			9.500	12.096	MON	12	141	01/01/2003	07/15/2020
362200-BM-8	GOVT NATL MTG ASSOC I #292644			2	1	5,285	105.2270	5,055	4,804	5,172		47			8.500	5.969	MON	34	406	01/01/2005	04/15/2021
362200-J3-2	GOVT NATL MTG ASSOC I #292882			2	1	43	100.4470	44	44	43					9.500	10.344	MON		4	01/01/2003	08/15/2020
362204-Z6-9	GOVT NATL MTG ASSOC I #296965			2	1	14,978	116.6130	16,349	14,020	14,878		174			7.000	5.076	MON	82	931	01/01/2005	10/15/2023
362208-PS-3	GOVT NATL MTG ASSOC I #300233			2	1	6,084	100.4490	5,848	5,822	6,131		(9)			9.500	7.681	MON	46	553	07/24/2000	12/15/2020
36223A-S6-0	GOVT NATL MTG ASSOC I #302141			2	1	6,084	100.4490	5,850	5,824	6,098		72			9.500	7.878	MON	46	554	07/24/2000	04/15/2021
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737			2	1	51,100	115.3210	53,625	46,501	49,036		395			8.500	6.764	MON	329	3,930	01/01/2005	01/15/2022
36224A-RK-9	GOVT NATL MTG ASSOC I #322790			2	1	3,615	100.3590	3,529	3,517	3,560		(4)			8.500	7.436	MON	25	300	07/24/2000	03/15/2022
36224H-NH-5	GOVT NATL MTG ASSOC I #328992			2	1	3,827	100.3080	3,510	3,500	3,568		(33)			8.000	5.506	MON	23	268	01/01/2005	02/15/2023
36224J-BK-7	GOVT NATL MTG ASSOC I #329542			2	1	11,019	118.1590	11,898	10,069	10,857		151			8.000	5.595	MON	67	801	01/01/2005	07/15/2022
36224J-2K-7	GOVT NATL MTG ASSOC I #330278			2	1	3,696	100.3020	3,428	3,418	3,917		89			7.500	3.233	MON	21	255	01/01/2005	08/15/2023
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543			2	1	2,073	100.3390	1,901	1,894	2,043		18			8.000	5.440	MON	13	151	01/01/2005	10/15/2022
36224N-3N-1	GOVT NATL MTG ASSOC I #333905			2	1	861	101.2980	834	823	878		14			8.000	6.010	MON	5	66	08/07/1992	08/15/2022
36224N-4F-7	GOVT NATL MTG ASSOC I #333922			2	1	3,724	103.6260	3,527	3,403	3,632		36			8.000	5.846	MON	23	270	01/01/2005	09/15/2022
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646			2	1	13,514	105.1900	13,000	12,359	13,356		190			8.000	5.671	MON	82	984	01/01/2005	03/15/2023
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647			2	1	3,149	100.3360	2,889	2,880	3,138		32			8.000	4.608	MON	19	228	01/01/2005	03/15/2023
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686			2	1	17,546	103.7230	16,643	16,046	17,421		331			8.000	5.605	MON	107	1,278	01/01/2005	05/15/2023
36224S-YF-3	GOVT NATL MTG ASSOC I #337410			2	1	2,447	102.8740	2,523	2,453	2,442		(3)			7.500	7.614	MON	15	184	07/24/2000	05/15/2023
36224V-CS-2	GOVT NATL MTG ASSOC I #339481			2	1	12,306	117.1180	13,180	11,254	12,069		112			8.000	5.578	MON	75	862	01/01/2005	03/15/2023
36224V-7K-5	GOVT NATL MTG ASSOC I #340298			2	1	226	116.6130	260	223	229		2			7.000	6.168	MON	1	15	08/03/2001	02/15/2023
36203C-KB-7	GOVT NATL MTG ASSOC I #345090			2	1	230,395	116.5370	299,219	256,758	229,206		(5,173)			7.000	10.538	MON	1,498	17,492	01/13/1995	11/15/2023
36203E-AY-4	GOVT NATL MTG ASSOC I #346623			2	1	10,887	116.6130	11,854	10,165	10,755		16			7.000	5.213	MON	59	699	11/18/2010	06/15/2023
36203N-3U-0	GOVT NATL MTG ASSOC I #354611			2	1	19,808	116.6130	24,028	20,605	19,781		(124)			7.000	8.295	MON	120	1,488	01/01/2005	07/15/2023
36203N-5U-8	GOVT NATL MTG ASSOC I #354659			2	1	5,768	119.1560	6,285	5,275	5,874		72			8.000	4.822	MON	35	420	01/01/2005	09/15/2023
36203P-AV-5	GOVT NATL MTG ASSOC I #354720			2	1	102,590	117.3620	118,187	100,703	102,776		317			7.000	6.370	MON	587	6,914	02/13/1998	01/15/2024
36203P-BA-0	GOVT NATL MTG ASSOC I #354733			2	1	85,180	115.5530	99,972	86,516	85,244		(251)			6.500	6.959	MON	469	5,545	07/31/1997	01/15/2024
36203P-CA-9	GOVT NATL MTG ASSOC I #354765			2	1	129,688	117.3620	169,293	144,248	126,356		(3,405)			7.000	11.086	MON	841	10,001	12/19/1994	02/15/2024
36203S-TE-7	GOVT NATL MTG ASSOC I #357949			2	1	9,408	116.6130	10,269	8,806	9,663		300			7.000	4.467	MON	51	614	01/01/2005	10/15/2023
36203T-P6-6	GOVT NATL MTG ASSOC I #358745			2	1	9,945	115.0350	10,463	9,095	9,987		173			8.000	5.328	MON	61	704	01/01/2005	09/15/2023
36203X-G6-7	GOVT NATL MTG ASSOC I #362121			2	1	114,935	117.9680	140,850	119,397	114,305		(1,115)			7.500	8.838	MON	746	8,729	03/30/1995	10/15/2023
36203X-JU-1	GOVT NATL MTG ASSOC I #362175			2	1	37,669	117.3620	38,687	32,964	38,319		82			7.000	2.206	MON	192	2,274	11/18/2010	01/15/2024
36203X-JV-9	GOVT NATL MTG ASSOC I #362176			2	1	96,499	117.5690	109,901	93,478	96,649		614			7.500	6.480	MON	584	6,699	02/18/1998	01/15/2024
36204D-AC-3	GOVT NATL MTG ASSOC I #366403			2	1	114,712	113.7290	132,571	116,568	114,912		(274)			6.500	6.949	MON	631	7,440	07/31/1997	01/15/2024
36204D-GR-4	GOVT NATL MTG ASSOC I #366608			2	1	9,396	117.3620	12,235	10,425	8,360		(360)			7.000	14.219	MON	61	738	01/01/2005	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536			2	1	19,652	121.5990	23,284	19,148	19,892		166			8.500	7.390	MON	136	1,628	07/24/2000	09/15/2024
36204H-6E-5	GOVT NATL MTG ASSOC I #370869			2	1	28,609	116.6130	31,226	26,778	28,388		276			7.000	5.125	MON	156	1,832	01/01/2005	10/15/2023
36204J-DK-9	GOVT NATL MTG ASSOC I #371006			2	1	38,425	117.3620	44,301	37,747	38,468		151			7.000	6.422	MON	220	2,617	02/13/1998	01/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754			2	1	134,200	117.3620	171,313	145,969	132,669		(2,600)			7.000	9.897	MON	851	10,103	07/08/1994	04/15/2024
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400			2	1	135,971	113.6660	158,154	139,139	136,055		(524)			6.500	7.209	MON	754	8,909	07/17/1997	02/15/2024
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662			2	1	7,371	115.5530	8,379	7,251	7,318		4			6.500	6.118	MON	39	481	01/01/2005	02/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262			2	1	6,799	100.3770	6,655	6,630	6,898		71			8.500	7.350	MON	47	564	07/24/2000	08/15/2026
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695			2	1	3,584	119.4500	4,265	3,571	3,589		3			7.500	7.367	MON	22	265	09/16/1999	02/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36204U-SE-2	GOVT NATL MTG ASSOC I #380417			2	1	192,580	117.3620	221,792	188,981	192,741		934			7.000	6.428	MON	1,102	13,139	02/13/1998	01/15/2024
36204W-NE-3	GOVT NATL MTG ASSOC I #382089			2	1	31,801	117.3620	32,660	27,828	30,813		(154)			7.000	4.088	MON	162	1,940	11/18/2010	01/15/2024
36205C-QY-9	GOVT NATL MTG ASSOC I #386671			2	1	27,704	107.1960	28,719	26,791	28,145		141			9.000	7.632	MON	201	2,412	07/24/2000	02/15/2025
36205E-K3-9	GOVT NATL MTG ASSOC I #388314			2	1	270,680	113.8540	313,083	274,987	271,014		(805)			6.500	6.954	MON	1,490	17,652	07/31/1997	02/15/2024
36205J-U3-7	GOVT NATL MTG ASSOC I #392202			2	1	1,859	115.5530	2,113	1,828	1,875		9			6.500	5.826	MON	10	120	01/01/2005	05/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669			2	1	7,888	123.7980	9,443	7,628	8,130		9			9.000	7.249	MON	57	687	07/24/2000	01/15/2025
36205M-PA-0	GOVT NATL MTG ASSOC I #394717			2	1	1,011	101.1080	999	988	1,030		10			8.500	7.449	MON	7	84	06/15/2000	03/15/2030
36205R-T9-8	GOVT NATL MTG ASSOC I #398476			2	1	10,690	113.8690	12,173	10,690	10,610		(6)			6.500	6.714	MON	58	692	08/17/1998	03/15/2026
36205S-BB-0	GOVT NATL MTG ASSOC I #398834			2	1	5,772	105.0950	5,916	5,629	5,901		24			8.500	7.319	MON	40	479	07/24/2000	08/15/2026
36205X-WP-5	GOVT NATL MTG ASSOC I #403954			2	1	12,984	123.6600	15,521	12,552	13,338		72			9.000	7.346	MON	94	1,130	07/24/2000	09/15/2024
36205X-2N-3	GOVT NATL MTG ASSOC I #404081			2	1	11,351	106.4080	10,979	10,318	11,268		165			8.500	5.769	MON	73	798	05/31/2004	04/15/2025
36206A-QK-2	GOVT NATL MTG ASSOC I #405558			2	1	8,440	119.4500	10,044	8,408	8,458		8			7.500	7.351	MON	53	623	09/16/1999	01/15/2026
36206F-QA-3	GOVT NATL MTG ASSOC I #410049			2	1	26,022	120.8340	28,709	23,759	26,989		496			8.000	4.578	MON	158	1,871	05/31/2004	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251			2	1	996	118.2660	1,113	941	1,028		14			7.000	4.895	MON	5	66	05/31/2004	11/15/2030
36206N-E3-5	GOVT NATL MTG ASSOC I #416054			2	1	13,044	119.1230	15,481	12,995	13,041		7			7.500	7.400	MON	81	970	09/16/1999	01/15/2026
36206T-KY-7	GOVT NATL MTG ASSOC I #420711			2	1	315	119.6390	376	314	316					7.500	7.355	MON	2	23	09/16/1999	02/15/2026
36206U-HB-8	GOVT NATL MTG ASSOC I #421526			2	1	28,146	101.5580	28,231	27,798	28,501		130			8.000	7.363	MON	185	2,224	07/24/2000	01/15/2027
36206V-KT-3	GOVT NATL MTG ASSOC I #422506			2	1	17,794	114.5100	20,376	17,794	17,661		(17)			6.500	6.718	MON	96	1,142	08/17/1998	03/15/2026
36206V-TC-1	GOVT NATL MTG ASSOC I #422747			2	1	295	103.9970	306	294	296					7.500	7.340	MON	2	20	09/16/1999	05/15/2026
36206V-VU-8	GOVT NATL MTG ASSOC I #422827			2	1	11,852	103.4600	12,100	11,695	12,000		(73)			8.000	7.271	MON	78	936	07/24/2000	06/15/2026
36206V-YY-7	GOVT NATL MTG ASSOC I #422927			2	1	5,216	108.0550	5,561	5,147	5,303					8.000	7.217	MON	34	412	07/24/2000	06/15/2026
36206W-B2-0	GOVT NATL MTG ASSOC I #423157			2	1	3,892	102.5590	3,868	3,772	4,242		159			7.500	5.016	MON	24	282	08/03/2001	10/15/2029
36206W-NP-6	GOVT NATL MTG ASSOC I #423498			2	1	5,571	116.6600	6,499	5,571	5,526		(11)			6.500	6.719	MON	30	361	08/17/1998	02/15/2026
36206W-7M-1	GOVT NATL MTG ASSOC I #424000			2	1	1,678	120.5080	2,015	1,672	1,682		2			7.500	7.350	MON	10	125	09/16/1999	09/15/2026
36206X-6F-5	GOVT NATL MTG ASSOC I #424870			2	1	19,463	119.1610	23,688	19,879	19,272		(121)			7.000	7.877	MON	116	1,388	12/03/1999	11/15/2027
36207A-K6-8	GOVT NATL MTG ASSOC I #426117			2	1	434	104.4370	452	433	435		1			7.500	7.357	MON	3	31	09/16/1999	06/15/2026
36207A-LG-5	GOVT NATL MTG ASSOC I #426127			2	1	4,566	118.1980	5,377	4,549	4,571		3			7.500	7.361	MON	28	339	09/16/1999	07/15/2026
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424			2	1	8,682	118.4220	10,243	8,650	8,693		8			7.500	7.357	MON	54	641	09/16/1999	04/15/2026
36207J-VR-1	GOVT NATL MTG ASSOC I #433624			2	1	20,321	115.0880	24,441	21,237	20,159		(159)			6.500	7.927	MON	115	1,373	06/23/1999	02/15/2028
36207J-5P-4	GOVT NATL MTG ASSOC I #433854			2	1	2,802	100.1340	2,701	2,698	2,699		(7)			7.500	6.932	MON	17	61	04/16/1999	06/15/2013
36207K-HU-7	GOVT NATL MTG ASSOC I #434143			2	1	6,086	112.3530	6,842	6,090	6,085		(1)			6.000	6.022	MON	30	358	02/15/2002	01/15/2029
36207K-RX-0	GOVT NATL MTG ASSOC I #434402			2	1	30,246	112.1970	33,954	30,263	30,242		(1)			6.000	6.020	MON	151	1,808	02/15/2002	06/15/2029
36207K-TU-4	GOVT NATL MTG ASSOC I #434463			2	1	1,272	121.2650	1,511	1,246	1,310		13			7.500	6.275	MON	8	91	01/24/2001	07/15/2029
36207L-W9-5	GOVT NATL MTG ASSOC I #435472			2	1	32,926	101.2960	32,523	32,107	33,681		(654)			8.500	7.246	MON	227	2,730	07/24/2000	07/15/2026
36207M-RP-3	GOVT NATL MTG ASSOC I #436194			2	1	8,717	114.5100	9,982	8,717	8,653		(13)			6.500	6.699	MON	47	553	08/17/1998	02/15/2028
36207N-4P-6	GOVT NATL MTG ASSOC I #437430			2	1	11,330	119.1610	13,790	11,573	11,245		(44)			7.000	7.861	MON	68	808	12/03/1999	11/15/2027
36207N-6M-1	GOVT NATL MTG ASSOC I #437476			2	1	585	117.9160	699	593	580		(2)			6.500	7.239	MON	3	39	02/16/2001	03/15/2029
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754			2	1	53,064	119.6390	62,012	51,833	53,238		408			7.000	6.386	MON	302	3,544	01/14/1999	10/15/2028
36207U-BG-2	GOVT NATL MTG ASSOC I #442039			2	1	2,073	115.3550	2,382	2,065	2,076		3			7.500	7.355	MON	13	152	09/16/1999	10/15/2026
36207V-6C-5	GOVT NATL MTG ASSOC I #443767			2	1	119,058	119.1610	141,426	118,685	119,039		46			7.000	6.904	MON	692	7,988	01/01/2005	12/15/2027
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487			2	1	13,632	119.1610	16,591	13,923	13,571		(44)			7.000	7.797	MON	81	908	12/03/1999	10/15/2027
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882			2	1	18,975	116.0410	22,315	19,230	18,893		(32)			6.500	6.975	MON	104	1,247	02/16/2001	04/15/2029
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964			2	1	5,921	111.7140	6,618	5,924	5,920					6.000	6.022	MON	30	325	02/15/2002	01/15/2029
36208D-MD-4	GOVT NATL MTG ASSOC I #447756			2	1	1,625	115.8480	1,876	1,619	1,629		1			7.500	7.342	MON	10	121	09/16/1999	07/15/2027
36208E-TY-9	GOVT NATL MTG ASSOC I #448867			2	1	20,383	119.1610	24,808	20,819	20,308		(57)			7.000	7.712	MON	121	1,394	12/03/1999	10/15/2027
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042			2	1	5,728	105.7690	5,925	5,602	5,746		28			8.500	7.702	MON	40	475	06/15/2000	06/15/2028
36208F-J7-6	GOVT NATL MTG ASSOC I #449486			2	1	106,656	119.1610	124,945	104,854	106,969		230			7.000	6.470	MON	612	7,228	04/20/1999	11/15/2027
36208F-ME-7	GOVT NATL MTG ASSOC I #449557			2	1	466	99.9220	449	449	449		(1)			7.500	7.500	MON	3	3	04/16/1999	06/15/2013
36208G-H2-7	GOVT NATL MTG ASSOC I #450349			2	1	55,307	119.6390	65,051	54,373	55,710		373			7.000	6.425	MON	317	3,794	04/20/1999	06/15/2028
36208H-LA-2	GOVT NATL MTG ASSOC I #451321			2	1	20,585	120.8230	24,249	20,070	20,706		73			7.500	6.689	MON	125	1,512	01/01/2005	07/15/2027
36208H-LB-0	GOVT NATL MTG ASSOC I #451322			2	1	2,814	108.7470	3,049	2,804	2,817		2			7.500	7.332	MON	18	209	09/16/1999	07/15/2027
36208H-R5-7	GOVT NATL MTG ASSOC I #451508			2	1	20,443	113.7210	22,737	19,993	20,636		72			8.500	7.348	MON	142	1,679	06/15/2000	10/15/2027
36208L-AV-9	GOVT NATL MTG ASSOC I #453720			2	1	44,546	119.1610	54,217	45,499	44,505		(89)			7.000	7.539	MON	265	3,176	12/03/1999	10/15/2027
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044			2	1	2,281	119.6390	2,667	2,230	2,355		32			7.000	5.734	MON	13	155	08/15/2001	04/15/2028
36208L-SE-8	GOVT NATL MTG ASSOC I #454217			2	1	29,120	117.5430	34,814	29,618	29,045		(71)			6.500	7.019	MON	160	1,920	05/14/1999	10/15/2028
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361			2	1	6,992	119.1610	8,731	7,327	6,842		(74)			7.000	8.879	MON	43	507	01/28/2000	12/15/2027
36208N-JX-2	GOVT NATL MTG ASSOC I #455778			2	1	1,623	103.2920	1,670	1,617	1,628		2			7.500	7.313	MON	10	121	09/16/1999	09/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36208P-NW-4	GOVT NATL MTG ASSOC I #456805			2	1	33,601	115.7130	40,632	35,115	33,300		(326)			6.500	7.965	MON	190	2,244	06/23/1999	04/15/2028
36208P-7M-4	GOVT NATL MTG ASSOC I #457300			2	1	108,686	117.5430	134,432	114,368	106,540		(1,765)			6.500	8.440	MON	619	7,412	07/12/2000	02/15/2028
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015			2	1	755	116.4470	891	765	747		(3)			6.500	7.114	MON	4	49	02/16/2001	02/15/2029
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052			2	1	21,876	113.1340	24,763	21,888	21,866		(2)			6.000	6.027	MON	109	1,309	02/15/2002	02/15/2029
36208R-FN-9	GOVT NATL MTG ASSOC I #458373			2	1	85	99.9220	81	82	82		(1)			7.500	7.500	MON	1	1	04/16/1999	01/15/2013
36208R-U8-5	GOVT NATL MTG ASSOC I #458807			2	1	49,030	115.7130	59,292	51,240	48,726		(375)			6.500	7.872	MON	278	3,320	06/23/1999	02/15/2028
36208R-YY-4	GOVT NATL MTG ASSOC I #458927			2	1	421	119.6390	482	403	497		35			7.000	2.377	MON	2	28	07/18/2002	09/15/2028
36208T-CP-3	GOVT NATL MTG ASSOC I #460078			2	1	1,316	100.1340	1,269	1,267	1,268		(4)			7.500	6.741	MON	8	15	04/16/1999	05/15/2013
36208T-R3-6	GOVT NATL MTG ASSOC I #460506			2	1	11,554	113.1340	13,079	11,560	11,555					6.000	6.023	MON	58	684	02/15/2002	01/15/2029
36208V-QV-0	GOVT NATL MTG ASSOC I #462268			2	1	962	119.1610	1,171	983	954		(5)			7.000	7.933	MON	6	68	12/03/1999	11/15/2027
36208V-TU-9	GOVT NATL MTG ASSOC I #462363			2	1	13,258	119.1610	15,432	12,951	13,342		47			7.000	6.218	MON	76	902	01/14/1999	11/15/2027
36208V-UH-6	GOVT NATL MTG ASSOC I #462384			2	1	1,566	119.1610	1,906	1,600	1,553		(5)			7.000	7.858	MON	9	110	12/03/1999	11/15/2027
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496			2	1	583	100.1860	571	570	609		10			7.000	5.257	MON	3	40	08/15/2001	01/15/2028
36208X-GV-7	GOVT NATL MTG ASSOC I #463812			2	1	32,991	117.5430	38,778	32,991	32,803		(33)			6.500	6.671	MON	179	2,138	08/17/1998	04/15/2028
36208X-TY-7	GOVT NATL MTG ASSOC I #464167			2	1	10,098	115.7130	11,521	9,957	10,111		4			6.500	6.030	MON	54	652	01/01/2005	09/15/2028
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593			2	1	60,705	112.3530	68,242	60,739	60,699		(2)			6.000	6.022	MON	304	3,633	02/15/2002	02/15/2029
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017			2	1	3,943	113.6340	4,540	3,996	3,900		(15)			6.500	7.266	MON	22	259	02/16/2001	03/15/2029
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275			2	1	12,154	116.0410	14,294	12,318	12,020		(54)			6.500	7.149	MON	67	788	02/16/2001	04/15/2029
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375			2	1	2,470	113.1340	2,797	2,472	2,470					6.000	6.024	MON	12	148	02/15/2002	01/15/2029
36209A-EE-6	GOVT NATL MTG ASSOC I #465533			2	1	11,109	115.7130	12,672	10,951	11,140		35			6.500	6.017	MON	59	717	01/01/2005	06/15/2028
36209B-C9-7	GOVT NATL MTG ASSOC I #466396			2	1	35,487	115.7130	41,765	36,094	35,481		(69)			6.500	6.991	MON	196	2,337	05/14/1999	10/15/2028
36209C-RS-7	GOVT NATL MTG ASSOC I #467697			2	1	2,078	119.6390	2,429	2,031	2,159		34			7.000	5.635	MON	12	140	08/15/2001	03/15/2028
36209C-5K-8	GOVT NATL MTG ASSOC I #468050			2	1	82,999	115.7130	101,063	87,339	81,129		(576)			6.500	8.632	MON	473	5,654	07/12/2000	07/15/2028
36209C-6T-8	GOVT NATL MTG ASSOC I #468082			2	1	20,574	115.4770	24,164	20,925	20,569		(38)			6.500	6.982	MON	113	1,340	05/14/1999	07/15/2028
36209D-B8-6	GOVT NATL MTG ASSOC I #468163			2	1	49,483	119.6390	58,434	48,842	49,574		132			7.000	6.606	MON	285	3,409	07/09/1998	08/15/2028
36209E-WG-3	GOVT NATL MTG ASSOC I #469647			2	1	20,096	115.7130	23,651	20,440	20,076		(15)			6.500	6.997	MON	111	1,312	05/14/1999	10/15/2028
36209E-6U-1	GOVT NATL MTG ASSOC I #469883			2	1	2,282	117.9160	2,727	2,313	2,263		(8)			6.500	7.160	MON	13	150	02/16/2001	01/15/2029
36209F-A2-5	GOVT NATL MTG ASSOC I #469925			2	1	13,720	116.2710	15,630	13,443	14,149		165			7.500	6.234	MON	84	969	01/24/2001	01/15/2029
36209F-CV-9	GOVT NATL MTG ASSOC I #469984			2	1	9,797	111.9470	11,321	10,113	9,774		(17)			6.000	7.026	MON	51	590	05/17/2001	02/15/2029
36209F-DS-5	GOVT NATL MTG ASSOC I #470013			2	1	14,297	119.5580	16,706	13,973	14,908		224			7.000	5.483	MON	82	975	08/15/2001	02/15/2029
36209F-E8-8	GOVT NATL MTG ASSOC I #470059			2	1	608	119.5580	715	598	620		5			7.000	6.109	MON	3	42	08/03/2001	02/15/2029
36209F-LS-6	GOVT NATL MTG ASSOC I #470237			2	1	1,676	117.9160	2,003	1,699	1,663		(5)			6.500	7.143	MON	9	110	02/16/2001	04/15/2029
36209F-L3-1	GOVT NATL MTG ASSOC I #470246			2	1	721	119.5580	815	681	781		17			7.000	3.654	MON	4	48	05/31/2004	04/15/2029
36209F-N4-7	GOVT NATL MTG ASSOC I #470311			2	1	11,499	117.9160	13,741	11,653	11,382		(54)			6.500	7.151	MON	63	755	02/16/2001	05/15/2029
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517			2	1	6,239	103.3190	6,316	6,113	6,420		78			7.500	6.256	MON	38	457	01/24/2001	06/15/2029
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658			2	1	1,393	119.5580	1,628	1,362	1,444		11			7.000	5.243	MON	8	95	08/15/2001	07/15/2029
36209J-MC-2	GOVT NATL MTG ASSOC I #472955			2	1	12,686	119.5580	14,824	12,399	13,004		23			7.000	5.604	MON	72	838	08/15/2001	11/15/2029
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232			2	1	657	100.0900	634	634	634		(2)			7.500	6.987	MON	4	34	04/16/1999	04/15/2013
36209L-3H-7	GOVT NATL MTG ASSOC I #475200			2	1	31,181	119.6390	36,431	30,451	31,363		203			7.000	6.313	MON	178	1,997	01/29/1999	07/15/2028
36209M-EK-6	GOVT NATL MTG ASSOC I #475438			2	1	536	100.1660	518	517	517		(2)			7.500	6.764	MON	3	32	04/16/1999	06/15/2013
36209M-JF-2	GOVT NATL MTG ASSOC I #475562			2	1	38,063	115.0880	45,781	39,779	38,083		(61)			6.500	7.870	MON	215	2,532	06/23/1999	09/15/2028
36209M-K3-7	GOVT NATL MTG ASSOC I #475614			2	1	3,743	115.0050	4,378	3,807	3,732		(10)			6.500	7.033	MON	21	211	05/14/1999	10/15/2028
36209M-3X-0	GOVT NATL MTG ASSOC I #476114			2	1	21,575	115.7130	25,392	21,944	21,533		(41)			6.500	7.039	MON	119	1,410	05/14/1999	07/15/2028
36209M-4L-5	GOVT NATL MTG ASSOC I #476127			2	1	99,932	119.6390	116,783	97,613	100,042		601			7.000	6.397	MON	569	6,806	01/14/1999	12/15/2028
36209N-DX-7	GOVT NATL MTG ASSOC I #476318			2	1	15,370	119.6390	17,958	15,010	15,470		109			7.000	6.207	MON	88	1,044	01/29/1999	05/15/2028
36209N-3W-0	GOVT NATL MTG ASSOC I #477013			2	1	21,643	122.2410	25,639	20,974	23,091		780			7.500	5.493	MON	131	1,559	08/03/2001	10/15/2029
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461			2	1	17,528	117.5430	20,260	17,236	17,584		16			6.500	5.938	MON	93	1,127	01/01/2005	09/15/2028
36209W-HW-5	GOVT NATL MTG ASSOC I #483645			2	1	20,130	115.4770	23,643	20,474	20,127		(42)			6.500	7.022	MON	111	1,322	05/14/1999	10/15/2028
36209W-H7-0	GOVT NATL MTG ASSOC I #483654			2	1	21,804	114.5100	25,394	22,176	21,800		(54)			6.500	7.014	MON	120	1,432	05/14/1999	10/15/2028
36210A-L5-4	GOVT NATL MTG ASSOC I #486448			2	1	54,481	119.6390	64,079	53,561	54,926		258			7.000	6.391	MON	312	3,735	04/20/1999	08/15/2028
36210A-RV-1	GOVT NATL MTG ASSOC I #486600			2	1	7,543	108.2760	8,002	7,391	7,796		107			7.500	6.180	MON	46	553	01/24/2001	10/15/2028
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621			2	1	11,837	116.4470	14,019	12,039	11,795		(39)			6.500	7.054	MON	65	761	05/14/1999	10/15/2028
36210A-XN-2	GOVT NATL MTG ASSOC I #486785			2	1	19,368	119.6390	22,634	18,919	19,531		168			7.000	6.143	MON	110	1,321	01/14/1999	12/15/2028
36210B-BW-4	GOVT NATL MTG ASSOC I #487053			2	1	4,115	119.5580	4,707	3,937	4,417		99			7.000	4.332	MON	23	265	07/18/2002	03/15/2029
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472			2	1	1,328	113.1340	1,614	1,426	1,344		(9)			6.000	7.579	MON	7	79	11/17/1999	04/15/2029
36210B-TT-2	GOVT NATL MTG ASSOC I #487562			2	1	1,381	119.5580	1,624	1,358	1,383		3			7.000	6.483	MON	8	95	08/03/2001	07/15/2029
36210E-EC-9	GOVT NATL MTG ASSOC I #489831			2	1	2,881	119.5580	3,253	2,721	3,046		56			7.000	3.725	MON	16	189	05/31/2004	07/15/2029

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36210E-SB-6	GOVT NATL MTG ASSOC I #490214			2	1	9,077	114.8120	10,562	9,199	8,993		(37)			6.500	7.134	MON	50	596	02/16/2001	07/15/2029
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743			2	1	43,498	119.6390	50,919	42,561	43,956		441			7.000	6.256	MON	248	2,972	12/21/1998	12/15/2028
36210F-FH-4	GOVT NATL MTG ASSOC I #490768			2	1	16,841	117.5430	20,133	17,129	16,841		(36)			6.500	7.008	MON	93	1,110	05/14/1999	10/15/2028
36210F-RG-3	GOVT NATL MTG ASSOC I #491087			2	1	16,306	113.1340	19,036	16,826	16,140		(83)			6.000	7.055	MON	84	999	05/17/2001	01/15/2029
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343			2	1	5,368	119.5580	6,272	5,246	5,564		80			7.000	5.620	MON	31	366	08/15/2001	03/15/2029
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479			2	1	13,149	116.0410	15,463	13,326	13,035		(28)			6.500	7.091	MON	72	845	02/16/2001	06/15/2029
36210J-J8-2	GOVT NATL MTG ASSOC I #493587			2	1	10,178	117.5430	12,168	10,352	10,173		(27)			6.500	7.033	MON	56	671	05/14/1999	10/15/2028
36210J-WB-0	GOVT NATL MTG ASSOC I #493942			2	1	58,561	112.1340	67,785	60,450	57,643		(117)			6.000	7.447	MON	302	3,611	05/17/2001	05/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981			2	1	272	119.5580	307	257	285		5			7.000	4.139	MON	2	17	05/31/2004	06/15/2029
36210J-Y2-8	GOVT NATL MTG ASSOC I #494029			2	1	2,308	101.7070	2,033	1,999	2,239		(14)			7.500	4.709	MON	12	150	11/18/2010	07/15/2029
36210K-AC-9	GOVT NATL MTG ASSOC I #494203			2	1	100,854	117.9160	120,523	102,211	101,103		(9)			6.500	6.895	MON	554	6,627	02/16/2001	03/15/2029
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503			2	1	24,568	117.9160	29,360	24,899	24,382		(75)			6.500	7.105	MON	135	1,614	02/16/2001	04/15/2029
36210K-WR-2	GOVT NATL MTG ASSOC I #494856			2	1	23,253	117.9160	27,788	23,566	23,151		(27)			6.500	7.017	MON	128	1,528	02/16/2001	07/15/2029
36210L-MR-1	GOVT NATL MTG ASSOC I #495468			2	1	2,831	119.4060	3,175	2,659	2,919		47			7.000	4.520	MON	16	186	06/05/2002	01/15/2030
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668			2	1	3,464	116.1990	3,901	3,357	3,553		40			7.500	6.135	MON	21	251	08/03/2001	08/15/2029
36210M-6E-6	GOVT NATL MTG ASSOC I #496869			2	1	9,792	117.9160	11,702	9,924	9,662		(54)			6.500	7.194	MON	54	643	02/16/2001	04/15/2029
36210N-NR-6	GOVT NATL MTG ASSOC I #497300			2	1	21,375	119.6390	24,979	20,879	21,525		178			7.000	6.242	MON	122	1,458	01/14/1999	12/15/2028
36210P-N3-4	GOVT NATL MTG ASSOC I #498210			2	1	7,973	112.9470	9,296	8,231	7,964		(54)			6.000	7.002	MON	41	452	05/17/2001	05/15/2031
36210S-C5-5	GOVT NATL MTG ASSOC I #500592			2	1	228,167	116.4470	275,109	236,251	229,883		(992)			6.500	7.141	MON	1,280	15,312	07/12/1999	02/15/2029
36210T-EV-4	GOVT NATL MTG ASSOC I #501548			2	1	18,175	117.9160	21,720	18,420	18,033		(16)			6.500	7.156	MON	100	1,150	02/16/2001	03/15/2029
36210T-SE-7	GOVT NATL MTG ASSOC I #501917			2	1	554	119.5580	647	541	569		4			7.000	5.739	MON	3	38	08/15/2001	05/15/2029
36210U-N5-8	GOVT NATL MTG ASSOC I #502712			2	1	3,335	117.9160	3,986	3,380	3,320		(4)			6.500	7.107	MON	18	219	02/16/2001	06/15/2029
36210V-EH-0	GOVT NATL MTG ASSOC I #503336			2	1	7,377	119.4060	8,250	6,909	7,548		185			7.000	5.044	MON	40	482	06/05/2002	01/15/2030
36210V-GA-3	GOVT NATL MTG ASSOC I #503393			2	1	50,146	115.7130	60,082	51,923	49,950		(215)			6.500	7.581	MON	281	3,259	07/12/1999	03/15/2029
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567			2	1	660	117.9160	789	669	654		(3)			6.500	7.152	MON	4	43	02/16/2001	03/15/2029
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849			2	1	5,394	117.9160	6,446	5,466	5,347		(9)			6.500	7.135	MON	30	330	02/16/2001	04/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391			2	1	784	119.5580	885	740	806		9			7.000	4.611	MON	4	51	05/31/2004	06/15/2029
36210W-NT-2	GOVT NATL MTG ASSOC I #504502			2	1	1,829	119.5580	2,152	1,800	1,873		13			7.000	5.841	MON	11	126	08/03/2001	08/15/2029
36210X-SM-5	GOVT NATL MTG ASSOC I #505852			2	1	13,355	114.5680	14,991	13,085	13,703		88			7.500	6.209	MON	82	975	01/24/2001	09/15/2029
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612			2	1	147,280	116.0410	176,962	152,499	146,882		(660)			6.500	7.628	MON	826	9,858	07/12/1999	03/15/2029
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618			2	1	817	119.5580	961	803	831		4			7.000	6.085	MON	5	55	08/03/2001	03/15/2029
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673			2	1	2,019	121.6710	2,380	1,956	2,105		29			7.500	5.830	MON	12	146	08/03/2001	04/15/2029
36211A-N8-5	GOVT NATL MTG ASSOC I #507215			2	1	164,533	116.0410	191,254	164,816	164,372		(79)			6.500	6.570	MON	893	10,533	01/09/2001	04/15/2029
36211A-4P-8	GOVT NATL MTG ASSOC I #507630			2	1	3,914	113.1340	4,571	4,040	3,919		(1)			6.000	7.298	MON	20	240	05/17/2001	06/15/2029
36211B-YB-4	GOVT NATL MTG ASSOC I #508406			2	1	4,852	119.4060	5,540	4,640	4,810		57			7.000	6.186	MON	27	324	06/05/2002	12/15/2030
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448			2	1	5,078	118.5500	6,101	5,146	5,049		(17)			6.500	7.031	MON	28	306	02/16/2001	02/15/2031
36211D-DV-9	GOVT NATL MTG ASSOC I #509616			2	1	4,505	119.5580	5,087	4,255	4,670		(25)			7.000	3.502	MON	25	271	05/31/2004	07/15/2029
36211D-UK-4	GOVT NATL MTG ASSOC I #510086			2	1	559	116.0410	657	567	553		(2)			6.500	7.120	MON	3	36	02/16/2001	07/15/2029
36211E-EP-9	GOVT NATL MTG ASSOC I #510542			2	1	6,493	102.8110	6,540	6,361	6,730		127			7.500	6.284	MON	40	476	01/24/2001	10/15/2029
36211E-E7-9	GOVT NATL MTG ASSOC I #510558			2	1	4,631	103.9540	4,717	4,537	4,804		67			7.500	5.865	MON	28	334	01/24/2001	10/15/2029
36211E-LK-2	GOVT NATL MTG ASSOC I #510730			2	1	11,333	117.9160	13,543	11,486	11,235		(39)			6.500	7.105	MON	62	745	02/16/2001	11/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924			2	1	1,236	119.5580	1,395	1,167	1,243		11			7.000	5.163	MON	7	81	05/31/2004	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729			2	1	1,679	119.4060	1,895	1,587	1,717		18			7.000	4.785	MON	9	97	05/31/2004	10/15/2030
36211G-C5-0	GOVT NATL MTG ASSOC I #512292			2	1	8,963	119.4060	10,211	8,552	9,119		136			7.000	5.430	MON	50	597	06/05/2002	01/15/2030
36211G-UU-5	GOVT NATL MTG ASSOC I #512795			2	1	612	119.5580	715	598	623		3			7.000	5.732	MON	3	38	08/15/2001	06/15/2029
36211G-3H-4	GOVT NATL MTG ASSOC I #513000			2	1	2,599	119.5580	2,935	2,455	2,581		16			7.000	5.568	MON	14	171	05/31/2004	07/15/2029
36211H-G6-2	GOVT NATL MTG ASSOC I #513321			2	1	6,357	119.5580	7,428	6,213	6,540		66			7.000	5.688	MON	36	434	08/15/2001	08/15/2029
36211H-U4-1	GOVT NATL MTG ASSOC I #513703			2	1	471	102.7620	473	461	486		6			7.000	5.627	MON	3	32	08/15/2001	06/15/2029
36211H-U6-6	GOVT NATL MTG ASSOC I #513705			2	1	629	119.5580	710	594	657		10			7.000	4.475	MON	3	41	05/31/2004	07/15/2029
36211H-VR-9	GOVT NATL MTG ASSOC I #513724			2	1	893	121.3580	1,050	866	933		15			7.500	5.712	MON	5	64	08/03/2001	07/15/2029
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787			2	1	2,688	101.4460	2,642	2,605	2,856		48			7.500	4.860	MON	16	195	08/03/2001	07/15/2029
36211J-PM-3	GOVT NATL MTG ASSOC I #514428			2	1	6,563	122.2030	7,773	6,360	6,960		154			7.500	5.255	MON	40	476	08/03/2001	08/15/2029
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451			2	1	795	119.5580	898	751	882		31			7.000	3.292	MON	4	52	05/31/2004	12/15/2029
36211N-5L-8	GOVT NATL MTG ASSOC I #518451			2	1	419	119.5580	493	412	427					7.000	5.861	MON	2	28	08/03/2001	09/15/2029
36211P-BN-2	GOVT NATL MTG ASSOC I #518545			2	1	12,134	108.8860	12,945	11,889	12,676		190			7.500	5.810	MON	74	889	01/24/2001	10/15/2029
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109			2	1	1,095	109.5360	1,163	1,061	1,158		28			7.500	5.421	MON	7	79	08/03/2001	04/15/2030
36211R-FN-4	GOVT NATL MTG ASSOC I #520473			2	1	10,288	110.2240	10,558	9,578	10,806		252			7.500	4.290	MON	60	717	05/31/2004	01/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36211R-H4-4	GOVT NATL MTG ASSOC I #520551			2	1	276	100.2930	278	277	277					7.500	7.619	MON	2	21	04/05/2000	02/15/2030
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778			2	1	4,077	103.9490	4,107	3,951	4,414		93			7.500	4.512	MON	25	296	08/03/2001	07/15/2030
36211S-RY-5	GOVT NATL MTG ASSOC I #521703			2	1	7,855	119.5580	8,870	7,419	7,834		40			7.000	5.492	MON	43	509	05/31/2004	12/15/2029
36211T-SX-4	GOVT NATL MTG ASSOC I #522634			2	1	1,149	119.4060	1,297	1,086	1,150		4			7.000	5.028	MON	6	76	05/31/2004	01/15/2030
36211U-HC-9	GOVT NATL MTG ASSOC I #523227			2	1	3,994	102.8000	3,822	3,718	4,171		79			7.500	4.609	MON	23	278	01/01/2005	10/15/2030
36211U-XU-1	GOVT NATL MTG ASSOC I #523691			2	1	7,091	102.9930	7,156	6,948	7,259		73			7.500	6.212	MON	43	518	01/24/2001	12/15/2029
36211U-5G-3	GOVT NATL MTG ASSOC I #523847			2	1	51,659	101.5250	49,556	48,812	52,307		632			7.000	5.281	MON	285	3,410	05/31/2004	03/15/2030
36211W-V2-1	GOVT NATL MTG ASSOC I #525433			2	1	46,589	108.9230	49,630	45,564	46,785		213			8.500	7.711	MON	323	3,832	06/15/2000	02/15/2030
36212A-4M-4	GOVT NATL MTG ASSOC I #528328			2	1	2,217	108.7000	2,277	2,094	2,309		18			7.000	4.523	MON	12	146	05/31/2004	02/15/2030
36212B-HG-1	GOVT NATL MTG ASSOC I #528631			2	1	1,387	119.4060	1,619	1,356	1,427		14			7.000	5.541	MON	8	95	08/15/2001	02/15/2030
36212D-KK-4	GOVT NATL MTG ASSOC I #530498			2	1	2,153	119.4060	2,429	2,034	2,185		44			7.000	5.396	MON	12	142	05/31/2004	09/15/2030
36212D-L9-8	GOVT NATL MTG ASSOC I #530552			2	1	2,297	108.9920	2,391	2,194	2,321		26			7.000	5.401	MON	13	153	06/05/2002	01/15/2031
36212E-H5-9	GOVT NATL MTG ASSOC I #531352			2	1	18,990	122.4480	22,535	18,403	20,014		211			7.500	4.965	MON	115	1,377	08/03/2001	09/15/2030
36212J-5T-9	GOVT NATL MTG ASSOC I #535558			2	1	8,970	100.5410	8,521	8,476	9,557		305			7.000	4.269	MON	49	592	05/31/2004	12/15/2030
36212L-7F-2	GOVT NATL MTG ASSOC I #537394			2	1	191	109.1790	202	185	210		7			7.500	4.435	MON	1	14	08/03/2001	01/15/2031
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342			2	1	670	107.0350	695	649	702		14			7.500	5.664	MON	4	48	08/03/2001	04/15/2031
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819			2	1	12,089	122.5770	14,361	11,716	12,993		284			7.500	4.958	MON	73	877	08/03/2001	10/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212			2	1	2,932	119.4060	3,308	2,770	3,051		60			7.000	4.631	MON	16	193	05/31/2004	12/15/2030
36212U-AC-5	GOVT NATL MTG ASSOC I #543703			2	1	849	118.2660	949	802	873		13			7.000	5.068	MON	5	56	05/31/2004	11/15/2030
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448			2	1	3,998	105.7990	4,100	3,875	4,150		70			7.500	5.592	MON	24	289	08/03/2001	04/15/2031
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052			2	1	2,659	104.7190	2,698	2,577	2,893		83			7.500	4.831	MON	16	193	08/03/2001	02/15/2031
36213A-H9-8	GOVT NATL MTG ASSOC I #548456			2	1	10,181	119.1960	11,860	9,950	10,460		116			7.000	5.720	MON	58	695	08/15/2001	02/15/2031
36213B-DS-8	GOVT NATL MTG ASSOC I #549213			2	1	965	104.2680	975	935	1,023		23			7.500	5.225	MON	6	70	08/03/2001	03/15/2031
36213F-XE-8	GOVT NATL MTG ASSOC I #553377			2	1	19,965	112.9470	21,869	19,362	20,385		53			6.000	4.594	MON	97	1,159	09/10/2003	07/15/2033
36213H-GU-7	GOVT NATL MTG ASSOC I #554711			2	1	3,055	119.1960	3,409	2,860	3,281		91			7.000	3.658	MON	17	199	06/05/2002	03/15/2031
36213H-6A-2	GOVT NATL MTG ASSOC I #555365			2	1	2,735	118.5500	3,275	2,763	2,727					6.500	6.972	MON	15	179	05/17/2001	06/15/2031
36213J-3S-2	GOVT NATL MTG ASSOC I #556209			2	1	2,217	118.5500	2,655	2,240	2,205		1			6.500	6.987	MON	12	140	05/17/2001	06/15/2031
36213U-JF-8	GOVT NATL MTG ASSOC I #564662			2	1	301	119.1960	221	185	200		3			7.000	5.016	MON	1	13	06/05/2002	06/15/2031
36201G-4T-9	GOVT NATL MTG ASSOC I #583234			2	1	141,071	117.4790	161,244	137,254	141,098		(15)			6.500	5.826	MON	743	8,905	12/08/2006	04/15/2032
36201K-D6-0	GOVT NATL MTG ASSOC I #585225			2	1	58,988	118.9400	67,798	57,002	60,970		165			7.000	4.879	MON	333	3,982	05/17/2002	05/15/2032
36201V-3G-5	GOVT NATL MTG ASSOC I #594899			2	1	2,105	118.9400	2,354	1,979	2,187		(6)			7.000	3.607	MON	12	138	06/18/2002	09/15/2032
36200C-5U-5	GOVT NATL MTG ASSOC I #597659			2	1	284,397	113.5100	310,542	273,582	287,243		(2,522)			6.500	4.858	MON	1,482	17,759	01/29/2008	08/15/2036
36200G-CU-8	GOVT NATL MTG ASSOC I #600483			2	1	183,006	115.5410	203,407	176,047	183,710		(882)			6.500	5.069	MON	954	11,168	01/29/2008	01/15/2036
36201X-RM-2	GOVT NATL MTG ASSOC I #606292			2	1	201,711	117.7290	231,448	196,594	201,205		(875)			6.500	5.707	MON	1,065	12,631	12/08/2006	05/15/2036
36291A-R5-0	GOVT NATL MTG ASSOC I #622508			2	1	13,186	117.7290	15,103	12,829	13,165		17			6.500	5.796	MON	69	832	12/08/2006	10/15/2033
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436			2	1	6,715	117.2910	7,663	6,533	6,728		(27)			6.500	5.641	MON	35	424	12/08/2006	12/15/2035
36291S-2K-5	GOVT NATL MTG ASSOC I #637178			2	1	5,776	113.9730	6,404	5,619	5,741		(28)			6.500	5.660	MON	30	365	12/08/2006	06/15/2035
36292H-FE-8	GOVT NATL MTG ASSOC I #649165			2	1	1,847	113.9730	2,048	1,797	1,854		(3)			6.500	5.488	MON	10	106	12/08/2006	01/15/2036
36292K-6T-8	GOVT NATL MTG ASSOC I #651682			2	1	7,486	117.7290	8,574	7,283	7,471		12			6.500	5.766	MON	39	461	12/08/2006	01/15/2036
36292L-BY-9	GOVT NATL MTG ASSOC I #651755			2	1	9,551	113.8320	10,596	9,309	9,605		(46)			6.500	5.179	MON	50	604	12/08/2006	03/15/2036
36292L-DV-3	GOVT NATL MTG ASSOC I #651816			2	1	1,498	117.3900	1,714	1,460	1,506		(13)			6.500	5.241	MON	8	85	12/08/2006	05/15/2036
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159			2	1	235,325	117.7290	266,510	226,376	239,890		(1,920)			6.500	4.431	MON	1,226	14,693	01/29/2008	06/15/2036
36294P-PF-4	GOVT NATL MTG ASSOC I #655722			2	1	371,851	110.3480	416,728	377,649	374,212		294			5.000	5.224	MON	1,574	18,857	05/14/2008	04/15/2038
36294P-5V-1	GOVT NATL MTG ASSOC I #656160			2	1	233,060	113.8540	255,256	224,197	233,484		461			6.500	5.088	MON	1,214	13,185	01/29/2008	07/15/2036
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070			2	1	13,906	117.7290	15,957	13,554	13,921		(27)			6.500	5.548	MON	73	847	12/08/2006	08/15/2036
36294S-D3-8	GOVT NATL MTG ASSOC I #658122			2	1	15,194	117.3900	17,385	14,809	15,294		(78)			6.500	5.289	MON	80	923	12/08/2006	10/15/2036
36294V-6F-2	GOVT NATL MTG ASSOC I #661570			2	1	11,235	113.5100	12,408	10,931	11,230		(21)			6.500	5.580	MON	59	668	12/08/2006	12/15/2036
36295A-B7-9	GOVT NATL MTG ASSOC I #664362			2	1	126,391	113.4940	137,992	121,585	127,062		(201)			6.500	5.057	MON	659	7,666	01/29/2008	09/15/2037
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957			2	1	8,807	113.4940	9,615	8,472	8,917		(10)			6.500	4.796	MON	46	541	01/29/2008	11/15/2037
36295N-GR-2	GOVT NATL MTG ASSOC I #675308			2	1	72,802	109.0980	80,664	73,937	73,076		106			5.000	5.465	MON	308	3,525	05/14/2008	04/15/2038
36295N-JV-0	GOVT NATL MTG ASSOC I #675376			2	1	144,513	109.0980	160,119	146,766	145,069		169			5.000	5.453	MON	612	7,002	05/14/2008	05/15/2038
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962			2	1	79,893	111.6920	90,625	81,139	79,954		(29)			5.000	5.441	MON	338	3,995	05/14/2008	05/15/2038
36295S-W9-3	GOVT NATL MTG ASSOC I #679372			2	1	1,923,124	109.7390	2,076,665	1,892,373	1,913,874		(2,957)			5.500	5.076	MON	8,673	100,445	03/14/2008	04/15/2038
36295U-3V-1	GOVT NATL MTG ASSOC I #681312			2	1	185,797	109.0980	205,861	188,693	185,906		272			5.000	5.601	MON	786	8,633	05/14/2008	05/15/2038
36295X-A5-4	GOVT NATL MTG ASSOC I #683228			2	1	1,783,487	109.7390	1,925,879	1,754,969	1,781,267		(4,842)			5.500	4.932	MON	8,044	92,802	03/14/2008	04/15/2038
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197			2	1	211,369	109.0980	234,195	214,665	212,252		554			5.000	5.447	MON	894	10,719	05/14/2008	05/15/2038
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382			2	1	95,383	109.0980	105,683	96,870	95,721		72			5.000	5.447	MON	404	4,526	05/14/2008	04/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36296B-XN-7	GOVT NATL MTG ASSOC I #686585			2	1	128,822	109.0980	142,733	130,830	129,351		271			5.000	5.478	MON	545	6,008	05/14/2008	05/15/2038
36296B-5G-3	GOVT NATL MTG ASSOC I #686747			2	1	83,574	109.0980	92,599	84,877	84,018		172			5.000	5.441	MON	354	4,103	05/14/2008	05/15/2038
36296C-NA-4	GOVT NATL MTG ASSOC I #687185			2	1	46,225	109.0980	51,217	46,946	46,329		63			5.000	5.536	MON	196	2,178	05/14/2008	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382			2	1	251,134	107.4180	279,043	259,774	255,382		(14)			9.000	10.035	MON	1,948	22,765	06/24/1996	08/15/2020
36225A-M8-0	GOVT NATL MTG ASSOC I #780383			2	1	1,148	107.5750	1,242	1,154	1,149					9.500	9.703	MON	9	107	06/24/1996	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570			2	1	7,264	118.2850	7,499	6,340	7,230		18			7.000	3.438	MON	37	435	11/18/2010	05/15/2027
36225A-XC-9	GOVT NATL MTG ASSOC I #780675			2	1	1,852	116.7300	2,113	1,810	1,874		10			7.000	5.956	MON	11	125	08/15/2001	09/15/2024
36225A-3H-1	GOVT NATL MTG ASSOC I #780800			2	1	150	100.1340	144	144	144					7.500	6.921	MON	1	2	04/16/1999	04/15/2013
36225B-CN-6	GOVT NATL MTG ASSOC I #780977			2	1	17,055	120.2320	20,091	16,710	17,474		115			7.500	6.336	MON	104	1,238	01/24/2001	12/15/2028
36225B-C3-0	GOVT NATL MTG ASSOC I #780990			2	1	1,829	120.6070	2,138	1,773	1,924		26			7.500	5.467	MON	11	131	08/03/2001	12/15/2028
36225B-DT-2	GOVT NATL MTG ASSOC I #781014			2	1	44,860	112.2900	51,999	46,308	44,590		(89)			6.000	7.139	MON	232	2,722	05/17/2001	04/15/2029
36225B-EG-9	GOVT NATL MTG ASSOC I #781035			2	1	11,275	114.7540	13,113	11,427	11,175		(17)			6.500	7.122	MON	62	731	02/16/2001	05/15/2029
36202A-B9-7	GOVT NATL MTG ASSOC II # 64			2	1	5	100.4970	5	5	5					12.000	13.334	MON		1	12/19/1984	01/20/2014
36202A-M4-6	GOVT NATL MTG ASSOC II # 379			2	1	350	108.6930	371	341	345		(1)			10.500	9.584	MON	3	34	02/19/1986	08/20/2015
36202A-PY-7	GOVT NATL MTG ASSOC II # 439			2	1	983	100.4730	968	963	975		(2)			10.500	9.501	MON	8	99	01/01/1988	11/20/2015
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477			2	1	1,991	102.7070	2,000	1,947	1,965		(3)			10.500	9.739	MON	17	200	02/24/1986	01/20/2016
36202A-RR-0	GOVT NATL MTG ASSOC II # 496			2	1	17,638	110.9820	19,144	17,250	17,397		(20)			10.500	9.825	MON	151	1,769	11/28/2001	02/20/2016
36202A-SA-6	GOVT NATL MTG ASSOC II # 513			2	1	1,196	100.4400	1,193	1,187	1,194					10.000	9.533	MON	10	114	04/01/1991	03/20/2016
36202A-SB-4	GOVT NATL MTG ASSOC II # 514			2	1	10,405	110.4080	11,211	10,155	10,155					10.500	10.500	MON	89	1,042	03/24/1986	03/20/2016
36202A-VS-3	GOVT NATL MTG ASSOC II # 625			2	1	391	110.1730	461	418	401		1			9.000	12.049	MON	3	37	12/17/1987	09/20/2016
36202A-XW-2	GOVT NATL MTG ASSOC II # 693			2	1	64	110.6530	78	71	67					8.500	12.134	MON	1	6	01/01/1988	01/20/2017
36202A-XX-0	GOVT NATL MTG ASSOC II # 694			2	1	853	111.0390	1,013	912	879		2			9.000	11.453	MON	7	80	01/21/1988	01/20/2017
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730			2	1	175	110.8510	215	194	176					8.500	14.645	MON	1	16	01/01/1988	03/20/2017
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731			2	1	1,431	111.0400	1,718	1,547	1,472		4			9.000	12.247	MON	12	136	01/21/1988	03/20/2017
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747			2	1	1,218	110.8390	1,196	1,079	1,175		(21)			8.500	3.403	MON	8	90	11/18/2010	04/20/2017
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748			2	1	2,697	111.0370	3,228	2,907	2,791		1			9.000	11.654	MON	22	249	01/21/1988	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764			2	1	7,370	110.6440	9,051	8,180	7,512		31			8.500	13.821	MON	58	683	01/01/1988	05/20/2017
36202A-2N-6	GOVT NATL MTG ASSOC II # 781			2	1	4,214	108.1780	4,039	3,734	4,049		(41)			8.500	3.527	MON	26	305	11/18/2010	06/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782			2	1	1,525	110.6670	1,814	1,640	1,544		(3)			9.000	12.476	MON	12	139	12/18/1987	06/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816			2	1	2,955	112.3060	3,550	3,161	3,076		2			9.000	10.590	MON	24	280	12/17/1987	08/20/2017
36202A-4U-8	GOVT NATL MTG ASSOC II # 835			2	1	4,710	104.3480	5,272	5,053	4,997		17			9.000	10.230	MON	38	439	01/21/1988	09/20/2017
36202A-5N-3	GOVT NATL MTG ASSOC II # 853			2	1	1,858	102.4350	2,044	1,996	1,845					9.000	13.813	MON	15	177	12/17/1987	10/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870			2	1	6,245	102.5030	6,871	6,703	6,125		(27)			9.000	13.900	MON	50	596	01/21/1988	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887			2	1	22,925	113.0740	27,765	24,555	23,400		6			9.000	11.689	MON	184	2,181	12/17/1987	12/20/2017
36202B-AF-2	GOVT NATL MTG ASSOC II # 906			2	1	3,033	100.3690	3,255	3,243	3,199		3			9.000	9.985	MON	24	287	01/21/1988	01/20/2018
36202A-WC-7	GOVT NATL MTG ASSOC II #000643			2	1	166	109.7200	163	149	158		(1)			9.000	4.509	MON	1	13	05/31/2004	10/20/2016
36202B-A4-7	GOVT NATL MTG ASSOC II #000927			2	1	1,369	115.5950	1,391	1,203	1,329		(3)			10.000	4.871	MON	10	119	05/31/2004	02/20/2018
36202B-JN-6	GOVT NATL MTG ASSOC II #001169			2	1	72	100.3390	70	70	70		(1)			9.500	7.266	MON	1	7	07/24/2000	04/20/2019
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596			2	1	3,091	119.2610	3,581	3,003	3,105		23			9.000	7.812	MON	23	271	07/24/2000	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668			2	1	4,157	120.3210	4,860	4,039	4,180		27			9.000	7.819	MON	30	364	07/24/2000	08/20/2021
36202C-A6-0	GOVT NATL MTG ASSOC II #001829			2	1	1,851	119.0590	1,999	1,679	1,846		26			8.500	5.333	MON	12	139	05/31/2004	05/20/2022
36215X-5T-5	GOVT NATL MTG ASSOC II #148558			2	1	14,333	100.4740	14,377	14,309	14,310					10.500	10.500	MON	125	1,471	02/24/1986	01/20/2016
36216G-TY-4	GOVT NATL MTG ASSOC II #164467			2	1	2,326	100.3720	2,527	2,518	2,415		6			9.000	11.832	MON	19	223	01/21/1988	09/20/2016
36202L-JR-5	GOVT NATL MTG ASSOC II #G29272			2	1	6,489	100.4310	5,841	5,815	6,261		(66)			9.750	5.766	MON	47	558	11/18/2010	09/20/2017
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						12,701,024	XXX	14,278,452	12,643,757	12,705,706		(18,128)			XXX	XXX	XXX	66,656	781,424	XXX	XXX
02265Q-AA-6	AMAL LTD ABS		E		1	23,005,205	108.4760	24,955,103	23,005,205	23,005,205					3.465	3.465	FMAN	88,570	782,687	11/12/2009	08/21/2021
91274E-AA-5	EXIM BANK/US TRADE 4.26% TRUST CERT.			2	1FE	4,657,711	103.5640	4,823,712	4,657,711	4,657,711					4.260	4.321	MN	160,891	100,312	11/12/2009	11/15/2014
49549C-AA-6	KING INTL LEASING LLC				1FE	5,118,105	105.9290	5,421,557	5,118,105	5,118,105					2.754	2.754	JAJO	29,757	138,688	11/10/2010	10/15/2022
71646Y-AA-4	PETRODRILL FIVE LTD ABS		E		1	3,500,349	104.9090	3,672,177	3,500,349	3,500,349					4.390	4.390	AO	32,440	142,691	11/12/2009	04/15/2016
71646X-AA-6	PETRODRILL FOUR LTD ABS		E		1	4,375,434	103.2320	4,516,852	4,375,434	4,375,434					4.240	4.241	JJ	85,545	172,269	09/18/2003	01/15/2016
74046B-AA-4	PREMIER AIRCRAFT LEASING		F		1FE	3,215,914	109.2810	3,514,380	3,215,914	3,215,914					3.576	3.576	FMAN	17,570	113,038	03/11/2010	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING		F		1FE	16,178,682	108.5590	17,563,481	16,178,682	16,178,682					3.547	3.547	JAJO	129,118	563,465	04/22/2010	04/10/2022
742651-DG-4	PRIVATE EXPORT FUNDING				1	10,243,680	119.2640	11,449,306	9,600,000	10,114,135		(73,231)			4.375	3.410	MS	123,667	420,000	03/11/2011	03/15/2019
742651-DJ-8	PRIVATE EXPORT FUNDING				1	35,045,950	120.7800	42,272,825	35,000,000	35,042,551		(4,063)			4.300	4.303	JD	66,889	1,505,000	06/23/2010	12/15/2021
742651-DK-5	PRIVATE EXPORT FUNDING				1	11,471,365	106.7130	12,272,018	11,500,000	11,479,714		3,824			2.250	2.226	JD	11,500	258,750	10/06/2010	12/15/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
746388-AA-5	PURPLE CHEN 2011 LLC				1FE	4,627,497	106.3110	4,919,515	4,627,497	4,627,497					2.735	2.690	FMAN	21,094	124,658	10/25/2011	08/01/2023
797224-AA-0	SAN CLEMENTE LEASING LLC				1FE	15,440,467	109.0800	16,842,523	15,440,467	15,440,467					3.585	3.585	FMAN	52,279	543,681	11/12/2009	08/27/2021
797224-AB-8	SAN CLEMENTE LEASING LLC				1FE	14,753,592	108.5190	16,010,495	14,753,592	14,753,592					3.350	3.350	MJSD	32,950	492,112	06/15/2010	06/07/2022
797224-AC-6	SAN CLEMENTE LEASING LLC				1FE	10,665,901	107.2940	11,443,883	10,665,901	10,665,901					3.030	3.030	FMAN	35,011	324,957	12/01/2010	11/22/2022
89609G-AA-0	TRICAHUE LEASING LLC				1FE	11,818,347	108.8860	12,868,560	11,818,347	11,818,347					3.503	3.503	FMAN	48,300	406,751	12/07/2009	11/19/2021
89609G-AB-8	TRICAHUE LEASING LLC				1FE	6,048,626	110.3600	6,675,288	6,048,626	6,048,626					3.744	3.744	FMAN	22,017	222,700	03/26/2010	02/26/2022
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						180,166,825	XXX	199,221,676	179,505,830	180,042,230		(73,470)			XXX	XXX	XXX	957,595	6,311,758	XXX	XXX
0599999. Total - U.S. Government Bonds						1,015,963,996	XXX	1,041,514,550	994,734,789	996,588,176		(8,807,516)			XXX	XXX	XXX	5,268,894	26,813,978	XXX	XXX
11070T-AB-4	BRITISH COLUMBIA PROV OF		A		1FE	74,601,750	98.5430	73,907,100	75,000,000	74,608,563		6,813			2.000	2.059	AO	283,333		10/16/2012	10/23/2022
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS		F		1	9,166,667	109.0540	9,996,599	9,166,667	9,166,667					5.300	5.300	AO	112,012	463,750	04/08/2003	04/08/2018
15238P-AA-4	CENTRAL AMERICAN BANK		F		1FE	3,983,000	101.5910	4,063,640	4,000,000	3,999,338		2,211			6.750	6.809	AO	57,000	270,000	07/24/2008	04/15/2013
15238P-AC-0	CENTRAL AMERICAN BANK		F		1FE	21,000,000	106.6590	22,398,327	21,000,000	21,000,000					5.375	5.375	MS	304,135	1,128,750	09/29/2009	09/24/2014
219868-BK-1	CORP ANDINA DE FOMENTO		F		1FE	12,915,809	108.1760	15,144,654	14,000,000	13,571,555		161,182			5.125	5.961	MN	111,611	691,875	04/28/2005	05/05/2015
219868-BL-9	CORP ANDINA DE FOMENTO		F		1FE	19,165,000	114.3660	21,729,483	19,000,000	19,156,254		(36,062)			5.750	5.532	JJ	512,868	1,092,500	09/06/2011	01/12/2017
219868-BN-5	CORP ANDINA DE FOMENTO		F		1FE	26,952,750	128.7340	34,758,153	27,000,000	26,965,526		3,947			8.125	8.151	JD	164,531	2,193,750	05/28/2009	06/04/2019
302154-AV-1	EXPORT-IMPORT BK KOREA		F		1FE	2,486,625	107.5590	2,688,980	2,500,000	2,493,079		2,383			4.125	4.235	MS	32,083	103,125	03/02/2010	09/09/2015
105756-BG-4	FED REPUBLIC OF BRAZIL		F		2FE	5,886,250	114.5000	5,725,000	5,000,000	5,400,880		(172,440)			7.875	4.001	MS	124,688	393,750	01/26/2010	03/07/2015
105756-BH-2	FED REPUBLIC OF BRAZIL		F		2FE	4,335,227	116.1250	4,612,743	3,972,222	4,278,555		(56,672)			8.000	6.752	JJ	146,531	158,889	06/19/2012	01/15/2018
105756-BK-5	FED REPUBLIC OF BRAZIL		F		2FE	2,315,000	153.0000	3,060,000	2,000,000	2,301,475		(5,552)			7.125	5.939	JJ	63,729	142,500	06/09/2010	01/20/2037
105756-BQ-2	FED REPUBLIC OF BRAZIL		F		2FE	4,244,000	123.7000	4,948,000	4,000,000	4,175,755		(24,355)			5.875	5.022	JJ	108,361	235,000	01/20/2010	01/15/2019
105756-BR-0	FED REPUBLIC OF BRAZIL		F		2FE	11,958,490	131.0000	15,720,000	12,000,000	11,960,029		(727)			5.625	5.681	JJ	326,250	675,000	09/14/2010	01/07/2041
105756-BS-8	FED REPUBLIC OF BRAZIL		F		2FE	37,951,160	121.0000	44,770,000	37,000,000	37,885,111		(93,528)			4.875	4.439	JJ	796,656	1,803,750	01/03/2012	01/22/2021
448814-ED-1	HYDRO-QUEBEC DEB SER IF		A		1FE	180,310	100.6060	150,908	150,000	150,355		(4,190)			8.000	8.050	FA	5,000	12,000	06/01/2004	02/01/2013
4581X0-BG-2	INTER-AMERICAN DEVEL BK		F		1FE	20,439,200	116.9060	23,381,200	20,000,000	20,316,290		(40,972)			3.875	3.607	MS	223,889	775,000	11/17/2009	09/17/2019
4581X0-BQ-0	INTER-AMERICAN DEVEL BK		F		1FE	9,930,300	107.3140	10,731,390	10,000,000	9,952,695		9,544			2.375	2.487	FA	89,722	237,500	08/05/2010	08/15/2017
4581X0-BQ-0	INTER-AMERICAN DEVEL BK	0	F		1FE	24,825,750	107.3140	26,828,475	25,000,000	24,881,738		23,861			2.375	2.487	FA	224,306	593,750	08/05/2010	08/15/2017
500769-EQ-3	KFW		F		1FE	19,724,400	104.1800	20,836,000	20,000,000	19,757,342		24,800			2.375	2.532	FA	166,250	475,000	08/26/2011	08/25/2021
500630-BT-4	KOREA DEVELOPMENT BANK		F		1FE	2,985,360	108.1170	3,243,501	3,000,000	2,989,828		2,506			4.000	4.100	MS	37,333	120,000	03/02/2011	09/09/2016
515110-BB-9	LANDWIRTSCH. RENTENBANK		F		1FE	14,927,100	106.6150	15,992,295	15,000,000	14,964,789		13,104			3.125	3.226	JJ	216,146	468,750	01/06/2010	07/15/2015
51511C-AD-0	LANDWIRTSCH. RENTENBANK		F		1FE	2,492,300	107.4790	2,686,973	2,500,000	2,495,730		1,318			3.125	3.018	JJ	36,024	78,150	04/20/2010	01/15/2016
563469-TX-3	MANITOBA (PROVINCE OF)		A		1FE	32,465,875	99.4280	32,314,100	32,500,000	32,466,497		622			2.100	2.112	MS	218,021		10/23/2012	09/06/2022
55276V-AA-0	MUBADALA DEVELOPMENT CO		F		1FE	10,491,250	105.6250	11,090,625	10,500,000	10,497,385		1,816			5.750	5.769	MN	92,240	603,750	05/28/2009	05/06/2014
656836-AB-9	NA DEVELOPMENT BANK				1FE	28,606,480	100.8570	29,248,472	29,000,000	28,608,277		1,797			2.400	2.557	AO	125,667		12/10/2012	10/26/2022
651333-DK-9	NEWFOUNDLAND PROV DEB		A	1	1FE	9,712,000	139.3170	13,931,650	10,000,000	9,503,141		52,949			9.000	9.444	JD	75,000	900,000	01/30/1991	06/01/2019
655620-AF-2	NORDIC INVESTMENT BANK		F		1FE	27,500,000	117.2600	29,315,000	25,000,000	26,490,769		(334,716)			5.000	3.422	FA	520,833	1,250,000	11/10/2009	02/01/2017
669827-FX-0	NOVA SCOTIA PROVINCE		A		1FE	4,995,100	104.6100	5,230,500	5,000,000	4,997,423		967			2.375	2.396	JJ	52,778	118,750	07/14/2010	07/21/2015
683234-8D-3	ONTARIO (PROVINCE OF)		A		1FE	14,984,850	114.7910	17,218,590	15,000,000	14,988,993		1,390			4.000	4.012	AO	140,000	600,000	11/18/2009	10/07/2019
683234-8Y-7	ONTARIO (PROVINCE OF)		A		1FE	4,997,700	105.2790	5,263,960	5,000,000	4,998,831		454			2.700	2.710	JD	5,625	135,000	06/09/2010	06/16/2015
68323A-BM-5	ONTARIO (PROVINCE OF)		A		1FE	39,945,600	100.1100	40,044,000	40,000,000	39,947,545		1,945			1.100	1.128	AO	80,667		10/18/2012	10/25/2017
70687W-AC-6	PENERBANGAN MALAYSIA BD		F		1FE	9,986,400	112.1180	11,211,820	10,000,000	9,994,795		1,444			5.625	5.643	MS	165,625	562,500	03/09/2006	03/15/2016
748149-AF-8	PROVINCE OF QUEBEC		A		1FE	24,962,000	104.4620	26,115,400	25,000,000	24,966,381		3,386			2.750	2.768	FA	240,625	687,500	09/07/2011	08/25/2021
74733W-AB-4	QATARI DIAR FINANCE QSC		F		1FE	9,996,900	116.7500	11,675,000	10,000,000	9,997,523		264			5.000	5.005	JJ	222,222	500,000	07/14/2010	07/21/2020
748148-RU-9	QUEBEC PROVINCE		A		1FE	37,658,420	111.0700	42,206,600	38,000,000	37,720,117		31,389			3.500	3.612	JJ	561,556	1,330,000	03/11/2011	07/29/2020
105756-BM-1	REPUBLIC OF BRAZIL		F		2FE	4,252,000	118.0000	4,720,000	4,000,000	4,150,004		(32,727)			6.000	4.964	JJ	109,333	240,000	09/10/2009	01/17/2017
168863-AS-7	REPUBLIC OF CHILE		F		1FE	9,909,100	100.1000	10,010,000	10,000,000	9,999,546		11,494			5.500	5.620	JJ	253,611	550,000	01/08/2003	01/15/2013
168863-AV-0	REPUBLIC OF CHILE		F		1FE	4,993,850	112.7500	5,637,500	5,000,000	4,995,121		543			3.875	3.890	FA	78,576	193,750	07/29/2010	08/05/2020
168863-AW-8	REPUBLIC OF CHILE		F		1FE	19,837,150	108.5000	21,700,000	20,000,000	19,855,366		14,100			3.250	3.347	MS	193,194	650,000	09/08/2011	09/14/2021
195325-BN-4	REPUBLIC OF COLOMBIA		F		2FE	20,574,950	115.1500	23,030,000	20,000,000	20,510,144		(49,615)			4.375	4.021	JJ	410,764	875,000	09/15/2011	07/12/2021
50064F-AH-7	REPUBLIC OF KOREA		F		1FE	19,902,400	106.1180	21,223,660	20,000,000	19,972,062		20,270			5.750	5.864	AO	239,583	1,150,000	04/08/2009	04/16/2014
50064F-AJ-3	REPUBLIC OF KOREA		F		1FE	5,340,550	129.8120	6,490,610	5,000,000	5,239,938		(30,362)			7.125	6.191	AO	74,219	356,250	05/29/2009	04/16/2019
698299-AV-6	REPUBLIC OF PANAMA		F		2FE	11,318,500	141.7500	14,175,000	10,000,000	11,166,224		(58,111)			7.125	5.837	JJ	300,833	712,500	03/25/2010	01/29/2026
698299-AX-2	REPUBLIC OF PANAMA		F		2FE	2,126,000	119.4500	2,389,000	2,000,000	2,098,466		(11,628)			5.200	4.387	JJ	43,622	104,000	07/19/2010	01/30/2020
715638-AN-2	REPUBLIC OF PERU		F		2FE	9,456,250	117.8750	8,840,625	7,500,000	8,330,133		(370,660)			9.875	4.296	FA	298,307	740,625	10/21/2009	02/06/2015
715638-AS-1	REPUBLIC OF PERU		F		2FE	5,780,000	144.9000	7,245,000	5,000,000	5,685,088		(36,263)			7.350	5.798	JJ	163,333	367,500	03/29/2010	07/21/2025
731011-AN-2	REPUBLIC OF POLAND		F		1FE	9,754,800	104.8500	9,960,750	9,500,000	9,572,876		(67,988)			5.250	4.493	JJ	229,979	498,750	09/22/2009	01/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
731011-AR-3	REPUBLIC OF POLAND		F		1FE	13,293,750	124.6720	14,960,640	12,000,000	12,938,768		(119,053)			6.375	4.960	JJ	352,750	765,000	11/19/2009	07/15/2019
731011-AS-1	REPUBLIC OF POLAND		F		1FE	4,985,150	107.2500	5,362,500	5,000,000	4,992,091		2,903			3.875	3.941	JJ	88,802	193,750	07/08/2010	07/16/2015
857524-AA-0	REPUBLIC OF POLAND		F		1FE	4,941,550	118.6000	5,930,000	5,000,000	4,949,448		4,741			5.125	5.277	AO	49,826	256,250	04/14/2011	04/21/2021
836205-AJ-3	REPUBLIC OF SOUTH AFRICA		F		2FE	11,568,750	107.5000	11,825,000	11,000,000	11,148,449		(97,995)			6.500	5.497	JD	57,597	715,000	06/04/2008	06/02/2014
836205-AL-8	REPUBLIC OF SOUTH AFRICA		F		2FE	8,299,750	124.3610	10,570,685	8,500,000	8,349,303		11,180			5.875	6.131	MN	43,002	499,375	02/24/2010	05/30/2022
836205-AN-4	REPUBLIC OF SOUTH AFRICA		F		2FE	6,529,250	118.5000	7,702,500	6,500,000	6,522,541		(2,502)			5.500	5.441	MS	111,222	357,500	03/03/2010	03/09/2020
836205-AQ-7	REPUBLIC OF SOUTH AFRICA		F		2FE	5,000,000	113.0000	5,650,000	5,000,000	5,000,000					4.665	4.665	JJ	106,258	116,625	01/09/2012	01/17/2024
78307A-DA-8	RUSSIA FOREIGN BOND		F		2FE	7,373,750	105.6500	7,923,750	7,500,000	7,437,557		24,969			3.625	4.005	AO	46,823	271,875	05/06/2010	04/29/2015
78307A-DD-2	RUSSIAN FEDERATION		F		2FE	3,986,280	106.2500	4,250,000	4,000,000	3,988,178		1,898			3.250	3.325	AO	31,417	65,000	03/28/2012	04/04/2017
46513A-GA-2	STATE OF ISRAEL		F		1FE	14,855,400	108.8750	16,331,250	15,000,000	14,865,834		10,434			4.000	4.075	JD	1,667	550,000	01/23/2012	06/30/2022
74727P-AJ-0	STATE OF QATAR		F		1FE	14,980,500	105.2500	15,787,500	15,000,000	14,991,753		3,780			4.000	3.752	JJ	268,333	600,000	11/17/2009	01/20/2015
74727P-AK-7	STATE OF QATAR		F		1FE	7,901,250	119.5000	8,365,000	7,000,000	7,776,089		(95,604)			5.250	3.464	JJ	164,354	367,500	09/01/2011	01/20/2020
00254E-JE-3	SWEDISH EXPORT CREDIT		F		1FE	9,990,800	104.6500	10,465,000	10,000,000	9,996,689		1,856			3.250	3.270	MS	94,792	325,000	11/12/2009	09/16/2014
00254E-KM-3	SWEDISH EXPORT CREDIT		F		1FE	2,996,580	102.6510	3,079,542	3,000,000	2,998,046		674			1.750	1.774	AO	10,354	52,500	10/13/2010	10/20/2015
87973K-AA-3	TEMASEK FINANCIAL I LTD		F		1FE	3,727,300	109.9200	4,396,788	4,000,000	3,900,245		33,121			4.500	5.499	MS	50,000	180,000	06/05/2007	09/21/2015
87973P-AB-0	TEMASEK FINANCIAL I LTD		F		1FE	24,757,250	129.9180	32,479,550	25,000,000	24,768,250		3,743			5.375	5.441	MN	141,840	1,343,750	11/16/2009	11/23/2039
87973R-AA-8	TEMASEK FINANCIAL I LTD		F		1FE	20,952,750	114.9460	24,138,639	21,000,000	20,965,658		4,248			4.300	4.327	AO	165,550	903,000	10/19/2009	10/25/2019
91086Q-AK-4	UNITED MEXICAN STATES		F		2FE	3,288,000	100.1500	3,004,500	3,000,000	3,002,760		(65,468)			6.375	4.120	JJ	87,656	191,250	04/17/2008	01/16/2013
91086Q-AL-2	UNITED MEXICAN STATES		F		2FE	16,162,500	111.5000	16,725,000	15,000,000	15,428,855		(182,000)			6.625	5.214	MS	325,729	993,750	08/06/2008	03/03/2015
91086Q-AU-2	UNITED MEXICAN STATES		F		2FE	31,133,800	116.0000	34,974,000	30,150,000	30,663,655		(111,918)			5.625	5.152	JJ	782,016	1,695,938	07/24/2008	01/15/2017
91086Q-AY-4	UNITED MEXICAN STATES		F		2FE	15,227,720	119.5000	17,925,000	15,000,000	15,183,502		(21,371)			5.125	4.920	JJ	354,479	768,750	02/14/2011	01/15/2020
91086Q-BA-5	UNITED MEXICAN STATES		F		2FE	14,892,200	109.3750	16,406,250	15,000,000	14,900,932		8,732			3.625	3.583	MS	160,104	376,094	01/04/2012	03/15/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						958,858,853	XXX	1,055,914,377	946,938,889	953,992,799		(1,613,705)			XXX	XXX	XXX	12,533,246	36,826,570	XXX	XXX
451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S		F	2	2FE	11,971,900	122.3800	14,651,211	11,971,900	11,971,900					8.750	8.582	MN	90,205	1,033,679	11/12/2009	05/30/2024
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						11,971,900	XXX	14,651,211	11,971,900	11,971,900					XXX	XXX	XXX	90,205	1,033,679	XXX	XXX
1099999. Total - All Other Government Bonds						970,830,752	XXX	1,070,565,588	958,910,788	965,964,699		(1,613,705)			XXX	XXX	XXX	12,623,450	37,860,249	XXX	XXX
13063A-5G-5	CALIFORNIA ST G O BABS 09				1FE	25,775,900	144.1800	36,045,000	25,000,000	25,744,695		(9,356)			7.550	7.253	AO	471,875	1,887,500	05/05/2009	04/01/2039
20772G-4Z-8	CONNECTICUT ST G O BABS 2009 B			2	1FE	10,000,000	124.7100	12,471,000	10,000,000	10,000,000					5.632	5.632	JD	46,933	563,200	12/15/2009	12/01/2029
341426-G2-4	FLORIDA ST BRD ED BABS 09 F			1	1FE	24,617,250	114.6660	28,666,500	25,000,000	24,639,579		7,783			5.800	5.887	JD	120,833	1,450,000	12/02/2009	06/01/2039
594610-3R-6	MICHIGAN ST G O SCH LOAN 2009A			2	1FE	18,928,560	127.6090	24,245,710	19,000,000	18,949,473		6,166			6.850	6.947	MN	216,917	1,301,500	04/02/2009	11/01/2019
605580-4W-6	MISSISSIPPI ST G O 2009 E			1	1FE	17,500,000	113.9680	19,944,400	17,500,000	17,500,000					6.089	6.089	AO	266,394	1,065,575	10/15/2009	10/01/2032
605580-6U-8	MISSISSIPPI ST G O-TXBL-2011 C				1FE	14,650,000	107.4220	15,737,323	14,650,000	14,650,000					3.543	3.543	AO	129,762	483,004	10/06/2011	10/01/2023
649875-MD-0	NEW YORK ST JOB DEV GTD SPL PURP 04B				1FE	3,090,000	104.6750	3,234,458	3,090,000	3,090,000					5.060	5.061	MS	52,118	156,354	04/16/2004	03/01/2014
649875-ME-8	NEW YORK ST JOB DEV GTD SPL PURP 04B				1FE	3,090,000	108.1670	3,342,360	3,090,000	3,090,000					5.140	5.141	MS	52,942	158,826	04/16/2004	03/01/2015
649875-MF-5	NEW YORK ST JOB DEV GTD SPL PURP 04B				1FE	3,085,000	111.1980	3,430,458	3,085,000	3,085,000					5.240	5.241	MS	53,885	161,654	04/16/2004	03/01/2016
745145-YU-0	PUERTO RICO COMWLTH PUB IMPT G O 01A	0			2FE	629,244	106.0270	583,149	550,000	589,973		(8,016)			5.500	3.730	JJ	15,125	30,250	09/11/2007	07/01/2017
745144-2B-0	PUERTO RICO COMWLTH PUB IMPT G O 95			2	2FE	254,464	104.9150	262,288	250,000	251,096		(504)			5.650	5.416	JJ	7,063	14,125	01/01/2005	07/01/2015
880541-QT-7	TENNESSEE ST GO SER C				1FE	2,500,000	108.4310	2,710,775	2,500,000	2,500,000					3.528	3.528	FA	36,750	67,375	10/12/2011	08/01/2023
917542-QV-7	UTAH ST G O BABS 2010 B			2	1FE	10,000,000	107.3760	10,737,600	10,000,000	10,000,000					3.539	3.539	JJ	176,950	353,900	09/24/2010	07/01/2025
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						134,120,418	XXX	161,411,020	133,715,000	134,089,815		(3,926)			XXX	XXX	XXX	1,647,547	7,693,263	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						134,120,418	XXX	161,411,020	133,715,000	134,089,815		(3,926)			XXX	XXX	XXX	1,647,547	7,693,263	XXX	XXX
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C			1	1FE	23,200,000	111.8180	25,941,776	23,200,000	23,200,000					6.540	6.540	FA	632,200	1,484,580	05/19/2009	08/01/2035
249174-MQ-3	DENVER CO SCH DIST NO 1 G O BABS 09C			2	1FE	20,000,000	125.5950	25,119,000	20,000,000	20,000,000					5.664	5.664	JD	94,400	1,132,800	12/09/2009	12/01/2033
642713-P4-7	NEW BRITAIN CT G O PENSION 2005			2	1FE	1,015,000	100.4750	1,019,821	1,015,000	1,015,000					4.930	4.931	JD	4,170	48,314	07/14/2005	06/01/2023
360046-09-0	FULTON CNTY GA G O LIBR BABS 10 B			2	1FE	8,000,000	115.1420	9,211,360	8,000,000	8,000,000					5.148	5.148	JJ	205,920	411,840	09/15/2010	07/01/2039
438670-06-1	HONOLULU CITY & CNTY HI 2012 SER G TAXAB				1FE	7,055,000	101.9130	7,189,962	7,055,000	7,055,000					2.412	2.412	MN	19,380		10/26/2012	11/01/2021
438670-07-9	HONOLULU CITY & CNTY HI 2012 SER G TAXAB				1FE	3,500,000	101.4000	3,549,000	3,500,000	3,500,000					2.512	2.512	MN	10,013		10/26/2012	11/01/2022
167505-KH-8	CHICAGO IL BRD OF ED G O DED BABS 09 E			2	1FE	8,500,000	112.7190	9,581,115	8,500,000	8,500,109		(2)			6.138	6.138	JD	43,478	521,730	09/10/2009	12/01/2039
167560-PL-9	CHICAGO IL MET WTR RECLM DIST BABS 09			2	1FE	12,000,000	126.8460	15,221,520	12,000,000	12,000,000					5.720	5.720	JD	57,200	686,400	08/11/2009	12/01/2038
213185-BP-5	COOK CNTY IL G O BABS SER 2009 B			2	1FE	21,275,000	115.0950	24,486,461	21,275,000	21,275,094		(3)			6.310	6.310	MN	171,536	1,260,423	06/18/2009	11/15/2031
21614L-BC-0	COOK CNTY IL HSD 201 J STERLING MORTON O	@			1FE	580,947	61.4770	1,066,626	1,735,000	874,760		48,853			0.000	5.830	NA			11/08/2005	12/01/2024
215219-JH-0	COOK CNTY IL SCH DIST NO 155 CALUMET 06C	@			1FE	769,125	97.0410	1,213,013	1,250,000	1,119,211		62,711			0.000	5.850	NA			06/09/2006	12/01/2014
299620-EF-7	EVANSVILLE VANDERBURGH IN SCH BLDG BABS1			1	1FE	3,700,000	113.0650	4,183,405	3,700,000	3,700,000					6.350	6.350	JJ	108,338	234,950	01/21/2010	01/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
454622-QL-8	INDIANA BOND BK TXBL SCH SEVER 03-5A			1	1FE	15,600,000	101.9800	15,908,880	15,600,000	15,600,000					5.820	5.815	JJ	418,652	907,920	12/04/2003	01/15/2024
454623-7U-7	INDIANA BOND BK TXBL SCH SEVER 04-6A			1	2FE	4,025,000	105.1560	4,232,529	4,025,000	4,025,000					6.070	6.069	JJ	112,658	244,318	06/10/2004	01/15/2019
454623-7V-5	INDIANA BOND BK TXBL SCH SEVER 04-6A			1	2FE	4,035,000	105.1560	4,243,045	4,035,000	4,035,000					6.070	6.069	JJ	112,937	244,925	06/10/2004	07/15/2019
454623-7W-3	INDIANA BOND BK TXBL SCH SEVER 04-6A			1	2FE	4,050,000	104.7550	4,242,578	4,050,000	4,050,000					6.120	6.119	JJ	114,291	247,860	06/10/2004	01/15/2020
318045-MB-4	FINNEY CNTY KS USD NO 457 BABS 09B			1	1FE	9,020,000	118.3950	10,679,229	9,020,000	9,020,000					6.783	6.783	MS	203,942	611,827	06/02/2009	09/01/2034
111746-AK-9	BROCKTON MA G O 2005			2	1FE	8,055,119	115.6310	9,238,917	7,990,000	8,024,914		(4,964)			5.300	5.218	FA	176,446	423,470	11/29/2005	08/01/2020
251129-5D-0	DETROIT MI SCH DIST BLDG & SITE BABS 09			2	1FE	15,000,000	128.6800	19,302,000	15,000,000	15,000,000					7.747	7.747	MN	193,675	1,162,050	12/17/2009	05/01/2039
357334-JT-9	FREMONT MI PUB SCH DIST BABS 2009			1	1FE	10,000,000	115.8420	11,584,200	10,000,000	10,000,000					6.890	6.890	MN	114,833	689,000	06/05/2009	05/01/2039
920729-HE-3	VAN BUREN MI PUB SCHS BABS 09			1	1FE	10,948,750	108.3690	11,860,987	10,945,000	10,947,661		(329)			6.580	6.556	MN	120,030	720,181	05/19/2009	05/01/2039
505321-AH-2	LA VISTA NE ECON DEV FND CON CTR 2007			1	1FE	6,440,000	102.0350	6,571,054	6,440,000	6,440,000					7.730	8.514	AO	105,094	497,812	07/13/2007	10/15/2029
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1			1	1FE	23,250,000	120.3690	27,985,793	23,250,000	23,250,000					7.250	7.250	MN	280,938	1,685,625	06/10/2009	11/01/2038
517840-2R-4	LAS VEGAS VY WTR DIST TAXABLE - REF SERB			1	1FE	5,000,000	107.2890	5,364,450	5,000,000	5,000,000					4.658	4.658	JD	19,408	260,072	09/29/2011	06/01/2025
517840-2S-2	LAS VEGAS VY WTR DIST TAXABLE - REF SERB			1	1FE	5,000,000	106.7510	5,337,550	5,000,000	5,000,000					4.708	4.708	JD	19,617	262,863	09/29/2011	06/01/2026
434110-QJ-4	HOBOKEN NJ PENSION 2003 CAP	@			2FE	335,760	39.3300	471,960	1,200,000	516,879		27,774			0.000	5.600	NA			03/04/2005	04/01/2028
434110-QK-1	HOBOKEN NJ PENSION 2003 CAP	@			2FE	338,893	36.4150	466,112	1,280,000	521,705		28,033			0.000	5.600	NA			03/04/2005	04/01/2029
434110-QL-9	HOBOKEN NJ PENSION 2003 CAP	@			2FE	339,482	33.7630	457,489	1,355,000	522,607		28,081			0.000	5.600	NA			03/04/2005	04/01/2030
434110-QM-7	HOBOKEN NJ PENSION 2003 CAP	@			2FE	340,195	31.3110	449,313	1,435,000	523,711		28,141			0.000	5.600	NA			03/04/2005	04/01/2031
434110-QN-5	HOBOKEN NJ PENSION 2003 CAP	@			2FE	228,817	29.1050	296,871	1,020,000	352,250		18,928			0.000	5.600	NA			03/04/2005	04/01/2032
434110-QP-0	HOBOKEN NJ PENSION 2003 CAP	@			2FE	341,771	26.8170	431,754	1,610,000	526,134		28,271			0.000	5.600	NA			03/04/2005	04/01/2033
476575-2N-4	JERSEY CITY NJ G O QUAL FY ADJ 06 E			2	1FE	3,435,904	103.7170	3,640,467	3,510,000	3,486,017		5,245			5.380	5.715	MS	62,946	171,942	11/10/2009	09/01/2016
59656N-CP-5	MIDDLESEX CNTY NJ PENSION 04 TXBL			2	1FE	1,500,000	111.9880	1,679,820	1,500,000	1,500,000					5.160	5.160	AO	19,350	77,400	02/19/2004	10/01/2021
642815-ZG-2	NEW BRUNSWICK NJ PENSION 2003 CAP	@		2	1FE	1,426,232	44.2400	2,508,408	5,670,000	2,259,293		133,001			0.000	6.111	NA			03/22/2005	10/15/2029
650366-7T-8	NEWARK NJ G O PENSION 03 CAP	@			1FE	717,544	59.6980	1,483,495	2,485,000	1,313,237		79,222			0.000	6.320	NA			04/09/2003	04/01/2023
650366-7U-5	NEWARK NJ G O PENSION 03 CAP	@			1FE	540,460	55.8430	1,116,860	2,000,000	991,006		59,964			0.000	6.340	NA			04/09/2003	04/01/2024
650366-8A-8	NEWARK NJ G O PENSION 03 CAP	@			1FE	891,268	38.4620	1,878,869	4,885,000	1,645,070		100,589			0.000	6.410	NA			04/09/2003	04/01/2030
650366-8B-6	NEWARK NJ G O PENSION 03 CAP	@			1FE	948,947	35.9380	1,990,965	5,540,000	1,751,545		107,101			0.000	6.410	NA			04/09/2003	04/01/2031
650366-8D-2	NEWARK NJ G O PENSION 03 CAP	@			1FE	1,200,584	31.3700	1,951,214	6,220,000	1,973,466		108,764			0.000	5.750	NA			03/22/2004	04/01/2033
685312-GR-5	ORANGE TWNSHP NJ WTR-SWR UTIL 03 B			2	1FE	2,404,760	105.3330	2,606,992	2,475,000	2,448,459		5,906			4.550	4.850	JD	9,384	112,613	03/03/2004	06/01/2018
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP	@		2	1FE	2,380,032	63.2550	3,950,275	6,245,000	4,139,536		272,157			0.000	5.431	NA			03/25/2004	04/01/2022
199491-L5-8	COLUMBUS OH G O VAR BABS 2009C			1	1FE	32,080,000	110.5230	35,455,778	32,080,000	32,080,000					5.800	5.800	JJ	930,320	1,860,640	11/06/2009	07/01/2028
23223P-CX-3	CUYAHOGA CNTY OH G O VAR PURP 09A			2	1FE	15,000,000	125.1660	18,774,900	15,000,000	15,000,000					6.034	6.034	JD	75,425	905,100	12/16/2009	12/01/2034
625517-DB-0	MULTNOMAH CNTY OR SD 1J PORTLAND 04				1FE	1,380,000	102.2800	1,411,464	1,380,000	1,380,000					5.518	5.517	JD	3,384	76,148	05/07/2004	06/15/2013
68583R-BK-7	OREGON CMNTY CLG LTD TAX PENSION 2004				1FE	2,787,443	116.3490	3,420,661	2,940,000	2,874,544		12,452			5.097	5.667	JD	416	149,852	06/02/2004	06/30/2017
68583R-BR-2	OREGON CMNTY CLG LTD TAX PENSION 2004			2	1FE	6,100,000	118.7520	7,243,872	6,100,000	6,100,000					5.440	5.441	JD	922	497,760	02/11/2004	06/30/2023
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A	@			1FE	2,333,192	80.2510	5,031,738	6,270,000	4,264,868		245,604			0.000	6.020	NA			10/11/2002	06/30/2019
686053-AT-6	OREGON SCH BRD PENSION OBLIG 02A	@			1FE	5,538,192	74.8920	12,214,885	16,310,000	10,289,718		613,129			0.000	6.240	NA			12/17/2002	06/30/2020
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	270,124	87.4840	472,414	540,000	406,569		20,458			0.000	5.230	NA			01/26/2005	06/30/2018
686053-CK-3	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	13,751,459	78.9150	24,960,815	31,630,000	21,228,707		1,099,583			0.000	5.390	NA			10/28/2004	06/30/2020
686053-CL-1	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	15,585,755	74.6360	33,291,388	44,605,000	26,770,164		1,560,989			0.000	6.100	NA			07/14/2004	06/30/2021
686053-CM-9	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	6,314,213	70.9800	11,583,936	16,320,000	9,763,432		514,115			0.000	5.483	NA			04/12/2005	06/30/2022
686053-CN-7	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	3,737,240	67.5850	8,786,050	13,000,000	6,799,617		407,102			0.000	6.270	NA			04/04/2003	06/30/2023
736679-LA-7	PORTLAND OR G O PENSION 99C CAP	@			1FE	13,036,170	57.1450	23,558,026	41,225,000	21,225,315		1,199,001			0.000	5.900	NA			08/06/2004	06/01/2024
736679-LB-5	PORTLAND OR G O PENSION 99C CAP	@			1FE	9,452,531	54.5450	17,386,219	31,875,000	15,428,212		875,778			0.000	5.930	NA			08/06/2004	06/01/2025
042467-JM-3	ARMSTRONG PA SCH DIST G O BABS 10 A			1	1FE	3,000,000	121.2290	3,636,870	3,000,000	3,000,000					7.000	7.000	MS	61,833	210,000	11/15/2010	03/15/2041
755553-TY-0	READING PA G O 2006 TXBL			1	1FE	2,885,000	101.6940	2,933,872	2,885,000	2,885,000					5.530	5.503	MN	20,386	79,770	12/04/2006	11/15/2031
235218-L8-5	DALLAS TX G O 2005 CAP TXBL	@			1FE	1,526,290	53.9700	2,849,616	5,280,000	2,334,577		122,650			0.000	5.470	NA			01/20/2005	02/15/2028
235218-L9-3	DALLAS TX G O 2005 CAP TXBL	@			1FE	5,245,034	51.4070	9,867,574	19,195,000	8,028,777		422,537			0.000	5.480	NA			01/20/2005	02/15/2029
235218-M2-7	DALLAS TX G O 2005 CAP TXBL	@			1FE	7,039,970	48.9160	13,302,706	27,195,000	10,776,348		567,135			0.000	5.480	NA			01/20/2005	02/15/2030
235218-M3-5	DALLAS TX G O 2005 CAP TXBL	@			1FE	7,400,117	46.3360	13,981,888	30,175,000	11,327,726		596,163			0.000	5.480	NA			01/20/2005	02/15/2031
235218-M5-0	DALLAS TX G O 2005 CAP TXBL	@			1FE	7,999,898	41.3240	15,019,208	36,345,000	12,245,777		644,472			0.000	5.480	NA			01/20/2005	02/15/2033
235218-M6-8	DALLAS TX G O 2005 CAP TXBL	@			1FE	6,253,815	39.0590	11,713,794	29,990,000	9,572,925		503,799			0.000	5.480	NA			01/20/2005	02/15/2034
235218-M7-6	DALLAS TX G O 2005 CAP TXBL	@			1FE	5,038,513	36.9560	9,425,628	25,505,000	7,712,679		405,905			0.000	5.480	NA			01/20/2005	02/15/2035
235219-CA-8	DALLAS TX G O REF TXBLE 2010			1	1FE	10,000,000	115.6030	11,560,300	10,000,000	10,000,000					4.510	4.510	FA	170,378	451,000	11/10/2010	02/15/2023
235219-CB-6	DALLAS TX G O REF TXBLE 2010			1	1FE	10,000,000	115.5170	11,551,700	10,000,000	10,000,000					4.660	4.660	FA	176,044	466,000	11/10/2010	02/15/2024
442403-FR-7	HOUSTON TX INDPT SCH DIST BABS 09A-2			1	1FE	28,000,000	119.4460	33,444,880	28,000,000	28,000,000					6.168	6.301	FA	652,437	1,727,040	10/22/2009	02/15/2034
442403-FY-2	HOUSTON TX INDPT SCH DIST BABS 09A-2			1	1FE	20,000,000	119.5160	23,903,200	20,000,000	20,000,000					6.125	6.277	FA	462,778	1,225,000	11/12/2009	02/15/2028
442331-SR-6	HOUSTON TX PUB IMPT REF BABS 2010B			1	1FE	8,000,000	118.8610	9,508,880	8,000,000	8,000,000					5.111	5.111	MS	136,293	408,880	11/17/2010	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B			1	1FE	12,000,000	121.2050	14,544,600	12,000,000	12,000,000					6.319	6.319	MS	252,760	758,280	11/17/2010	03/01/2030
442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B	0		1	1FE	25,000,000	121.2050	30,301,250	25,000,000	25,000,000					6.319	6.319	MS	526,583	1,579,750	11/17/2010	03/01/2030
486063-MH-0	KATY TX INDPT SCH DIST PSF BABS 2010 D (			1	1FE	10,000,000	113.0580	11,305,800	10,000,000	10,000,000					6.349	6.516	FA	239,851	634,900	12/03/2010	02/15/2041
779240-HF-0	ROUND ROCK TX ISD BABS 2010 D (PSF)			1	1FE	7,000,000	120.3270	8,422,890	7,000,000	7,000,000					6.024	5.860	FA	175,700	421,680	12/01/2010	08/01/2035
392643-SF-0	GREEN BAY WI AREA PUB SD G O 05 A REF			1	1FE	154,936	109.6880	170,016	155,000	154,941		5			5.000	5.014	AO	1,938	3,875	07/26/2012	04/01/2017
392643-SJ-2	GREEN BAY WI AREA PUB SD G O 05 A REF			1	1FE	254,523	110.1320	280,837	255,000	254,545		22			5.200	5.273	AO	3,315	6,630	07/26/2012	04/01/2020
392643-SP-8	GREEN BAY WI AREA PUB SD G O 05 A REF			1	1FE	614,745	109.6880	674,581	615,000	614,766		21			5.000	5.014	AO	7,688	15,375	07/26/2012	04/01/2017
392643-SS-2	GREEN BAY WI AREA PUB SD G O 05 A REF			1	1FE	743,606	110.1320	820,483	745,000	743,671		64			5.200	5.273	AO	9,685	19,370	07/26/2012	04/01/2020
602245-UM-2	MILWAUKEE CNTY WI G O PENSION 09 A			2	1FE	5,000,000	137.0070	6,850,350	5,000,000	5,000,000					6.840	6.840	JD	28,500	342,000	03/20/2009	12/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						557,912,353	XXX	739,378,200	855,630,000	633,365,542		10,948,428			XXX	XXX	XXX	7,367,472	25,939,963	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						557,912,353	XXX	739,378,200	855,630,000	633,365,542		10,948,428			XXX	XXX	XXX	7,367,472	25,939,963	XXX	XXX
31359D-ES-8	FANNIE MAE				1FE	22,349,824	103.0190	23,076,256	22,400,000	22,361,353		9,642			1.375	1.306	MN	39,356	308,000	10/18/2011	11/15/2016
31359D-JA-2	FANNIE MAE				1FE	11,495,975	101.8290	11,710,301	11,500,000	11,496,610		635			1.125	1.059	AO	23,000	84,813	02/28/2012	04/27/2017
31359D-PQ-0	FANNIE MAE				1FE	34,998,250	100.4050	35,141,645	35,000,000	34,998,341		91			0.875	0.809	AO	55,295	27,222	09/20/2012	10/26/2017
3136F3-LA-2	FANNIE MAE	B			1FE	2,262,378	47.2730	3,924,563	8,302,000	2,639,564		141,778			0.000	5.598	NA			03/15/2010	10/03/2033
31398A-J9-4	FANNIE MAE				1FE	11,980,680	100.5480	12,065,772	12,000,000	11,997,798		6,225			1.750	1.615	MN	31,500	210,000	03/11/2010	05/07/2013
3133XP-2W-3	FED HM LN BK BD				1FE	51,985,500	100.4970	50,248,500	50,000,000	50,143,474		(916,713)			3.375	2.324	FA	581,250	1,687,500	03/04/2009	02/27/2013
31331J-BV-4	FEDERAL FARM CREDIT BANK				1FE	25,051,500	100.2080	25,052,000	25,000,000	25,002,488		(17,801)			1.750	1.678	FA	157,986	437,500	03/11/2010	02/21/2013
31771K-AA-5	FICO STRIP PRINC	B			1FE	19,848,259	89.8820	22,785,087	25,350,000	20,727,305		610,527			0.000	3.012	NA			07/19/2011	09/26/2019
317705-AE-1	FINANCING CORP				1	251,500	143.0180	286,035	200,000	222,417		(3,395)			9.800	7.200	AO	4,628	19,600	07/24/2000	04/06/2018
31358D-CS-1	FNMA PRIN STRIP	B			1FE	6,342,086	60.1730	10,433,396	17,339,000	7,388,590		393,181			0.000	5.542	NA			03/15/2010	08/07/2028
3134A4-SA-3	FREDDIE MAC				1	54,296,550	100.1580	50,079,050	50,000,000	50,062,910		(1,611,906)			4.500	2.167	JJ	1,037,500	2,250,000	03/04/2009	01/15/2013
3137EA-DA-4	FREDDIE MAC				1FE	13,463,145	100.6460	13,587,237	13,500,000	13,475,699		12,055			0.625	0.725	JD	469	87,422	12/15/2011	12/29/2014
3137EA-DB-2	FREDDIE MAC				1FE	9,941,800	104.4680	10,446,750	10,000,000	9,946,831		5,031			2.375	2.441	JJ	110,833	118,750	01/12/2012	01/13/2022
3137EA-DG-1	FREDDIE MAC	0			1FE	19,996,200	103.4460	20,689,220	20,000,000	19,996,557		357			1.750	1.659	MN	30,139	217,778	04/12/2012	05/30/2019
3137EA-DM-8	FREDDIE MAC				1FE	14,968,950	99.7070	14,956,110	15,000,000	14,970,002		1,052			1.250	1.281	AO	46,354		09/28/2012	10/02/2019
76116F-AC-1	RESOLUTION TR	B			1	63,023,750	59.8610	104,756,225	175,000,000	72,658,769		3,602,065			0.000	5.149	NA			03/15/2010	04/15/2030
76116E-GL-8	RESOLUTION TR CORP	B			1	10,828,265	65.8460	17,274,777	26,235,000	12,489,565		621,638			0.000	5.170	NA			03/11/2010	07/15/2027
76116E-GM-6	RESOLUTION TR CORP	B			1	11,644,561	64.5670	18,701,774	28,965,000	13,431,033		669,100			0.000	5.175	NA			08/11/2010	01/15/2028
76116E-GN-4	RESOLUTION TR CORP	B			1	12,816,375	62.8210	20,601,983	32,795,000	14,790,731		738,905			0.000	5.190	NA			03/11/2010	07/15/2028
76116E-HB-9	RESOLUTION TR CORP	B			1	111,084	76.0290	170,304	224,000	134,508		5,942			0.000	4.570	NA			10/06/2008	04/15/2024
76116E-HD-5	RESOLUTION TR CORP	B			1	8,098,295	72.2940	12,330,379	17,056,000	9,296,194		447,994			0.000	5.000	NA			03/15/2010	04/15/2025
76116E-HH-6	RESOLUTION TR CORP	B			1	10,879,170	66.4770	17,284,020	26,000,000	12,546,381		623,820			0.000	5.165	NA			03/11/2010	04/15/2027
76116E-HJ-2	RESOLUTION TR CORP	B			1	13,222,567	65.2170	21,195,493	32,500,000	15,255,128		760,620			0.000	5.180	NA			03/11/2010	10/15/2027
76116E-HL-7	RESOLUTION TR CORP	B			1	16,577,360	61.9240	26,627,492	43,000,000	19,133,391		956,632			0.000	5.195	NA			03/11/2010	10/15/2028
76116F-AG-2	RFCO STRIP PRINC	B			1	99,369,900	86.6780	137,818,020	159,000,000	112,258,861		4,757,960			0.000	4.377	NA			03/18/2010	01/15/2021
76116E-FF-2	RFCO STRIPS	B			1	12,233,476	99.9900	13,756,569	13,758,000	13,743,773		372,914			0.000	2.770	NA			10/07/2008	01/15/2013
880591-DM-1	TEN VAL AUTH				1	16,899,360	153.3590	20,856,824	13,600,000	16,616,650		(105,534)			7.125	5.171	MN	161,500	969,000	03/11/2010	05/01/2030
88059E-NG-5	TENN VAL AUTH CPN STRIP	B			1FE	2,987,850	70.6450	4,651,247	6,584,000	3,467,617		179,868			0.000	5.397	NA			03/12/2010	01/15/2025
88059E-NH-3	TENN VAL AUTH CPN STRIP	B			1FE	5,115,916	69.0190	8,038,643	11,647,000	5,943,861		310,507			0.000	5.437	NA			03/12/2010	07/15/2025
880591-CU-4	TENN VALLEY AUTHORITY				1	6,326,550	126.0870	6,304,365	5,000,000	6,057,949		(202,513)			6.250	1.771	JD	13,889	312,500	09/01/2011	12/15/2017
880591-CW-0	TENN VALLEY AUTHORITY				1	58,950,100	101.1700	55,643,225	55,000,000	55,369,860		(1,790,986)			6.000	5.047	MS	971,667	3,300,000	08/01/2003	03/15/2013
880591-EH-1	TENN VALLEY AUTHORITY				1	23,048,950	131.5720	26,314,320	20,000,000	22,959,282		(58,327)			5.250	4.313	MS	309,167	1,050,000	08/16/2011	09/15/2039
880591-EN-8	TENN VALLEY AUTHORITY				1	9,912,200	99.2050	9,920,530	10,000,000	9,915,344		3,144			1.875	1.976	FA	73,958		08/06/2012	08/15/2022
566130-AA-1	MARBURY AL WTR SYS SER 2007			2	1FE	4,780,000	100.2440	4,791,663	4,780,000	4,780,000					6.550	6.550	FA	118,278	311,309	11/28/2007	08/15/2037
914026-LZ-0	UNIVERSITY OF AL BABS 2010 C			1	1FE	17,673,731	114.9840	20,513,146	17,840,000	17,679,444		2,791			6.100	6.332	JJ	544,120	1,088,240	11/09/2010	07/01/2038
914026-EV-7	UNIVERSITY OF AL TUSCALOOSA BABS 09A			1	1FE	5,000,000	116.2250	5,811,250	5,000,000	5,000,000					6.180	6.180	JJ	154,500	309,000	10/15/2009	07/01/2034
914026-EW-5	UNIVERSITY OF AL TUSCALOOSA BABS 09A			1	1FE	4,000,000	116.3600	4,654,400	4,000,000	4,000,000					6.280	6.280	JJ	125,600	251,200	10/15/2009	07/01/2039
011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B			1	2FE	12,953,034	97.4330	12,978,076	13,320,000	13,018,901		12,427			5.250	5.868	MS	233,100	699,300	12/04/2006	03/01/2030
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	B		2	2FE	9,996,897	58.1510	16,183,423	27,830,000	15,286,021		919,109			0.000	5.925	NA			10/27/2005	03/01/2025
26116P-BG-4	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB				2FE	3,255,000	101.4840	3,303,304	3,255,000	3,255,000					5.160	5.156	JJ	83,979	167,958	12/01/2005	07/01/2013
718846-AJ-7	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04				1FE	1,786,540	109.0170	1,907,798	1,750,000	1,760,264		(3,730)			5.770	5.515	JJ	50,488	100,975	05/27/2004	07/01/2015
718846-AK-4	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	16,550,000	113.6830	18,814,537	16,550,000	16,550,000					5.870	5.870	JJ	485,743	971,485	05/12/2004	07/01/2017
718846-AL-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	10,000,000	118.1520	11,815,200	10,000,000	10,000,000					5.970	5.970	JJ	298,500	597,000	05/12/2004	07/01/2019
718846-AM-0	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	2,543,600	113.3910	2,834,775	2,500,000	2,528,631		(2,168)			6.170	6.010	JJ	77,125	154,250	06/01/2004	07/01/2024
718846-AN-8	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	20,236,920	111.8590	22,371,800	20,000,000	20,184,240		(7,668)			6.250	6.153	JJ	625,000	1,250,000	06/02/2004	07/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79575D-E6-3	SALT RIVER PROJ AZ ELEC BABS 10 A			2	1FE	15,000,000	119.6890	17,953,350	15,000,000	15,000,000					4.839	4.839	JJ	362,925	725,850	09/30/2010	01/01/2041
985215-BY-7	YAVAPAI CNTY AZ IND DEV CONV CTR 05			1	6*	237,316	17.5340	263,010	1,500,000						6.250	0.000	AO			11/23/2005	10/01/2020
985215-BZ-4	YAVAPAI CNTY AZ IND DEV CONV CTR 05			1	6*	978,367	16.8960	1,099,930	6,510,000						6.500	0.000	AO			11/17/2005	10/01/2025
985215-CA-8	YAVAPAI CNTY AZ IND DEV CONV CTR 05			1	6*	3,097,226	16.7740	3,232,350	19,270,000						7.375	0.000	AO			11/17/2005	10/01/2031
846565-AC-3	SPARKS REGL MED CTR AR MEDCAP V LLC 02			2	4FE	9,171,593	101.6910	8,613,228	8,470,000	8,700,531		(80,384)			7.125	5.969	JD	26,822	603,488	01/23/2006	06/15/2017
846565-AD-1	SPARKS REGL MED CTR AR MEDCAP V LLC 02			2	4FE	11,172,862	82.2220	8,366,089	10,175,000	10,801,645		(63,285)			7.100	6.075	JD	32,108	722,425	01/09/2006	06/15/2022
010869-BZ-7	ALAMEDA CORRIDOR TRANSN CA SR 99C			2	1FE	5,355,265	109.0730	5,404,567	4,955,000	5,151,983		(35,123)			6.500	5.542	AO	80,519	322,075	03/29/2006	10/01/2019
010869-CD-5	ALAMEDA CORRIDOR TRANSN CA SR 99C			2	1FE	23,799,896	114.5920	26,854,635	23,435,000	23,466,435		(4,203)			6.600	6.622	AO	386,678	1,546,710	08/09/2002	10/01/2029
010869-CB-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	1,438,050	60.6680	3,033,400	5,000,000	2,827,946		178,314			0.000	6.620	NA			08/08/2002	10/01/2021
010869-CC-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	1,886,360	55.9070	3,913,490	7,000,000	3,709,518		233,898			0.000	6.620	NA			08/08/2002	10/01/2022
010869-CE-3	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	672,647	30.2760	1,014,246	3,350,000	1,127,494		67,093			0.000	6.230	NA			07/27/2004	10/01/2030
010869-CF-0	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	566,520	27.9450	838,350	3,000,000	949,607		56,508			0.000	6.230	NA			07/27/2004	10/01/2031
010869-CG-8	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	3,374,400	25.8570	4,912,830	19,000,000	5,656,232		336,585			0.000	6.230	NA			07/27/2004	10/01/2032
010869-CH-6	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	3,173,570	23.8530	4,532,070	19,000,000	5,319,611		316,555			0.000	6.230	NA			07/27/2004	10/01/2033
010869-CJ-2	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	2,984,710	22.0240	4,184,560	19,000,000	5,003,045		297,718			0.000	6.230	NA			07/27/2004	10/01/2034
010869-CK-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	2,807,250	20.3610	3,868,590	19,000,000	4,705,513		280,005			0.000	6.230	NA			07/27/2004	10/01/2035
010869-CL-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	3,913,527	18.8510	5,309,384	28,165,000	6,559,954		390,365			0.000	6.230	NA			07/27/2004	10/01/2036
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	@			2FE	15,655,948	20.4340	18,988,295	92,925,000	26,138,422		1,547,803			0.000	6.215	NA			11/17/2005	10/01/2033
072024-ND-0	BAY AREA TOLL AUTH CA TOLL BRDG BABS 09F			2	1FE	13,000,000	138.4880	18,003,440	13,000,000	13,000,005					6.263	6.263	AO	203,548	814,190	10/28/2009	04/01/2049
13033W-RD-7	CALIFORNIA INFRA SCRIPPS RESEARCH 05 B			2	1FE	1,054,274	103.5480	1,190,802	1,150,000	1,087,029		5,729			5.040	5.880	JJ	28,980	57,960	04/06/2006	07/01/2023
130911-XZ-8	CALIFORNIA STWIDE CMNTY PENSION 04A-2	@			1FE	287,021	64.7130	414,163	640,000	416,145		20,747			0.000	5.180	NA			09/21/2005	06/01/2021
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B			2	2	10,586,000	109.6040	10,960,400	10,000,000	10,091,540		(18,752)			7.800	7.508	MN	130,000	780,000	09/16/1997	11/01/2019
21224R-AN-6	CONTRA COSTA CNTY CA FIRE PENSION 05				1FE	7,522,920	112.0170	8,983,763	8,020,000	7,746,888		40,528			4.960	5.680	FA	165,747	311,240	11/10/2009	08/01/2018
358266-CB-8	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	1,253,756	54.8030	2,123,616	3,875,000	2,037,050		109,647			0.000	5.610	NA			03/11/2004	08/15/2024
358266-CC-6	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	2,281,725	51.0880	3,831,600	7,500,000	3,716,748		201,084			0.000	5.640	NA			03/11/2004	08/15/2025
358266-CF-9	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	3,565,332	40.6680	6,470,279	15,910,000	6,137,219		360,101			0.000	6.207	NA			03/11/2004	08/15/2028
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	11,800,332	34.4240	17,769,669	51,620,000	19,271,100		1,047,929			0.000	5.670	NA			03/11/2004	08/15/2030
358266-CK-8	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	9,154,950	28.8000	12,898,080	44,785,000	14,950,800		812,985			0.000	5.670	NA			03/11/2004	08/15/2032
457074-AK-8	INGLEWOOD CA PENSION OBLIG 05 A TXBL	@		2	2FE	4,948,601	18.9640	4,776,083	25,185,000	7,846,756		506,700			0.000	6.740	NA			11/30/2005	09/01/2035
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P			2	1FE	12,103,268	112.2440	13,974,378	12,450,000	12,150,520		10,613			8.000	9.006	MS	332,000	996,000	06/23/2008	09/01/2038
544525-NZ-7	LOS ANGELES CA DEPT WTR PWR BABS 09C			2	1FE	12,000,000	127.3200	15,278,400	12,000,000	12,000,000					6.008	6.008	JJ	360,480	720,960	11/20/2009	07/01/2039
544435-C3-2	LOS ANGELES CA INTL ARPTS BABS 09C			2	1FE	12,500,000	130.2970	16,287,125	12,500,000	12,500,000					6.582	6.582	MN	105,129	822,750	11/18/2009	05/15/2039
59266T-CJ-8	METROPOLITAN WTR DIST SOUTHN CA BABS 08D			1	1FE	10,000,000	116.1450	11,614,500	10,000,000	10,000,000					6.538	6.538	JJ	326,900	653,800	07/31/2009	07/01/2039
68428L-BB-9	ORANGE CNTY CA PENSION 96 CAP	@			1FE	7,734,735	90.9170	12,559,274	13,814,000	11,497,133		561,472			0.000	5.070	NA			01/26/2005	09/01/2016
769047-HB-0	RIVERSIDE CA SEWER BABS 2009 B			1	1FE	9,944,600	115.9170	11,591,700	10,000,000	9,947,507		937			7.200	7.227	FA	300,000	720,000	08/06/2009	08/01/2039
78587R-AB-3	SACRAMENTO CA MET FIRE DIST PENSION 04A			2	1FE	2,820,000	106.2380	2,995,912	2,820,000	2,820,081		(6)			5.320	5.320	MN	19,170	150,024	10/13/2004	05/15/2025
796839-AM-0	SAN BERNARDINO CNTY CA PENSION OBLIG 04A				1FE	15,775,000	108.2390	17,074,702	15,775,000	15,775,000					5.700	5.701	FA	372,159	899,175	06/10/2004	08/01/2016
797398-DK-7	SAN DIEGO CNTY CA PENSION OBLIG 2004 A				1FE	16,030,000	120.3490	19,291,945	16,030,000	16,030,000					5.835	5.825	FA	353,355	935,351	06/24/2004	08/15/2021
797398-DL-5	SAN DIEGO CNTY CA PENSION OBLIG 2004 A				1FE	7,795,000	120.3310	9,379,801	7,795,000	7,795,000					5.865	5.855	FA	172,711	457,177	06/24/2004	08/15/2022
797398-DT-8	SAN DIEGO CNTY CA PENSION OBLIG 2004 C	@			1FE	5,884,480	93.3740	10,336,502	11,070,000	9,538,450		526,576			0.000	5.760	NA			06/24/2004	08/15/2015
79741T-AR-5	SAN DIEGO CNTY CA WTR REV BABS 10B			2	1FE	4,900,000	133.0970	6,521,753	4,900,000	4,900,000					6.138	6.138	MN	50,127	300,762	01/22/2010	05/01/2049
83413Q-AK-5	SOLANO CNTY CA TXBL PENSION 2004 A CUR				1FE	5,660,000	112.9840	6,394,894	5,660,000	5,660,000					5.750	5.751	JJ	150,069	325,450	06/10/2004	01/15/2017
83740N-AF-7	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	2,685,000	108.6200	2,916,447	2,685,000	2,685,000					5.610	5.611	FA	62,762	150,629	06/18/2004	08/01/2016
83740N-AG-5	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	2,835,000	107.8620	3,057,888	2,835,000	2,835,000					5.620	5.621	FA	66,386	159,327	06/18/2004	08/01/2017
83740N-AJ-9	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,175,000	106.3340	3,376,105	3,175,000	3,175,000					5.690	5.691	FA	75,274	180,658	06/18/2004	08/01/2019
83740N-AK-6	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,065,000	105.6940	3,239,521	3,065,000	3,065,000					5.750	5.751	FA	73,432	176,238	06/18/2004	08/01/2020
83740N-AL-4	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,565,000	105.1340	3,748,027	3,565,000	3,565,000					5.810	5.811	FA	86,303	207,127	06/18/2004	08/01/2021
83740N-AM-2	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	1,780,000	104.6290	1,862,396	1,780,000	1,780,000					5.870	5.871	FA	43,536	104,486	06/18/2004	08/01/2022
83740N-AN-0	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	4,010,000	105.3250	4,223,533	4,010,000	4,010,000					5.930	5.931	FA	99,080	237,793	06/18/2004	08/01/2023
899124-HA-2	TULARE CITY CA SEWER BABS 2009 B			1	1FE	14,506,350	121.9070	18,286,050	15,000,000	14,518,180		3,765			8.750	9.086	MN	167,708	1,312,500	06/18/2009	11/15/2044
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CA BABS 09B			2	1FE	25,000,000	120.1290	30,032,250	25,000,000	25,000,000					6.918	6.918	JJ	864,750	1,729,500	06/25/2009	01/01/2034
905649-DK-2	UNION CITY CA PENSION OBLIG 2004 CAP	@			2FE	770,755	46.3450	1,397,302	3,015,000	1,338,993		84,184			0.000	6.600	NA			06/18/2004	07/01/2025
905649-DN-6	UNION CITY CA PENSION OBLIG 2004 CUR			2	2FE	6,335,000	113.4390	7,186,361	6,335,000	6,335,000					5.710	5.710	JJ	180,864	361,729	06/18/2004	07/01/2019
905649-DP-1	UNION CITY CA PENSION OBLIG 2004 CUR			2	2FE	10,970,000	113.2490	12,423,415	10,970,000	10,970,156		(12)			5.920	5.920	JJ	324,712	649,424	06/18/2004	07/01/2024
91857P-AC-1	VACAVILLE CA REDEV HSG TAX ALLOC 06A			2	2FE	433,899	102.4630	420,098	410,000	413,045		(2,244)			7.000	5.969	MS	9,567	28,700	07/19/2006	09/01/2013
91857P-AD-9	VACAVILLE CA REDEV HSG TAX ALLOC 06A			2	2FE	1,199,661	110.0520	1,249,090	1,135,000	1,157,834		(7,619)			6.750	5.930	MS	25,538	76,613	07/19/2006	09/01/2016
196711-LZ-6	COLORADO COP R L CARR JUSTICE BABS 09B			2	1FE	3,467,450	131.2500	4,593,750	3,500,000	3,469,363		597			6.450	6.599	MS	66,471	225,750	07/16/2009	09/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
196632-HE-6	COLORADO SPRINGS CO UTIL SYS BABS 09D2			2	1FE	5,000,000	121.9060	6,095,300	5,000,000	5,000,000					6.013	6.013	MN	38,416	300,650	11/06/2009	11/15/2039
196632-LD-3	COLORADO SPRINGS CO UTIL SYS BABS 10B2			1	1FE	15,000,000	107.2530	16,087,950	15,000,000	15,000,000					5.538	5.538	MN	106,145	830,700	09/30/2010	11/15/2040
24919P-FT-6	DENVER CO SCH DIST NO 1 COP 97	@			1FE	458,699	95.4960	926,311	970,000	785,552		54,105			0.000	7.265	NA			06/17/2005	12/15/2015
24919P-GF-5	DENVER CO SCH DIST NO 1 COP 97	@			1FE	7,194,006	97.2170	11,981,995	12,325,000	9,986,785		686,134			0.000	7.246	NA			05/22/2008	12/15/2015
24919P-GP-3	DENVER CO SCH DIST NO 1 COP 97	@			1FE	2,355,198	94.6070	3,817,392	4,035,000	3,269,507		224,629			0.000	7.246	NA			05/22/2008	12/15/2015
24919P-GU-2	DENVER CO SCH DIST NO 1 COP 97	@			1FE	7,423,115	95.0140	11,330,420	11,925,000	9,580,084		515,880			0.000	5.613	NA			05/22/2008	12/15/2016
91417K-ND-9	UNIVERSITY OF CO ENTERPRISE SYS BABS 09B			1	1FE	14,770,000	109.5050	16,173,889	14,770,000	14,770,000					6.264	6.264	JD	77,099	925,193	12/10/2009	06/01/2036
207758-KH-5	CONNECTICUT SPL TAX TRANSN BABS 09B			2	1FE	8,500,000	124.6620	10,596,270	8,500,000	8,500,000					5.740	5.740	JD	40,658	487,900	10/29/2009	12/01/2029
115062-DC-2	BROWARD CNTY FL PROF SPORTS FAC TAX 06B			2	1FE	8,525,000	111.6840	9,521,061	8,525,000	8,525,000					5.915	5.914	MS	168,085	504,254	07/13/2006	09/01/2021
115065-VV-3	BROWARD CNTY FL SCH COP BABS 09 A			1	1FE	11,607,219	114.5550	13,402,935	11,700,000	11,613,935		2,081			7.400	7.555	JJ	432,900	865,800	06/05/2009	07/01/2034
362832-AR-8	GAINESVILLE FL PENSION OBLIG 2003 A	@			1FE	754,020	76.9500	1,539,000	2,000,000	1,342,798		76,960			0.000	5.990	NA			03/18/2003	10/01/2019
362832-AS-6	GAINESVILLE FL PENSION OBLIG 2003 A	@			1FE	878,228	72.3610	1,812,643	2,505,000	1,575,934		91,477			0.000	6.070	NA			03/18/2003	10/01/2020
362832-AY-3	GAINESVILLE FL PENSION OBLIG 2003 A	@			1FE	1,096,088	48.0240	2,209,104	4,600,000	1,989,378		117,655			0.000	6.190	NA			03/18/2003	10/01/2026
362832-AZ-0	GAINESVILLE FL PENSION OBLIG 2003 A	@			1FE	1,104,592	44.7500	2,219,600	4,960,000	2,010,141		119,396			0.000	6.218	NA			03/18/2003	10/01/2027
362832-BA-4	GAINESVILLE FL PENSION OBLIG 2003 A	@			1FE	1,126,366	41.6660	2,224,964	5,340,000	2,044,329		120,904			0.000	6.190	NA			03/18/2003	10/01/2028
362848-NF-6	GAINESVILLE FL UTILS SYS 2005 B			2	1FE	16,086,825	111.6160	18,478,029	16,555,000	16,290,259		36,026			5.310	5.627	AO	219,768	439,535	11/03/2005	10/01/2021
469383-ZW-6	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	2,725,000	112.5770	3,067,723	2,725,000	2,725,000					5.120	5.119	AO	34,880	139,520	01/12/2006	10/01/2016
469383-ZX-4	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	2,865,000	114.3610	3,276,443	2,865,000	2,865,000					5.170	5.171	AO	37,030	148,121	01/12/2006	10/01/2017
469383-ZZ-9	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	3,170,000	115.9190	3,674,632	3,170,000	3,170,000					5.220	5.220	AO	41,369	165,474	01/12/2006	10/01/2019
59333A-DF-5	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 04B			2	1	3,492,300	116.1380	4,064,830	3,500,000	3,495,824		485			5.360	5.382	AO	46,900	187,600	01/26/2004	04/01/2024
59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B			2	1FE	2,290,000	101.4750	2,323,778	2,290,000	2,290,000					6.100	6.100	AO	34,923	119,103	05/01/2008	04/01/2015
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALES TAX BABS0			1	1FE	4,900,000	115.9590	5,681,991	4,900,000	4,900,000					6.910	6.910	JJ	169,295	338,590	09/17/2009	07/01/2039
696499-CJ-9	PALM BEACH CNTY FL ARPT SYS REF 2006 B			2	1FE	10,615,000	115.3180	12,241,006	10,615,000	10,615,000					5.905	5.906	AO	156,704	626,816	05/05/2006	10/01/2020
696550-WS-7	PALM BEACH CNTY FL SCH BRD COP 10 A				1FE	9,181,620	115.3410	10,968,929	9,510,000	9,213,949		15,677			5.400	5.593	FA	213,975	513,540	11/04/2010	08/01/2025
836753-JG-9	SOUTH BROWARD HOSP DIST FL BABS 09B			1	1FE	16,900,000	115.5120	19,521,528	16,900,000	16,900,000					7.278	7.278	MN	204,997	1,229,982	10/15/2009	05/01/2044
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FL EXPRESSWAY AU				1FE	1,500,000	99.9810	1,499,715	1,500,000	1,500,000					3.190	3.190	JJ	1,462		12/13/2012	07/01/2022
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93			2	1FE	4,119,710	122.2450	5,097,617	4,170,000	4,158,970		1,190			6.875	7.022	FA	119,453	275,516	12/27/1993	02/01/2021
194315-AJ-6	COLLEGE PK GA INTL ARPRT RENTAL CAR 06A				2FE	2,190,000	105.9310	2,319,889	2,190,000	2,190,000					5.758	5.756	JJ	63,050	126,100	06/08/2006	01/01/2015
194315-AK-3	COLLEGE PK GA INTL ARPRT RENTAL CAR 06A				2FE	2,000,000	108.0990	2,161,980	2,000,000	2,000,000					5.788	5.786	JJ	57,880	115,760	06/08/2006	01/01/2016
359900-LH-8	FULTON CNTY GA DEV GA TECH FDTN 02B			2	1FE	2,722,300	118.1590	2,953,975	2,500,000	2,602,913		(17,428)			6.600	5.748	MN	27,500	165,000	07/27/2004	11/01/2020
626207-YF-5	MUNICIPAL ELEC AUTH GA BABS 10A VOGTLE P			2	1FE	22,000,000	119.4510	26,279,220	22,000,000	22,000,000					6.637	6.637	AO	365,035	1,460,140	03/04/2010	04/01/2057
438701-RH-9	HONOLULU HI CITY & CNTY WSTWTR 2010 BAB			1	1FE	10,000,000	115.8270	11,582,700	10,000,000	10,000,000					6.121	6.121	JJ	306,050	612,100	10/27/2010	07/01/2040
16768T-JE-5	CHICAGO IL SALES TAX REV REF 09C	@			1FE	2,181,828	38.7310	3,479,980	8,985,000	2,674,808		165,254			0.000	6.480	NA			10/08/2009	01/01/2032
16768T-JF-2	CHICAGO IL SALES TAX REV REF 09C	@			1FE	1,991,236	36.4140	3,189,866	8,760,000	2,441,917		151,090			0.000	6.490	NA			10/08/2009	01/01/2033
16772P-AQ-9	CHICAGO IL TRANS AUTH SLS TAX RECPT BABS			2	1FE	10,000,000	113.0770	11,307,700	10,000,000	10,000,000					6.200	6.200	JD	51,667	620,000	03/24/2010	12/01/2040
167736-YU-5	CHICAGO IL WTR REV SEC LIEN BABS 10B			2	1FE	3,450,000	137.0160	4,727,052	3,450,000	3,450,000					6.742	6.742	MN	38,767	232,599	11/05/2010	11/01/2040
45200F-CE-7	ILLINOIS FIN AUTH ARGONNE THEORY 07			2	1FE	10,000,000	104.7390	10,473,900	10,000,000	10,000,289		(12)			6.286	6.286	JJ	314,300	628,600	11/29/2007	07/01/2033
452024-GT-3	ILLINOIS MUN ELEC PWR SUPP BABS 2009C			2	1FE	8,500,000	120.1350	10,211,475	8,500,000	8,500,000					6.832	6.832	FA	241,967	580,720	07/16/2009	02/01/2035
452252-FH-7	ILLINOIS ST TOLL HWY AUTH BABS 09A			2	1FE	5,000,000	126.4900	6,324,500	5,000,000	5,000,000					6.184	6.184	JJ	154,600	309,200	05/12/2009	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HWY AUTH BABS 09B				1FE	16,000,000	124.3830	19,901,280	16,000,000	16,000,145		(3)			5.851	5.851	JD	78,013	936,160	11/24/2009	12/01/2034
665250-BW-5	NORTHERN IL PWR AGY BABS PRAIRIE 09C			2	1FE	7,350,000	122.6520	9,014,922	7,350,000	7,350,000					6.859	6.859	JJ	252,068	504,137	08/05/2009	01/01/2039
96272P-AA-1	WHEATON COLLEGE IL TXBL 2004				1FE	19,253,059	123.0700	23,629,440	19,200,000	19,246,050		(1,007)			6.090	6.071	AO	292,320	1,169,280	05/04/2004	10/01/2034
455057-SV-2	INDIANA FIN AUTH CONV CTR EXP BABS 09B			2	1FE	15,500,000	134.0790	20,782,245	15,500,000	15,500,000					6.596	6.596	FA	425,992	1,022,380	06/23/2009	02/01/2039
46257T-BC-2	IOWA ST SPL OBLIG IJOBS PROG BABS 09B			1	1FE	14,415,320	119.4220	17,316,190	14,500,000	14,421,548		1,946			6.750	6.703	JD	81,563	978,750	07/14/2009	06/01/2034
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99			1	2FE	3,330,144	102.0850	3,164,635	3,100,000	3,164,892		(26,619)			6.150	4.890	JD	15,888	190,650	08/24/2005	12/01/2017
49151E-QS-5	KENTUCKY ST PPTY & BLDGS PROJ 78 2003				1FE	2,624,066	106.8680	2,912,153	2,725,000	2,703,686		11,313			5.020	5.494	AO	34,199	136,795	06/02/2004	10/01/2014
49151E-2Q-5	KENTUCKY ST PPTY & BLDGS PROJ 95 BABS 09			2	1FE	9,000,000	128.4460	11,560,140	9,000,000	9,000,000					6.573	6.573	FA	246,488	591,570	06/24/2009	08/01/2029
49151E-4G-5	KENTUCKY ST PPTY & BLDGS PROJ 96 BABS 09			2	1FE	13,500,000	124.9920	16,873,920	13,500,000	13,500,000					6.155	6.155	MN	138,488	830,925	10/28/2009	11/01/2029
560425-3P-3	MAINE HLTH & HIGHER EDL BOWDOIN 09 B			2	1FE	4,797,025	128.4090	6,099,428	4,750,000	4,794,640		(716)			6.667	6.408	JJ	158,341	316,683	05/05/2009	07/01/2039
197211-AB-1	COLUMBIA ASSN INC MD SR SECD SER 94U				1FE	112,866	100.1970	113,222	113,000	113,191		(192)			8.450	8.465	JD	10,175	4,774	07/12/1994	12/01/2013
574295-DH-1	MARYLAND STAD CAMDEN STATION LSE 04			2	1FE	3,823,600	113.0410	4,521,640	4,000,000	3,886,438		8,817			5.125	5.511	JD	9,111	205,000	04/14/2004	12/15/2024
574300-HZ-5	MARYLAND TRANS AUTH BABS PROJ 09B			2	1FE	8,000,000	132.8940	10,631,520	8,000,000	8,000,000					5.888	5.888	JJ	235,520	471,040	12/10/2009	07/01/2043
914440-KK-7	UNIVERSITY OF MA BLDG AUTH BABS 2009-2			1	1FE	20,000,000	114.4470	22,889,400	20,000,000	20,000,000					6.573	6.573	MN	219,100	1,314,600	10/15/2009	05/01/2039
276731-YG-5	EASTERN MI UNIV BABS 09			1	1FE	4,275,000	112.4750	4,808,306	4,275,000	4,275,000					7.210	7.210	FA	116,442	308,228	05/29/2009	02/15/2038
594610-5T-0	MICHIGAN ST DEPT TRANS BABS 09 B			1	1FE	43,701,240	128.1150	56,370,600	44,000,000	43,736,909		11,108			7.625	7.990	MS	987,861	3,355,000	06/17/2009	09/15/2027
958638-QK-7	WESTERN MICH UNIV GEN REV 2002 B			2	1FE	2,000,000	106.0490	2,120,980	2,000,000	2,000,000					5.250	5.251	MN	13,417	105,000	01/13/2005	11/15/2024
958697-HP-2	WESTERN MN MUN PWR AGY PWR SUP BABS 10C			2	1FE	28,000,000	131.3020	36,764,560	28,000,000	28,000,000					6.770	6.770	JJ	947,800	1,895,600	11/17/2010	01/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
537011-BB-3	LITTLE BLUE VALLEY MO SWR BABS 2010			1	1FE	23,000,000	115.3830	26,538,090	23,000,000	23,000,000					6.750	6.750	MS	517,500	1,552,500	11/18/2010	09/01/2040
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B			1	1FE	2,610,000	133.4220	3,482,314	2,610,000	2,610,000					7.520	7.805	JD	16,356	196,272	10/25/2005	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C			1	1FE	4,485,000	133.4220	5,983,977	4,485,000	4,485,000					7.520	7.805	JD	28,106	337,272	10/25/2005	06/01/2028
681793-4Q-5	OMAHA NE PUB PWR DIST ELEC BABS 10 A			2	1FE	10,000,000	119.0280	11,902,800	10,000,000	10,000,000					5.431	5.431	FA	226,292	543,100	11/05/2010	02/01/2041
68189T-BA-3	OMAHA NE SPL OBLIG RIVERFRONT REDEV 08			2	1FE	22,535,000	119.9990	27,041,775	22,535,000	22,535,000					6.400	6.400	FA	600,933	1,442,240	03/19/2008	02/01/2026
744434-CW-9	PUBLIC PWR GEN NE WHELAN ENERGY 2 BABS 0			2	1FE	20,085,000	119.3340	23,968,234	20,085,000	20,085,000					7.242	7.242	JJ	727,278	1,454,556	07/10/2009	01/01/2041
759831-BA-7	RENO NV CAP IMPT REV 2005 C TXBL	@			2FE	2,354,978	129.0390	3,173,963	10,930,000	3,511,062		189,957			0.000	5.640	NA			10/18/2005	06/01/2033
759831-BB-5	RENO NV CAP IMPT REV 2005 C TXBL	@			2FE	2,227,643	127.2670	2,980,283	10,930,000	3,321,189		179,680			0.000	5.640	NA			10/18/2005	06/01/2034
759831-BC-3	RENO NV CAP IMPT REV 2005 C TXBL	@			2FE	2,107,085	125.5980	2,797,861	10,930,000	3,141,464		169,959			0.000	5.640	NA			10/18/2005	06/01/2035
759831-BD-1	RENO NV CAP IMPT REV 2005 C TXBL	@			2FE	1,956,616	124.0250	2,577,883	10,730,000	2,917,129		157,822			0.000	5.640	NA			10/18/2005	06/01/2036
759831-BE-9	RENO NV CAP IMPT REV 2005 C TXBL	@			2FE	871,834	122.4370	1,148,774	5,120,000	1,303,627		71,031			0.000	5.682	NA			10/18/2005	06/01/2037
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J			1	1FE	11,415,000	101.8550	11,626,748	11,415,000	11,415,000					5.950	5.950	JJ	339,596	696,745	10/06/2006	01/01/2037
644693-KW-2	NEW HAMPSHIRE ST TPK SYS BABS 09 A			2	1FE	8,000,000	126.0830	10,086,640	8,000,000	8,000,000					6.009	6.009	MN	80,120	480,720	11/18/2009	11/01/2039
596567-CA-3	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	965,632	145.9910	2,044,300	4,445,000	1,688,774		107,247			0.000	6.670	NA			06/10/2004	10/01/2027
596567-CB-1	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	721,195	142.9010	1,520,840	3,545,000	1,261,291		80,100			0.000	6.670	NA			06/10/2004	10/01/2028
64578J-AB-2	NEW JERSEY ECON MOTOR VEH SURG 05A	@			1FE	11,758,517	189.0170	18,435,421	20,710,000	17,001,884		931,873			0.000	5.717	NA			06/13/2006	07/01/2016
64578J-AC-0	NEW JERSEY ECON MOTOR VEH SURG 05A	@			1FE	5,847,056	185.3930	9,320,646	10,915,000	8,554,136		450,975			0.000	5.490	NA			12/09/2005	07/01/2017
64578J-AD-8	NEW JERSEY ECON MOTOR VEH SURG 05A	@			1FE	11,275,440	181.2680	17,878,960	22,000,000	16,389,779		854,127			0.000	5.425	NA			01/12/2006	07/01/2018
64578J-AE-6	NEW JERSEY ECON MOTOR VEH SURG 05A	@			1FE	2,352,983	177.0810	3,815,510	4,950,000	3,462,423		185,250			0.000	5.575	NA			12/09/2005	07/01/2019
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	17,419,040	175.0030	33,984,609	45,311,000	28,681,862		1,570,113			0.000	5.710	NA			03/03/2004	02/15/2021
645913-BA-1	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	18,454,398	171.3680	42,974,955	60,216,000	34,552,543		2,041,160			0.000	6.183	NA			09/10/2002	02/15/2022
645913-BB-9	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	377,778	167.2270	880,674	1,310,000	707,303		41,782			0.000	6.182	NA			09/10/2002	02/15/2023
645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	8,790,383	163.2490	20,489,514	32,395,000	16,457,848		972,181			0.000	6.182	NA			09/10/2002	02/15/2024
645913-AV-6	NEW JERSEY ECON ST PENSION 1997-B	@			1FE	3,304,272	188.4780	6,104,982	6,900,000	5,427,223		307,076			0.000	5.910	NA			06/21/2004	02/15/2017
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A			2	1FE	3,567,518	103.9230	4,037,409	3,885,000	3,815,388		31,777			4.252	5.603	JJ	82,595	146,800	11/10/2009	01/01/2016
646139-W3-5	NEW JERSEY TURNPIKE AUTH BABS 09 F			2	1FE	5,000,000	147.5940	7,379,700	5,000,000	5,000,000					7.414	7.414	JJ	185,350	370,700	04/20/2009	01/01/2040
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B			2	1FE	1,952,940	115.2190	2,304,380	2,000,000	1,978,216		4,038			4.930	5.199	AO	24,650	98,600	11/21/2005	04/01/2020
59259N-ZH-9	METRO NY TRANS AUTH DED TAX FD BABS 09			2	1FE	5,250,000	146.5910	7,696,028	5,250,000	5,250,000					7.336	7.336	MN	49,212	385,140	04/23/2009	11/15/2039
649710-WJ-8	NEW YORK CITY NY TRANSITIONAL FINANCE AU				1FE	25,278,833	102.1570	25,876,368	25,330,000	25,280,592		1,758			2.460	2.462	FA	212,899		08/08/2012	08/01/2021
649710-WK-5	NEW YORK CITY NY TRANSITIONAL FINANCE AU				1FE	14,443,010	101.8630	14,744,669	14,475,000	14,443,981		971			2.560	2.564	FA	126,608		08/08/2012	08/01/2022
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A				1FE	22,777,939	104.4520	23,710,604	22,700,000	22,750,595		(2,000)			6.420	6.364	MN	242,890	1,457,340	11/10/2009	11/01/2027
64970M-ZU-0	NEW YORK NY HSG DEV CORP MULTI FAM 07A			2	1FE	6,603,577	108.5500	7,256,568	6,685,000	6,611,858		1,640			5.520	5.649	MN	61,502	369,012	03/15/2007	05/01/2041
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06			2	3FE	8,170,000	189.5750	7,318,278	8,170,000	8,170,000					6.027	6.027	JJ	246,203	489,694	08/16/2006	01/01/2046
64967B-AA-0	NEW YORK NY INDL YANKEE STAD RENTAL 06			2	2FE	3,485,000	195.3930	3,324,446	3,485,000	3,485,000					5.900	5.900	MS	68,538	205,615	08/17/2006	03/01/2046
64972F-H3-3	NEW YORK NY MUN WTR FIN BABS 10 AA			1	1FE	16,250,000	116.0220	18,853,575	16,250,000	16,250,000					6.250	6.250	JD	45,139	1,015,625	10/27/2009	06/15/2041
64972F-Y2-6	NEW YORK NY MUN WTR FIN FISCAL BABS 11CC			1	1FE	20,000,000	119.1300	23,826,000	20,000,000	20,000,000					6.282	6.282	JD	55,840	1,256,400	11/10/2010	06/15/2042
64971M-5L-2	NEW YORK NY TRANS FIN AUTH 10 BABS			2	1FE	7,500,000	124.6290	9,347,175	7,500,000	7,500,000					5.572	5.572	MN	69,650	417,900	10/27/2010	11/01/2038
64971M-ZH-8	NEW YORK NY TRANS FIN AUTH BABS 09 C2			1	1FE	5,032,750	114.2550	5,712,750	5,000,000	5,024,132		(2,892)			6.267	6.122	FA	130,563	313,350	10/21/2009	08/01/2039
649902-CQ-4	NEW YORK ST DORM PERS INC EDUCATION 05G				1FE	10,190,000	100.8060	10,272,131	10,190,000	10,207,611		(84,043)			5.150	5.152	MS	154,520	524,785	03/18/2009	03/15/2013
649902-CR-2	NEW YORK ST DORM PERS INC EDUCATION 05G				1FE	2,997,540	104.8380	3,145,140	3,000,000	2,999,573		336			5.180	5.194	MS	45,757	155,400	12/13/2005	03/15/2014
649902-CS-0	NEW YORK ST DORM PERS INC EDUCATION 05G				1FE	7,117,257	107.9200	7,845,784	7,270,000	7,225,239		18,610			5.200	5.202	MS	111,312	378,040	11/12/2009	03/15/2015
649902-EZ-2	NEW YORK ST DORM PERS INC EDUCATION 06B				1FE	14,140,579	100.8860	14,588,116	14,460,000	14,480,961		(99,948)			5.200	5.591	MS	221,399	751,920	03/18/2009	03/15/2013
64986A-L2-5	NEW YORK ST ENVIR NYCMWFA BABS 10 B				1FE	15,000,000	125.4080	18,811,200	15,000,000	15,000,000					5.807	5.807	JD	38,713	871,050	02/03/2010	06/15/2039
649870-EF-5	NEW YORK ST HSG FIN AGY PERS INC 05 B				1FE	1,615,000	100.8500	1,628,728	1,615,000	1,615,000					4.680	4.680	MS	22,255	75,582	02/25/2005	03/15/2013
649870-EG-3	NEW YORK ST HSG FIN AGY PERS INC 05 B				1FE	1,027,110	105.2230	1,099,580	1,045,000	1,041,889		2,445			4.830	4.830	MS	14,862	50,474	02/25/2005	03/15/2014
649870-EH-1	NEW YORK ST HSG FIN AGY PERS INC 05 B				1FE	1,051,789	109.0740	1,167,092	1,070,000	1,064,837		2,160			4.880	4.880	MS	15,375	52,216	02/25/2005	03/15/2015
650035-TD-0	NEW YORK ST URBAN DEV PERS INC BABS 09E			2	1FE	14,500,000	122.5230	17,765,835	14,500,000	14,500,000					5.770	5.770	MS	246,347	836,650	11/18/2009	03/15/2039
65830T-AG-0	NORTH CAROLINA TRNPK TRIANGLE BABS 09B			1	1FE	19,952,600	115.9480	23,189,600	20,000,000	19,955,940		1,056			6.700	6.662	JJ	670,000	1,340,000	07/15/2009	01/01/2039
914713-C8-3	UNIVERSITY OF NC CHAPEL HILL BABS 09B			1	1FE	18,500,000	112.5300	20,818,050	18,500,000	18,500,000					5.757	5.757	JD	88,754	1,065,045	11/18/2009	12/01/2039
914713-KU-5	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91	@			1FE	214,605	199.8910	1,498,365	1,500,000	1,483,454		128,776			0.000	9.250	NA			08/05/1991	02/15/2013
914713-KV-3	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91	@			1FE	261,400	197.9590	1,959,180	2,000,000	1,806,117		156,884			0.000	9.250	NA			08/05/1991	02/15/2014
914713-H4-7	UNIVERSITY OF NC CHAPEL HILL-REF-TXBL				1FE	4,000,000	101.0830	4,043,320	4,000,000	4,000,000					2.535	2.535	JD	8,450	39,715	06/28/2012	12/01/2022
02765U-CQ-5	AMERICAN MUN PWR-OHIO INC BABS 09			1	1FE	10,000,000	109.6580	10,965,800	10,000,000	10,000,000					6.553	6.553	FA	247,558	655,300	10/01/2009	02/15/2039
02765U-CR-3	AMERICAN MUN PWR-OHIO INC BABS 09			2	1FE	5,000,000	117.4170	5,870,850	5,000,000	5,000,000					6.053	6.053	FA	114,334	302,650	10/01/2009	02/15/2043
02765U-DC-5	AMERICAN MUN PWR-OHIO INC BABS 09B			2	1FE	20,500,000	118.4700	24,286,350	20,500,000	20,500,000					6.424	6.424	FA	497,503	1,316,920	11/19/2009	02/15/2032
172311-GB-2	CINCINNATI OH WTR SYS BABS 2009B			1	1FE	5,000,000	116.4410	5,822,050	5,000,000	5,000,000					6.458	6.458	JD	26,908	322,900	07/23/2009	12/01/2034
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A			2	1FE	14,679,445	122.2680	17,728,860	14,500,000	14,220,305		47,517			8.625	8.636	JD	104,219	1,250,625	04/12/1993	06/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
663903-DM-1	NORTHEAST OH REG SWR DIST BABS 10			1	1FE	20,000,000	115.5220	23,104,400	20,000,000	20,000,000					6.038	6.038	MN	154,304	1,207,600	11/05/2010	11/15/2040
67756A-2N-1	OHIO ST HGR EDUCTNL FAC COMMISSION HOSP-				1FE	4,000,000	108.8470	4,353,880	4,000,000	4,000,000					3.679	3.679	JJ	73,580	89,114	11/16/2011	01/01/2021
180261-BU-2	CLAREMORE OK PUB WRKS CAP IMPT 04B REF			2	1FE	740,100	105.9310	794,483	750,000	748,625		732			5.200	5.400	JD	30,420	3,250	06/07/2004	06/01/2014
386442-UJ-4	GRAND RIVER DAM AUTH OK 2010 B			2	1FE	24,465,000	125.7490	30,764,493	24,465,000	24,465,000					7.155	7.155	JD	145,873	1,750,471	11/18/2010	06/01/2040
67884R-AT-7	OKLAHOMA DEV FIN IDR GOODYEAR 2004				1FE	1,310,000	101.9460	1,335,493	1,310,000	1,310,000					5.080	5.081	JJ	33,274	66,548	09/01/2004	07/01/2013
67884R-AV-2	OKLAHOMA DEV FIN IDR GOODYEAR 2004			2	1FE	1,029,050	104.9240	1,049,240	1,000,000	1,004,956		(3,756)			5.150	4.740	JJ	25,750	51,500	06/29/2005	07/01/2014
67884R-AX-8	OKLAHOMA DEV FIN IDR GOODYEAR 2004			2	1FE	1,000,000	107.4870	1,074,870	1,000,000	1,000,000					5.200	5.201	JJ	26,000	52,000	09/01/2004	07/01/2015
67884R-BY-5	OKLAHOMA DEV FIN IDR MICHELIN 2004			2	1FE	1,290,000	107.3660	1,385,021	1,290,000	1,290,000					5.150	5.151	JJ	33,218	66,435	11/04/2004	07/01/2015
67884R-CA-6	OKLAHOMA DEV FIN IDR MICHELIN 2004			2	1FE	1,446,228	110.6020	1,598,199	1,445,000	1,445,498		(108)			5.250	5.241	JJ	37,931	75,863	11/19/2004	07/01/2017
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX BABS1			2	1FE	16,000,000	131.0990	20,975,840	16,000,000	16,000,000					5.834	5.834	MN	119,273	933,440	04/01/2010	11/15/2034
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 REF TXBL			2	2FE	6,798,340	100.7660	6,862,165	6,810,000	6,804,861		1,145			5.523	5.553	AO	94,029	376,116	11/10/2009	10/01/2016
20281P-AS-1	PENNSYLVANIA COMWLTH FIN AUTH 2005 B			2	1FE	13,005,000	112.4670	14,626,333	13,005,000	13,005,000					5.380	5.380	JD	58,306	699,669	11/17/2005	06/01/2021
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B			2	1FE	41,105,000	108.0190	44,476,823	41,175,000	41,130,220		3,690			5.631	5.653	JD	193,214	2,242,264	04/12/2006	06/01/2023
20281P-CT-7	PENNSYLVANIA COMWLTH FIN AUTH BABS 09 D			2	1FE	11,000,000	123.0960	13,540,560	11,000,000	11,000,000					6.218	6.218	JD	56,998	683,980	11/04/2009	06/01/2039
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B	@			1FE	6,122,851	53.9450	11,743,827	21,770,000	11,101,284		642,819			0.000	6.057	NA			05/06/2004	04/15/2024
71781L-BB-4	PHILADELPHIA PA INDL DEV PENSION FD 99B	@			1FE	4,156,460	58.1290	8,138,060	14,000,000	7,620,139		437,435			0.000	6.000	NA			09/25/2002	04/15/2023
71781L-BC-2	PHILADELPHIA PA INDL DEV PENSION FD 99B	@			1FE	5,589,498	50.1670	10,630,387	21,190,000	10,247,404		588,257			0.000	6.000	NA			09/25/2002	04/15/2025
74526Q-CU-4	PUERTO RICO ELEC PWR AUTH 2005 QQ	0			2FE	57,902	108.3030	54,152	50,000	53,796		(607)			5.500	3.951	JJ	1,375	2,750	04/20/2005	07/01/2018
745181-N2-9	PUERTO RICO HWY & TRANS HWY REV 03 AA	0			1	418,470	124.5330	485,679	390,000	413,927		(3,788)			5.500	4.237	JJ	10,725	21,450	10/17/2011	07/01/2018
745181-N7-8	PUERTO RICO HWY & TRANS HWY REV 03 AA	0			2FE	16,095	106.5180	15,978	15,000	15,920		(146)			5.500	4.237	JJ	413	825	10/17/2011	07/01/2018
720175-SU-3	PIEDMONT SC MUN PWR AGY ELEC 04 A-1				1FE	6,390,208	102.8970	6,585,408	6,400,000	6,398,717		1,218			5.200	5.222	JJ	166,400	332,800	07/22/2004	01/01/2014
837151-AA-7	SOUTH CAROLINA PUB SVC SANTEE BABS 10C			2	1FE	10,000,000	134.6000	13,460,000	10,000,000	10,000,000					6.454	6.454	JJ	322,700	645,400	12/09/2010	01/01/2050
088365-DU-2	BEXAR CNTY TX HOSP CTFS BABS 09 B			1	1FE	25,000,000	117.2230	29,305,750	25,000,000	25,000,000					6.904	6.904	FA	652,044	1,726,000	08/05/2009	02/15/2039
235241-LS-3	DALLAS TX AREA RAPID TRANS BABS 09 B			2	1FE	15,000,000	135.4800	20,322,000	15,000,000	15,000,000					5.999	5.999	JD	74,988	899,850	06/17/2009	12/01/2044
235241-LT-1	DALLAS TX AREA RAPID TRANS BABS 09 B			1	1FE	30,000,000	114.9970	34,499,100	30,000,000	30,000,000					6.249	6.249	JD	156,225	1,874,700	06/17/2009	12/01/2034
261149-AD-0	DOWNTOWN DALLAS TX DEV AUTH TIF 06	@			1FE	1,626,463	99.1410	2,423,997	2,445,000	2,362,408		126,942			0.000	5.600	NA			03/10/2006	08/15/2013
261149-AE-8	DOWNTOWN DALLAS TX DEV AUTH TIF 06	@			1FE	1,698,021	96.6230	2,589,496	2,680,000	2,453,419		130,026			0.000	5.520	NA			03/10/2006	08/15/2014
261149-AN-8	DOWNTOWN DALLAS TX DEV AUTH TIF 06	@			1FE	2,322,034	65.0060	3,718,343	5,720,000	3,368,267		180,369			0.000	5.580	NA			03/10/2006	08/15/2022
261149-AQ-1	DOWNTOWN DALLAS TX DEV AUTH TIF 06	@			1FE	2,304,571	56.9990	3,813,233	6,690,000	3,372,925		193,006			0.000	5.980	NA			07/11/2006	08/15/2024
41422E-BT-9	HARRIS CNTY TX TRANS BABS 09 C			1	1FE	8,384,060	119.0220	10,116,870	8,500,000	8,390,807		2,070			6.875	6.960	MN	97,396	584,375	05/29/2009	11/01/2038
662903-LC-5	NORTH TX MUN WTR DIST BABS 09D			1	1FE	12,000,000	115.4180	13,850,160	12,000,000	12,000,000					6.123	6.123	MS	244,920	734,760	11/12/2009	09/01/2039
662903-MH-3	NORTH TX MUN WTR DIST BABS 2010A			1	1FE	9,000,000	116.6290	10,496,610	9,000,000	9,000,000					6.010	6.010	MS	180,300	540,900	10/29/2010	09/01/2040
79642B-HU-0	SAN ANTONIO TX WTR SYS BABS 09B			2	1FE	10,000,000	126.6120	12,661,200	10,000,000	10,000,000					5.602	5.602	MN	71,581	560,200	11/18/2009	05/15/2039
79642B-LT-8	SAN ANTONIO TX WTR SYS BABS 10			1	1FE	15,000,000	117.2050	17,580,750	15,000,000	15,000,000					6.220	6.220	MN	119,217	933,000	11/12/2010	05/15/2034
915137-5R-0	UNIVERSITY OF TX REV BABS 2010 C			2	1FE	10,000,000	118.4990	11,849,900	10,000,000	10,000,000					4.794	4.794	FA	181,107	479,400	09/15/2010	08/15/2046
915137-X7-3	UNIVERSITY OF TX SYS REV FING SYS 2009B			1	1FE	12,000,000	117.4490	14,093,880	12,000,000	12,000,000					6.276	6.127	FA	284,512	753,120	06/10/2009	08/15/2041
744190-AG-4	PROVO UT SALES TAX 2004 TXBL				1FE	1,534,391	100.4760	1,592,545	1,585,000	1,584,142		6,894			4.550	5.003	FA	27,244	72,118	04/29/2004	02/15/2013
744190-AJ-8	PROVO UT SALES TAX 2004 TXBL				1FE	1,676,288	107.2280	1,860,406	1,735,000	1,720,726		6,206			4.820	5.234	FA	31,592	83,627	04/29/2004	02/15/2015
744190-AN-9	PROVO UT SALES TAX 2004 TXBL			2	1FE	5,654,160	114.9260	6,895,560	6,000,000	5,771,384		16,903			5.420	5.940	FA	122,853	325,200	06/03/2004	02/15/2026
409327-DS-9	HAMPTON ROADS VA SANI DIST BABS 09B			2	1FE	16,345,000	131.4070	21,478,474	16,345,000	16,345,000					5.864	5.864	MN	159,745	958,471	11/04/2009	11/01/2039
927781-VR-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B				1FE	9,055,000	112.5890	10,194,934	9,055,000	9,055,000					4.150	4.150	MS	125,261	375,783	10/28/2010	09/01/2021
927781-VS-0	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B				1FE	4,950,000	113.2970	5,608,202	4,950,000	4,950,000					4.350	4.350	MS	71,775	215,325	10/28/2010	09/01/2022
927781-VT-8	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B				1FE	9,365,000	114.6350	10,735,568	9,365,000	9,365,000					4.550	4.550	MS	142,036	426,108	10/28/2010	09/01/2023
927781-VU-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B				1FE	8,995,000	115.6180	10,399,839	8,995,000	8,995,000					4.750	4.750	MS	142,421	427,263	10/28/2010	09/01/2024
02554C-AB-5	AMERICAN EAGLE NW LLC WA MILITARY 05A AB			2	1FE	14,470,000	109.5000	15,844,650	14,470,000	14,470,000					5.480	5.481	JD	35,242	792,956	01/27/2005	12/15/2028
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB			2	1FE	3,100,000	107.5000	3,332,500	3,100,000	3,100,000					5.270	5.271	JD	7,261	160,735	01/27/2005	12/15/2018
163103-UJ-1	CHELAN CNTY WA PUBLIC UTILITY DIST #1 TX				1FE	2,500,000	110.6350	2,765,875	2,500,000	2,500,000					3.903	3.903	JJ	48,788	62,882	10/27/2011	07/01/2023
29270C-HZ-1	ENERGY NORTHWEST WA COLUMBIA GEN 04B				1FE	4,929,443	102.5560	4,973,966	4,850,000	4,855,418		(10,422)			5.500	5.270	JJ	133,375	266,750	05/27/2004	07/01/2013
29270C-YQ-2	ENERGY NORTHWEST WA COLUMBIA GEN TXB				1FE	20,000,000	103.1930	20,638,600	20,000,000	20,000,000					2.953	2.953	JJ	209,991		08/16/2012	07/01/2022
387883-KL-4	GRANT CNTY WA PUD 2 PRIEST RAPIDS 05Z			2	1FE	5,000,000	113.6010	5,680,050	5,000,000	5,000,000					5.290	5.290	JJ	132,250	264,500	12/01/2005	01/01/2020
387883-KM-2	GRANT CNTY WA PUD 2 PRIEST RAPIDS 05Z			2	1FE	8,524,797	114.3610	9,754,993	8,530,000	8,526,435		272			5.400	5.406	JJ	230,310	460,620	12/02/2005	01/01/2025
387883-PP-0	GRANT CNTY WA PUD 2 PRIEST RAPIDS BABS 1			2	1FE	9,990,600	125.1880	12,518,800	10,000,000	9,991,078		188			5.830	5.910	JJ	291,500	583,000	04/15/2010	01/01/2040
735389-MT-2	PORT OF SEATTLE WA REV 2009 B-1			1	1FE	19,377,400	118.2900	23,658,000	20,000,000	19,422,979		14,380			7.000	7.238	MN	233,333	1,400,000	06/25/2009	05/01/2036
940093-Z5-9	WASHINGTON ST UNIV BABS 2009 B			1	1FE	5,000,000	111.4690	5,573,450	5,000,000	5,000,000					6.414	6.414	AO	80,175	320,700	11/13/2009	10/01/2034
25476W-AC-5	DISTRICT COLUMBIA BALLPARK 2006A-2			2	2FE	2,550,000	103.7970	2,646,824	2,550,000	2,550,000					5.958	5.959	FA	63,304	151,780	05/04/2006	02/01/2020
25477G-CY-9	DISTRICT COLUMBIA INC TAX BABS 09E			2	1FE	6,000,000	124.8300	7,489,800	6,000,000	6,000,000					5.591	5.591	JD	27,955	335,460	12/09/2009	12/01/2034
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR BABS 10A			2	1FE	7,500,000	123.8680	9,290,100	7,500,000	7,500,000					5.522	5.522	AO	103,538	414,150	10/20/2010	10/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
592643-AA-8	METRO WA DC ARPT DULLES TOLL BABS 09D			2	2FE	9,000,000	121.5100	10,935,900	9,000,000	9,000,000					7.462	7.462	AO	167,895	671,580	08/05/2009	10/01/2046
938782-CW-7	WASHINGTON DC MET TRAN BABS 09			1	1FE	12,785,110	116.5920	15,156,960	13,000,000	12,798,834		4,214			7.000	7.295	JJ	455,000	910,000	06/03/2009	07/01/2034
95648M-HB-8	WEST VIRGINIA ECON CHARLESTON STAD 04			2	1FE	470,000	106.8400	502,148	470,000	470,000					5.200	5.199	MN	4,073	24,440	11/10/2004	11/01/2014
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04			2	1FE	7,000,000	114.9550	8,046,850	7,000,000	7,000,000					5.370	5.370	JJ	187,950	375,900	01/15/2004	07/01/2020
95648X-AN-5	WEST VIRGINIA ECON EXCESS LOTTERY 04			2	1FE	12,557,635	121.3110	15,163,875	12,500,000	12,539,799		(2,618)			6.070	6.030	JJ	379,375	758,750	09/08/2004	07/01/2026
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,146,827	28.3260	2,155,609	7,610,000	2,015,702		122,158			0.000	6.350	NA			12/18/2003	04/01/2034
60242N-DK-4	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,280,846	26.5930	2,413,315	9,075,000	2,253,208		136,757			0.000	6.360	NA			12/18/2003	04/01/2035
60242N-DL-2	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,291,864	24.9630	2,440,133	9,775,000	2,274,713		138,264			0.000	6.370	NA			12/18/2003	04/01/2036
60242N-DM-0	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,323,292	23.3140	2,493,432	10,695,000	2,332,077		141,961			0.000	6.380	NA			12/18/2003	04/01/2037
60242N-DN-8	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,378,139	21.8610	2,601,459	11,900,000	2,430,875		148,198			0.000	6.390	NA			12/18/2003	04/01/2038
60242N-DP-3	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,373,717	20.4960	2,597,868	12,675,000	2,425,186		148,071			0.000	6.400	NA			12/18/2003	04/01/2039
60242N-DQ-1	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,404,529	19.2050	2,659,893	13,850,000	2,481,725		151,746			0.000	6.410	NA			12/18/2003	04/01/2040
60242N-DR-9	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	113,832	17.9940	215,928	1,200,000	201,314		12,328			0.000	6.420	NA			12/18/2003	04/01/2041
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,678,987,287	XXX	3,287,493,557	3,672,494,000	2,859,160,680		33,452,448			XXX	XXX	XXX	34,577,615	115,203,638	XXX	XXX
313401-NB-3	FED HOME LOAN MTG CORP #170095			2	1	207	101.3740	214	211	210		1			13.000	14.279	MON	5	26	05/01/1991	05/01/2014
313446-F2-7	FED HOME LOAN MTG CORP #296485			2	1	3,164	101.5200	2,867	2,824	2,931		3			9.500	7.372	MON	45	266	05/31/2004	07/01/2017
313401-U2-5	FED HOME LOAN MTG CORP #360088			2	1	418	117.7520	501	426	396		(2)			9.500	12.865	MON	7	42	08/20/1990	01/01/2020
313401-Y8-8	FED HOME LOAN MTG CORP #360101			2	1	774	118.4020	933	788	737		(7)			9.500	12.460	MON	13	77	08/20/1990	04/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119			2	1	1,271	100.2470	1,100	1,097	1,218		(13)			9.000	4.875	MON	17	98	11/18/2010	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664			2	1	465	100.2460	405	404	480		31			9.000	1.772	MON	6	32	11/18/2010	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726			2	1	163	104.7690	149	142	156		(1)			9.000	4.826	MON	2	13	11/18/2010	11/01/2019
31353G-PF-3	FED HOME LOAN MTG CORP #884022			2	1	18,843	101.3730	17,813	17,572	17,718		(528)			11.000	8.421	MON	341	1,619	09/19/1990	06/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778			2	1	1,177,421	109.3560	1,212,554	1,108,813	1,169,456		(6,745)			4.500	2.003	MON	4,158	48,045	08/02/2010	11/01/2023
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291			2	1	241,039	109.3560	248,304	227,060	241,798		(816)			4.500	1.870	MON	851	9,880	08/02/2010	09/01/2023
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS			2	1	1,235,561	116.2870	1,586,054	1,363,917	1,275,371		(10,221)			7.500	10.056	MON	8,524	100,256	05/11/1992	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS			2	1	1,630,536	100.3770	1,759,624	1,753,015	1,676,306		(8,588)			8.000	9.717	MON	11,687	137,811	05/04/1992	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS			2	1	1,112,079	114.6840	1,408,563	1,228,214	1,152,810		(8,355)			7.500	9.896	MON	7,676	90,418	01/31/1995	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS			2	1	711,778	114.6070	940,998	821,068	744,940		(57,967)			7.000	10.443	MON	4,790	56,122	07/28/1994	04/15/2024
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891			2	1	483	101.7760	465	457	491		(3)			9.000	3.812	MON	3	40	05/21/1997	04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299			2	1	5,277	102.0210	5,091	4,990	5,390		36			9.000	5.601	MON	37	444	05/21/1997	04/01/2021
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345			2	1	41,166	111.2000	35,819	32,212	33,073		(14)			6.000	5.065	MON	161	1,928	11/05/2003	07/01/2033
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666			2	1	3,409	111.2000	3,693	3,321	3,434		(9)			6.000	4.852	MON	17	199	09/18/2003	06/01/2033
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127			2	1	7,804	111.1010	8,446	7,602	7,736		27			6.000	5.410	MON	38	455	09/18/2003	10/01/2033
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176			2	1	14,093	111.2000	15,337	13,792	14,065		(17)			6.000	5.262	MON	69	779	08/03/2005	10/01/2033
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177			2	1	364,584	111.2000	396,753	356,793	363,791		502			6.000	5.388	MON	1,784	21,168	08/03/2005	10/01/2033
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114			2	1	1,600,716	112.8090	1,784,563	1,581,931	1,595,989		281			5.500	5.248	MON	7,251	85,241	12/30/2003	12/01/2033
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037			2	1	209,583	111.2000	228,076	205,105	207,963		(85)			6.000	5.423	MON	1,026	11,887	08/03/2005	12/01/2033
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583			2	1	369,843	110.0120	284,983	259,046	263,559		5			6.000	5.329	MON	1,295	15,028	09/03/2004	02/01/2034
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595			2	1	36,064	111.2000	39,246	35,293	35,914		7			6.000	5.511	MON	176	2,113	08/03/2005	02/01/2034
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757			2	1	5,442	110.0120	5,859	5,326	5,441		(1)			6.000	5.339	MON	27	313	08/03/2005	05/01/2034
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538			2	1	90,384	107.5590	100,368	93,315	92,156		423			4.500	5.126	MON	350	3,938	02/18/2005	06/01/2034
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344			2	1	58,428	110.0120	24,139	21,942	22,166		(227)			6.000	5.232	MON	110	1,157	09/03/2004	07/01/2034
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669			2	1	120,990	110.0120	51,612	46,915	47,428		(487)			6.000	5.184	MON	235	2,458	09/03/2004	07/01/2034
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075			2	1	225,393	110.0120	122,390	111,251	113,344		(145)			6.000	5.215	MON	556	6,128	09/03/2004	07/01/2034
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412			2	1	10,623	110.0120	11,437	10,396	10,478		(110)			6.000	5.313	MON	52	598	08/03/2005	08/01/2034
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559			2	1	24,014	110.0120	25,854	23,501	23,788		(99)			6.000	5.387	MON	118	1,367	08/03/2005	08/01/2034
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506			2	1	40,625	110.0120	43,737	39,756	41,067		(20)			6.000	4.863	MON	199	2,382	08/03/2005	09/01/2034
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303			2	1	63,987	110.0120	68,889	62,619	63,701		(39)			6.000	5.330	MON	313	3,618	08/03/2005	10/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263			2	1	67,977	110.0810	75,567	68,647	68,307		83			5.000	5.209	MON	286	3,294	11/05/2004	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550			2	1	104,895	107.4970	116,414	108,296	106,458		512			4.500	5.181	MON	406	4,681	02/18/2005	03/01/2035
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913			2	1	11,206	109.5120	12,009	10,966	11,100		(34)			6.000	5.365	MON	55	547	08/03/2005	05/01/2035
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025			2	1	146,742	108.5590	88,282	81,321	81,625		(272)			5.500	5.210	MON	373	4,189	11/01/2005	08/01/2035
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133			2	1	34,567	110.0120	37,215	33,828	34,675		(61)			6.000	5.158	MON	169	2,026	08/03/2005	01/01/2035
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294			2	1	161,356	108.5590	121,293	111,730	112,539		(290)			5.500	5.179	MON	512	5,964	11/01/2005	06/01/2035
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332			2	1	227,240	108.5590	131,219	120,874	121,948		(120)			5.500	5.124	MON	554	6,178	11/01/2005	08/01/2035
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882			2	1	155,122	108.5590	67,246	61,944	62,228		(251)			5.500	5.164	MON	284	3,012	11/01/2005	08/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820			2	1	26,426	108.5590	18,043	16,621	16,740		(16)			5.500	5.224	MON	76	873	11/01/2005	05/01/2035
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880			2	1	7,750	108.5590	4,376	4,031	4,053		(11)			5.500	5.179	MON	18	206	11/01/2005	12/01/2035
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390			2	1	14,489	108.5590	7,787	7,173	7,219		(13)			5.500	5.192	MON	33	362	11/01/2005	01/01/2036
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611			2	1	68,368	108.5590	60,711	55,924	56,283		(128)			5.500	5.168	MON	256	3,028	11/01/2005	01/01/2036
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642			2	1	32,517	108.5590	26,811	24,697	24,907		(37)			5.500	5.132	MON	113	1,332	11/01/2005	01/01/2036
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715			2	1	117,313	108.5590	88,919	81,908	82,566		(66)			5.500	5.182	MON	375	4,351	11/01/2005	01/01/2036
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754			2	1	72,933	108.5590	37,235	34,299	34,455		(125)			5.500	5.174	MON	157	1,720	11/01/2005	01/01/2036
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801			2	1	45,034	108.2150	36,588	33,811	34,098		(75)			5.500	5.126	MON	155	1,818	11/01/2005	01/01/2036
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048			2	1	11,870	108.2150	4,137	3,823	3,847		(19)			5.500	5.070	MON	18	176	11/01/2005	01/01/2036
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049			2	1	21,155	108.2150	11,282	10,425	10,467		(66)			5.500	5.080	MON	48	530	11/01/2005	01/01/2036
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128			2	1	15,389	107.9980	7,935	7,347	7,397		(31)			5.500	5.068	MON	34	371	11/01/2005	01/01/2036
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136			2	1	24,424	108.2150	13,000	12,013	12,079		(46)			5.500	5.211	MON	55	613	11/01/2005	01/01/2036
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175			2	1	8,734	108.4750	3,243	2,990	3,017		2			5.500	5.183	MON	14	139	11/01/2005	01/01/2036
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176			2	1	6,156	110.7150	3,880	3,504	3,543		(7)			5.500	5.055	MON	16	181	11/01/2005	01/01/2036
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214			2	1	20,342	108.5590	12,289	11,320	11,382		(64)			5.500	5.071	MON	52	585	11/01/2005	01/01/2036
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231			2	1	32,692	108.2150	25,395	23,467	23,639		6			5.500	5.313	MON	108	1,250	11/01/2005	02/01/2036
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274			2	1	72,717	111.7030	46,181	41,343	41,815		59			5.500	5.182	MON	189	2,135	11/01/2005	01/01/2036
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277			2	1	8,493	108.2150	4,483	4,142	4,157		(23)			5.500	5.204	MON	19	208	11/01/2005	01/01/2036
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301			2	1	61,505	108.5590	40,804	37,587	37,802		(67)			5.500	5.211	MON	172	1,966	11/01/2005	02/01/2036
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433			2	1	126,658	108.2150	97,313	89,925	90,489		(217)			5.500	5.169	MON	412	4,798	11/01/2005	02/01/2036
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613			2	1	19,748	108.5590	11,854	10,919	10,989		(33)			5.500	5.168	MON	50	562	11/01/2005	02/01/2036
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651			2	1	31,053	108.2150	29,177	26,961	27,113		(84)			5.500	5.194	MON	124	1,467	11/01/2005	02/01/2036
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999			2	1	15,953	108.5590	9,593	8,837	8,889		(25)			5.500	5.175	MON	41	455	11/01/2005	01/01/2036
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211			2	1	401,472	110.8500	458,646	413,755	404,469		(1,624)			5.500	6.108	MON	1,896	21,203	05/22/2006	03/01/2036
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575			2	1	98,877	109.5120	105,969	96,764	98,229		(292)			6.000	5.326	MON	484	5,472	08/03/2005	06/01/2035
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094			2	1	48,938	109.3250	36,292	33,196	33,624		(39)			5.500	5.077	MON	152	1,757	11/01/2005	07/01/2035
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338			2	1	70,071	108.5590	48,462	44,641	44,905		(40)			5.500	5.232	MON	205	2,343	11/01/2005	08/01/2035
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690			2	1	12,085	108.6220	10,081	9,281	9,329		(8)			5.500	5.235	MON	43	498	11/01/2005	08/01/2035
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074			2	1	21,012	108.5590	12,664	11,666	11,750		(29)			5.500	5.107	MON	53	602	11/01/2005	01/01/2036
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092			2	1	32,910	108.4160	34,637	31,948	32,143		(21)			5.500	5.203	MON	146	1,755	11/01/2005	01/01/2036
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105			2	1	24,676	108.5590	19,397	17,867	18,011		(82)			5.500	5.099	MON	82	954	11/01/2005	01/01/2036
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976			2	1	26,698	106.5880	27,663	25,953	26,528		(70)			4.500	3.351	MON	97	1,138	04/02/2009	01/01/2019
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121			2	1	10,798	105.9400	7,909	7,465	7,371		10			4.000	4.681	MON	25	287	02/02/2004	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784			2	1	118,967	105.8770	90,766	85,727	84,408		158			4.000	4.829	MON	286	3,312	02/02/2004	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042			2	1	6,078	105.8770	4,322	4,082	4,026		8			4.000	4.753	MON	14	156	05/05/2004	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178			2	1	51,645	105.8770	40,075	37,850	37,333		66			4.000	4.745	MON	126	1,464	05/05/2004	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736			2	1	49,974	105.8770	36,118	34,113	33,641		51			4.000	4.749	MON	114	1,307	05/05/2004	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793			2	1	120,575	105.8770	94,500	89,254	87,999		176			4.000	4.762	MON	298	3,471	05/05/2004	06/01/2019
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005			2	1	2,976	120.5410	3,190	2,646	2,915		28			9.500	5.755	MON	21	245	05/31/2004	08/01/2021
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043			2	1	13,066	119.3230	12,913	10,822	11,325		(1,841)			9.000	7.339	MON	81	963	03/11/1994	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091			2	1	7,083	116.5590	7,807	6,698	7,220		73			9.000	6.316	MON	50	582	05/21/1997	12/01/2021
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835			2	1	33,276	117.0820	30,845	26,345	24,932		(158)			6.500	8.201	MON	143	1,677	08/01/2002	07/01/2029
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836			2	1	65,846	119.1090	62,774	52,702	54,235		201			7.000	6.152	MON	307	3,626	05/01/2002	07/01/2029
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860			2	1	19,993	119.1090	18,591	15,608	16,411		112			7.000	5.536	MON	91	1,071	05/01/2002	09/01/2029
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874			2	1	425	119.1090	437	367	376		1			7.000	6.240	MON	2	25	05/01/2002	10/01/2029
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881			2	1	1,758	119.1090	1,753	1,472	1,513		5			7.000	6.155	MON	9	101	05/01/2002	11/01/2029
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896			2	1	7,551	121.6720	8,849	7,272	8,097		113			7.500	4.321	MON	45	537	10/02/2001	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910			2	1	5,645	121.7970	5,807	4,768	5,103		33			7.500	5.357	MON	30	353	01/04/2002	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108			2	1	7,094	107.3190	7,303	6,805	7,725		186			9.000	5.410	MON	51	578	02/21/2001	12/01/2030
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119			2	1	5,299	112.7150	4,277	3,794	3,606		(10)			6.500	8.081	MON	21	238	08/01/2002	11/01/2030
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222			2	1	4,923	117.8710	4,789	4,063	4,158		(8)			7.000	6.136	MON	24	280	05/01/2002	09/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273			2	1	1,356	122.1790	1,553	1,271	1,343		(1)			7.500	5.277	MON	8	95	01/04/2002	10/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311			2	1	69,600	117.8710	63,520	53,889	55,252		(125)			7.000	6.044	MON	314	3,700	05/01/2002	02/01/2032
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342			2	1	5,266	122.6290	5,606	4,572	4,866		(2)			7.500	5.401	MON	29	340	01/04/2002	02/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351			2	1	35,985	115.4200	33,134	28,707	27,994		72			6.500	7.456	MON	155	1,828	08/01/2002	05/01/2032
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396			2	1	12,596	115.4200	11,729	10,162	9,961		17			6.500	7.235	MON	55	647	08/01/2002	09/01/2032
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416			2	1	19,820	117.2050	18,983	16,197	16,477		8			7.000	6.439	MON	94	1,115	05/01/2002	09/01/2032

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	Stated Contractual Maturity Date
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491			2	1	5,416	111.2000	5,867	5,276	5,393		(11)			6.000	5.196	MON	26	307	09/18/2003	02/01/2033
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623			2	1	245,325	108.8090	184,678	169,726	170,991		(145)			5.500	5.212	MON	778	9,034	05/05/2005	09/01/2033
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962			2	1	68,992	119.6390	81,371	68,014	65,097		(461)			7.000	8.700	MON	397	4,741	11/06/1998	05/01/2028
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014			2	1	58,157	108.5280	65,448	60,305	58,902		(137)			5.500	6.314	MON	276	3,029	10/07/1998	11/01/2028
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107			2	1	8,274	108.4970	9,308	8,579	8,424		2			5.500	6.282	MON	39	470	10/07/1998	11/01/2028
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344			2	1	5,267	117.0820	5,148	4,397	4,244		(22)			6.500	7.627	MON	24	281	08/01/2002	04/01/2029
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204			2	1	38,895	113.9340	47,663	41,834	39,106		(367)			6.500	8.435	MON	227	2,734	01/01/2005	05/01/2029
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454			2	1	24,112	117.0820	29,988	25,613	24,106		(211)			6.500	8.428	MON	139	1,661	01/01/2003	05/01/2029
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091			2	1	1,274	113.9340	1,224	1,075	1,030		(5)			6.500	7.777	MON	6	69	08/01/2002	06/01/2029
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179			2	1	20,359	117.0820	25,531	21,806	20,309		(233)			6.500	8.543	MON	118	1,390	01/01/2005	06/01/2029
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233			2	1	14,631	117.0820	18,321	15,648	14,482		(235)			6.500	8.784	MON	85	1,015	01/01/2003	06/01/2029
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494			2	1	4,165	117.0820	5,229	4,466	4,140		(85)			6.500	8.730	MON	24	277	01/01/2003	06/01/2029
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143			2	1	39,724	117.5430	49,856	42,416	39,977		(251)			6.500	8.239	MON	230	2,771	01/01/2005	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188			2	1	1,704	117.0820	1,696	1,448	1,385		(4)			6.500	7.833	MON	8	93	08/01/2002	06/01/2029
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259			2	1	42,281	113.9340	36,128	31,710	30,670		(68)			6.500	7.575	MON	172	2,001	08/01/2002	06/01/2029
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268			2	1	8,285	117.0820	10,408	8,890	7,980		(125)			6.500	10.172	MON	48	581	01/01/2005	06/01/2029
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783			2	1	3,673	119.1090	4,199	3,525	3,627		13			7.000	6.104	MON	21	246	05/01/2002	07/01/2029
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018			2	1	1,924	119.1090	2,196	1,843	1,884		8			7.000	6.400	MON	11	129	05/01/2002	07/01/2029
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029			2	1	1,017	117.0820	1,171	1,000	971		(3)			6.500	7.610	MON	5	65	08/01/2002	07/01/2029
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254			2	1	3,223	119.1090	3,282	2,756	2,836		2			7.000	6.023	MON	16	191	05/01/2002	08/01/2029
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144			2	1	1,440	119.1090	1,215	1,020	1,050		7			7.000	6.112	MON	6	69	05/01/2002	09/01/2029
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837			2	1	30,581	105.8900	31,611	29,853	31,009		245			8.500	7.407	MON	211	2,532	01/14/2000	10/01/2029
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262			2	1	7,545	119.1090	670	562	571		(8)			7.000	6.113	MON	3	32	05/01/2002	10/01/2029
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790			2	1	1,992	101.7260	1,950	1,917	2,092		18			7.500	4.843	MON	12	143	10/02/2001	10/01/2029
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000			2	1	240	119.1090	273	230	236		1			7.000	6.037	MON	1	16	05/01/2002	11/01/2029
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197			2	1	6,496	119.1090	7,236	6,075	6,231		29			7.000	6.311	MON	35	423	05/01/2002	01/01/2030
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331			2	1	7,257	118.5120	8,974	7,572	7,203		(5)			7.000	8.893	MON	44	529	01/01/2003	01/01/2030
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363			2	1	1,061	119.1090	958	804	830		3			7.000	5.981	MON	5	55	05/01/2002	01/01/2030
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936			2	1	822	119.1090	1,015	852	812		(2)			7.000	8.529	MON	5	60	01/01/2003	01/01/2030
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309			2	1	573	118.5120	350	295	303					7.000	6.005	MON	2	20	05/01/2002	02/01/2030
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429			2	1	92	118.5120	51	43	44					7.000	6.031	MON		3	05/01/2002	02/01/2030
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999			2	1	10,844	118.5120	13,465	11,362	10,650		(69)			7.000	9.430	MON	66	760	02/08/2000	03/01/2030
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523			2	1	564	118.5120	626	528	537					7.000	6.314	MON	3	37	05/01/2002	04/01/2030
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628			2	1	453	126.5570	549	434	486		14			9.000	5.736	MON	3	36	02/21/2001	04/01/2030
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697			2	1	76	118.5120	70	59	60					7.000	5.906	MON		4	05/01/2002	04/01/2030
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859			2	1	361	118.5120	443	374	354					7.000	9.189	MON	2	26	07/12/2000	04/01/2030
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872			2	1	103	118.5120	117	99	102					7.000	5.944	MON	1	7	05/01/2002	04/01/2030
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619			2	1	939	118.5120	1,150	970	920		8			7.000	9.028	MON	6	67	07/12/2000	06/01/2030
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972			2	1	117,307	117.5430	115,354	98,138	94,375		(446)			6.500	7.671	MON	532	6,268	08/01/2002	05/01/2029
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149			2	1	11,025	126.1210	13,337	10,575	11,788		213			9.000	5.572	MON	79	930	02/21/2001	07/01/2030
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679			2	1	3,497	118.5120	4,284	3,615	3,361		(9)			7.000	9.513	MON	21	252	07/12/2000	07/01/2030
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879			2	1	12,374	119.1090	12,872	10,807	11,067		52			7.000	6.272	MON	63	748	05/01/2002	05/01/2030
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794			2	1	5,349	118.5120	6,011	5,072	5,771		(49)			7.000	2.039	MON	30	355	09/11/2003	11/01/2030
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357			2	1	6,951	102.2630	6,818	6,668	7,666		117			9.000	4.789	MON	50	599	02/21/2001	01/01/2031
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690			2	1	3,206	117.8710	2,833	2,404	2,465		(6)			7.000	6.109	MON	14	168	05/01/2002	04/01/2031
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162			2	1	1,465	116.0030	1,380	1,190	1,150		(3)			6.500	7.507	MON	6	76	08/01/2002	05/01/2031
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604			2	1	2,968	117.8710	3,356	2,847	2,972		(34)			7.000	4.971	MON	17	199	05/01/2002	06/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665			2	1	11,352	113.6430	8,662	7,622	7,422		(41)			6.500	7.230	MON	41	474	08/01/2002	06/01/2031
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440			2	1	44,415	113.6900	31,670	27,856	27,192		98			6.500	7.443	MON	151	1,718	08/01/2002	07/01/2031
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792			2	1	27,257	117.8710	29,872	25,343	27,395		173			7.000	4.217	MON	148	1,748	09/11/2003	07/01/2031
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900			2	1	1,213	113.9340	757	665	634		3			6.500	8.477	MON	4	40	08/01/2002	07/01/2031
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131			2	1	947	116.0030	1,085	935	899		10			6.500	8.535	MON	5	61	08/01/2002	07/01/2031
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634			2	1	34,223	117.8710	38,248	32,449	35,014		(49)			7.000	4.026	MON	189	2,267	09/11/2003	08/01/2031
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740			2	1	38,609	119.1090	36,744	30,849	32,369		346			7.000	5.742	MON	180	2,118	05/01/2002	01/01/2030
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017			2	1	52,387	113.9340	50,907	44,681	43,315		(118)			6.500	7.395	MON	242	2,859	08/01/2002	03/01/2031
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362			2	1	2,278	116.0030	2,616	2,255	2,171		2			6.500	7.775	MON	12	146	08/01/2002	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690			2	1	9,490	116.0030	10,891	9,389	9,030		25			6.500	8.053	MON	51	610	08/01/2002	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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193			2	1	679	116.0030	772	665	648		10			6.500	8.263	MON	4	43	08/01/2002	09/01/2031
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549			2	1	4,269	113.4760	4,388	3,866	3,756		(19)			6.500	7.274	MON	21	249	08/01/2002	11/01/2031
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008			2	1	2,486	113.4340	2,789	2,458	2,383		32			6.500	8.098	MON	13	159	08/01/2002	11/01/2031
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346			2	1	435	114.3910	371	324	313		1			6.500	8.167	MON	2	20	08/01/2002	10/01/2031
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796			2	1	1,386	116.0030	1,009	870	842		1			6.500	7.593	MON	5	53	08/01/2002	12/01/2031
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154			2	1	575	116.0030	456	393	380		1			6.500	7.989	MON	2	25	08/01/2002	01/01/2032
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027			2	1	142,435	117.2050	158,285	135,050	144,716		(1,071)			7.000	4.359	MON	788	9,410	09/11/2003	02/01/2032
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221			2	1	6,227	115.4200	4,287	3,714	3,615		(4)			6.500	7.578	MON	20	228	08/01/2002	03/01/2032
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154			2	1	41,212	115.4200	26,342	22,822	22,361		(43)			6.500	7.197	MON	124	1,381	08/01/2002	03/01/2032
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564			2	1	3,534	115.4200	2,981	2,583	2,513		1			6.500	7.586	MON	14	162	08/01/2002	04/01/2032
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273			2	1	51,727	117.2050	53,885	45,975	46,799		143			7.000	6.498	MON	268	3,188	05/01/2002	05/01/2032
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384			2	1	20,745	115.1670	23,204	20,148	20,513		55			7.000	6.501	MON	118	1,408	05/01/2002	06/01/2032
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717			2	1	60,329	117.2050	68,215	58,202	59,218		(48)			7.000	6.261	MON	340	4,066	05/01/2002	06/01/2032
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824			2	1	724	115.4200	829	718	692		3			6.500	8.158	MON	4	46	08/01/2002	06/01/2032
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176			2	1	1,235	115.4200	327	283	277		2			6.500	7.898	MON	2	17	08/01/2002	06/01/2032
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322			2	1	69,045	117.2050	78,205	66,725	67,851		251			7.000	6.526	MON	389	4,662	05/01/2002	07/01/2032
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723			2	1	29,578	117.8710	33,795	28,672	29,044		63			7.000	6.589	MON	167	2,004	05/01/2002	07/01/2032
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158			2	1	4,502	115.4200	4,450	3,855	3,745		2			6.500	7.592	MON	21	247	08/01/2002	07/01/2032
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406			2	1	119,485	117.0820	98,293	83,953	81,999		651			6.500	7.638	MON	455	5,256	08/01/2002	05/01/2032
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585			2	1	2,960	115.4200	3,388	2,935	2,832		(9)			6.500	7.795	MON	16	190	08/01/2002	08/01/2032
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879			2	1	4,016	115.4200	3,712	3,216	3,156		1			6.500	7.105	MON	17	205	08/01/2002	08/01/2032
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013			2	1	1,623	115.4200	1,856	1,608	1,576		(4)			6.500	7.121	MON	9	104	08/01/2002	08/01/2032
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414			2	1	10,485	116.5620	12,057	10,344	9,924		(4)			6.500	7.726	MON	56	671	08/01/2002	03/01/2032
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076			2	1	16,107	111.2000	17,447	15,690	16,028		(41)			6.000	5.117	MON	78	885	09/18/2003	11/01/2032
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671			2	1	6,327	108.9340	4,132	3,793	3,819		(2)			5.500	5.214	MON	17	198	11/01/2005	01/01/2033
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995			2	1	28,753	111.2000	31,146	28,009	28,779		26			6.000	4.929	MON	140	1,581	09/18/2003	05/01/2033
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138			2	1	82,083	117.3620	101,201	86,229	81,960		(632)			7.000	8.701	MON	503	5,907	08/03/1994	04/01/2024
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311			2	1	2,585	102.4670	2,540	2,479	2,606		27			9.000	7.448	MON	19	222	02/21/2001	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391			2	1	21,365	118.0310	22,279	18,875	21,448		189			7.000	3.361	MON	110	1,294	11/18/2010	03/01/2026
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429			2	1	76,813	123.1330	91,954	74,679	78,101		666			8.500	7.168	MON	529	6,309	08/29/1996	09/01/2026
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874			2	1	127,362	116.6600	155,568	133,351	126,715		(702)			6.500	8.201	MON	722	8,615	03/21/1996	04/01/2026
3128FB-TC-9	FED HOME LOAN MTG CORP GOLD #D70547			2	1	22,112	113.2470	22,298	19,690	22,496		413			6.500	2.300	MON	107	1,220	11/18/2010	04/01/2026
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735			2	1	83,830	116.6600	105,323	90,282	83,382		(1,061)			6.500	8.861	MON	489	5,849	09/06/1996	04/01/2026
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870			2	1	21,677	116.6600	27,229	23,340	21,817		(111)			6.500	8.837	MON	126	1,512	09/06/1996	05/01/2026
3129AJ-UF-3	FED HOME LOAN MTG CORP GOLD #E00582			2	1	15,343	102.7510	16,207	15,773	15,720		62			6.500	7.569	MON	85	831	12/30/1999	11/01/2013
3129AJ-6S-2	FED HOME LOAN MTG CORP GOLD #E00881			2	1	1,167	106.7760	1,204	1,127	1,154		(8)			8.000	5.695	MON	8	86	02/22/2001	09/01/2015
3129AK-AT-2	FED HOME LOAN MTG CORP GOLD #E00918			2	1	10,031	106.9830	10,367	9,690	9,899		(63)			8.000	5.965	MON	65	751	02/22/2001	11/01/2015
3129AK-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947			2	1	7,072	107.5870	7,350	6,832	6,981		(36)			8.000	6.044	MON	46	522	02/22/2001	01/01/2016
3129AK-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376			2	1	51,550	105.6660	36,687	34,720	34,232		71			4.000	4.834	MON	116	1,330	02/02/2004	04/01/2018
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496			2	1	10,121	107.1510	11,228	10,479	10,444		36			5.000	5.851	MON	44	481	12/21/1998	11/01/2013
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436			2	1	19,106	103.5520	20,338	19,640	19,522		65			6.500	7.453	MON	106	1,100	12/17/1999	06/01/2014
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487			2	1	1,775	103.5520	1,889	1,824	1,813		5			6.500	7.547	MON	10	109	12/17/1999	06/01/2014
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055			2	1	16,470	100.0250	16,606	16,602	16,581		21			7.000	7.325	MON	97	1,070	12/30/1999	08/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519			2	1	20,068	101.8130	19,737	19,386	19,842		(99)			8.000	6.088	MON	129	1,519	02/22/2001	02/01/2016
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812			2	1	78,867	107.1360	81,579	76,145	77,851		(316)			5.000	3.725	MON	317	3,701	05/20/2009	06/01/2018
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433			2	1	5,239	107.1360	5,419	5,058	5,179		(19)			5.000	3.634	MON	21	245	05/20/2009	07/01/2018
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474			2	1	1,865	123.0570	2,201	1,789	1,925		24			9.000	6.683	MON	13	159	02/21/2001	04/01/2025
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506			2	1	55,536	115.0580	58,800	51,104	54,769		60			9.500	5.772	MON	405	4,718	05/21/1997	12/01/2022
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694			2	1	50,046	120.7060	59,728	49,482	50,066		88			8.000	7.643	MON	330	4,123	01/01/2005	03/01/2027
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920			2	1	19,931	119.1610	24,687	20,717	14,716		(11,484)			7.000	6.761	MON	121	1,426	11/18/2009	05/01/2028
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097			2	1	53,989	121.8870	56,668	46,492	49,917		326			7.500	5.301	MON	291	3,455	01/04/2002	12/01/2029
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149			2	1	3,278	117.0820	2,903	2,479	2,384		(9)			6.500	7.692	MON	13	157	08/01/2002	11/01/2030
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153			2	1	912	122.3300	1,088	890	967		2			7.500	4.756	MON	6	66	10/02/2001	11/01/2030
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155			2	1	231,975	117.5430	212,891	181,118	174,521		(830)			6.500	7.635	MON	981	11,499	08/01/2002	08/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173			2	1	21,611	122.2550	25,778	21,085	22,790		64			7.500	5.158	MON	132	1,562	10/02/2001	01/01/2031
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223			2	1	35,469	119.1090	40,057	33,630	36,431		318			7.000	4.546	MON	196	2,325	09/11/2003	10/01/2029
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263			2	1	31,334	116.0030	28,561	24,621	24,191					6.500	7.111	MON	133	1,566	08/01/2002	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309			2	1	1,999	117.8710	1,958	1,661	1,710		1			7.000	6.019	MON	10	115	05/01/2002	08/01/2031
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311			2	1	33,685	118.5120	31,003	26,160	26,885		32			7.000	6.081	MON	153	1,792	05/01/2002	09/01/2031
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381			2	1	69,138	118.5120	67,681	57,109	58,749		19			7.000	6.060	MON	333	3,936	05/01/2002	04/01/2032
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771			2	1	341,595	108.6840	244,257	224,740	226,237		(283)			5.500	5.210	MON	1,030	11,880	11/01/2005	02/01/2035
3128M4-JJ-3	FED HOME LOAN MTG CORP GOLD #G02665			2	1	1,256,206	108.0280	1,268,275	1,174,025	1,236,115		(18,470)			5.500	2.377	MON	5,381	61,521	08/13/2010	03/01/2037
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810			2	1	760,267	107.6060	795,260	739,048	751,557		(11,227)			5.000	3.702	MON	3,079	33,824	03/23/2009	10/01/2038
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322			2	1	1,899,866	107.6060	1,987,314	1,846,842	1,881,761		(22,146)			5.000	3.794	MON	7,695	86,768	03/23/2009	08/01/2038
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058			2	1	106,288	108.5590	76,767	70,715	71,348		(164)			5.500	5.126	MON	324	3,747	11/01/2005	05/01/2035
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068			2	1	90,709	110.2630	66,785	60,569	61,128		(91)			5.500	5.136	MON	278	3,209	11/01/2005	07/01/2035
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072			2	1	449,853	107.9810	299,885	277,720	276,620		469			5.000	5.200	MON	1,157	13,202	06/08/2005	08/01/2035
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105			2	1	16,052	108.5590	10,331	9,516	9,572		(16)			5.500	5.214	MON	44	496	11/01/2005	01/01/2036
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111			2	1	10,675	108.2150	6,938	6,412	6,446		(14)			5.500	5.210	MON	29	335	11/01/2005	02/01/2036
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255			2	1	575,344	107.6060	601,827	559,287	569,535		(6,736)			5.000	3.787	MON	2,330	26,029	03/23/2009	03/01/2038
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927			2	1	104,578	107.1510	124,745	116,420	114,722		829			5.000	7.970	MON	485	5,877	07/31/2000	06/01/2014
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089			2	1	19,855	107.5880	20,624	19,170	19,675		(45)			5.000	3.598	MON	80	930	05/20/2009	11/01/2019
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199			2	1	12,220	106.7440	12,680	11,878	12,158		(43)			4.500	3.327	MON	45	512	04/02/2009	06/01/2021
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709			2	1	387,529	107.4010	401,845	374,156	387,158		(1,958)			5.000	3.374	MON	1,559	17,783	05/20/2009	07/01/2022
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777			2	1	53,490	107.4010	55,466	51,644	53,496		(228)			5.000	3.280	MON	215	2,436	05/20/2009	08/01/2022
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798			2	1	1,378,691	107.4010	1,429,624	1,331,114	1,377,047		(8,874)			5.000	3.280	MON	5,546	62,883	05/20/2009	09/01/2022
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881			2	1	219,535	106.4940	227,267	213,408	218,699		(1,297)			4.500	3.260	MON	800	9,207	04/02/2009	11/01/2022
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889			2	1	15,763	107.4010	16,345	15,219	15,770		(102)			5.000	3.245	MON	63	723	05/20/2009	12/01/2022
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935			2	1	5,230	107.4010	5,424	5,050	5,226		(37)			5.000	3.275	MON	21	239	05/20/2009	01/01/2023
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996			2	1	87,787	107.4010	91,030	84,758	87,767		(508)			5.000	3.310	MON	353	4,041	05/20/2009	02/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087			2	1	557,494	107.2440	577,248	538,255	558,301		(2,265)			5.000	3.345	MON	2,243	25,837	05/20/2009	04/01/2023
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093			2	1	2,451,302	106.4320	2,539,717	2,386,240	2,447,034		(13,685)			4.500	3.180	MON	8,948	100,984	05/20/2009	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136			2	1	1,908,933	106.4320	1,974,715	1,855,382	1,898,149		(8,578)			4.500	3.331	MON	6,958	79,001	11/04/2009	05/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240			2	1	28,376	107.2440	29,381	27,397	28,319		(128)			5.000	3.481	MON	114	1,310	05/20/2009	08/01/2023
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255			2	1	30,084	107.2440	31,150	29,046	30,079		(129)			5.000	3.366	MON	121	1,373	05/20/2009	07/01/2023
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298			2	1	78,212	107.2440	80,983	75,513	77,850		(311)			5.000	3.586	MON	315	3,611	05/20/2009	10/01/2023
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305			2	1	314,948	107.2440	326,108	304,080	316,781		(1,152)			5.000	3.133	MON	1,267	14,281	05/20/2009	11/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	2,493,663	107.2440	2,582,023	2,407,610	2,494,622		(16,101)			5.000	3.237	MON	10,032	114,099	05/20/2009	12/01/2023
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442			2	1	6,205	107.2440	6,425	5,991	6,202		(30)			5.000	3.377	MON	25	284	05/20/2009	01/01/2024
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452			2	1	15,929	107.2440	16,494	15,380	15,845		(103)			5.000	3.535	MON	64	745	05/20/2009	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1	3,989,636	107.4010	4,137,023	3,851,959	3,995,950		(27,158)			5.000	3.181	MON	16,050	182,251	05/20/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1	1,811,118	107.2440	1,875,293	1,748,618	1,816,021		(14,566)			5.000	3.094	MON	7,286	82,845	05/20/2009	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	1,811,360	107.2440	1,875,544	1,748,852	1,814,434		(10,875)			5.000	3.176	MON	7,287	83,593	05/20/2009	04/01/2024
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562			2	1	936,109	106.4010	969,589	911,263	931,956		(1,741)			4.500	3.453	MON	3,417	38,730	05/20/2009	05/01/2024
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13688			2	1	3,139,051	106.4010	3,223,736	3,029,812	3,121,441		(4,379)			4.500	3.096	MON	11,362	129,073	11/04/2009	10/01/2024
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD #G13694			2	1	325,630	106.4010	334,629	314,499	323,837		(603)			4.500	3.119	MON	1,179	13,432	10/29/2009	11/01/2024
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005			2	1	216,566	107.5880	224,958	209,092	214,722		(571)			5.000	3.597	MON	871	10,070	05/20/2009	08/01/2019
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016			2	1	62,777	107.5880	65,210	60,611	62,287		(115)			5.000	3.640	MON	253	2,923	05/20/2009	10/01/2019
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089			2	1	11,243	107.6970	11,691	10,855	11,198		(27)			5.000	3.541	MON	45	520	05/20/2009	12/01/2020
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168			2	1	222,029	107.4010	230,232	214,367	221,495		(963)			5.000	3.456	MON	893	10,215	05/20/2009	02/01/2022
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181			2	1	90,813	107.4010	94,168	87,679	90,755		(449)			5.000	3.346	MON	365	4,137	05/20/2009	05/01/2022
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189			2	1	12,714	107.4010	13,183	12,275	12,712		(84)			5.000	3.317	MON	51	584	05/20/2009	06/01/2022
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209			2	1	12,920	107.4010	13,397	12,474	12,876		(91)			5.000	3.220	MON	52	585	05/20/2009	10/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229			2	1	524,141	107.4010	543,504	506,053	523,129		(3,740)			5.000	3.338	MON	2,109	24,092	05/20/2009	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233			2	1	452,089	107.2440	468,108	436,488	452,450		(2,961)			5.000	3.269	MON	1,819	20,828	05/20/2009	02/01/2023
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245			2	1	137,766	106.4320	142,535	133,921	137,536		(698)			4.500	3.143	MON	502	5,662	04/02/2009	03/01/2023
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251			2	1	99,888	107.2440	103,427	96,441	99,690		(375)			5.000	3.500	MON	402	4,601	05/20/2009	05/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258			2	1	595,210	107.2440	616,301	574,670	595,154		(2,049)			5.000	3.423	MON	2,394	27,505	05/20/2009	06/01/2023
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282			2	1	14,239	107.2440	14,743	13,747	14,172		(91)			5.000	3.473	MON	57	657	05/20/2009	10/01/2023
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283			2	1	13,282	107.2440	13,753	12,824	13,331		(61)			5.000	3.116	MON	53	608	05/20/2009	11/01/2023
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306			2	1	1,197,062	106.4010	1,229,356	1,155,404	1,192,742		(2,674)			4.500	3.007	MON	4,333	48,984	11/04/2009	04/01/2024
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307			2	1	64,647	107.1510	66,879	62,416	64,316		(126)			5.000	3.681	MON	260	3,000	05/20/2009	04/01/2024
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310			2	1	791,194	107.1510	818,513	763,891	786,615		(1,005)			5.000	3.784	MON	3,183	36,551	05/20/2009	05/01/2024
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314			2	1	65,852	107.1510	68,126	63,579	65,368		(46)			5.000	3.933	MON	265	3,095	05/20/2009	06/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321			2	1	162,417	106.4010	166,799	156,765	161,650		(289)			4.500	3.026	MON	588	6,679	11/04/2009	08/01/2024
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327			2	1	2,214,294	106.4010	2,274,031	2,137,237	2,201,900		(4,176)			4.500	3.094	MON	8,015	91,274	11/04/2009	10/01/2024
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923			2	1	155,024	107.6350	161,101	149,674	154,974		(733)			5.000	3.314	MON	624	7,147	05/20/2009	06/01/2021
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585			2	1	243,664	106.4790	250,499	235,255	239,230		(1,063)			5.000	3.868	MON	980	11,539	05/20/2009	04/01/2017
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806			2	1	84,664	107.2440	87,664	81,742	84,514		(280)			5.000	3.355	MON	341	3,778	05/20/2009	02/01/2023
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832			2	1	120,698	107.4010	125,157	116,533	121,238		(404)			5.000	3.128	MON	486	5,547	05/20/2009	01/01/2023
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896			2	1	14,139	107.4010	14,661	13,651	14,251		(111)			5.000	2.936	MON	57	646	05/20/2009	02/01/2023
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005			2	1	40,646	107.2440	42,086	39,243	40,764		(234)			5.000	3.339	MON	164	1,896	05/20/2009	02/01/2023
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046			2	1	353,258	107.2440	365,775	341,067	353,584		(410)			5.000	3.382	MON	1,421	16,170	05/20/2009	02/01/2023
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142			2	1	13,045	107.2440	13,508	12,595	13,020		(27)			5.000	3.888	MON	52	618	05/20/2009	03/01/2023
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349			2	1	5,176	107.2440	5,359	4,997	5,206		(17)			5.000	2.914	MON	21	238	05/20/2009	03/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567			2	1	473,564	108.1510	494,488	457,222	473,726		(279)			5.000	3.579	MON	1,905	22,025	05/20/2009	04/01/2023
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575			2	1	53,119	107.7690	55,271	51,286	53,365		37			5.000	3.288	MON	214	2,416	05/20/2009	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813			2	1	21,427	106.4320	22,169	20,829	21,301		(110)			4.500	3.419	MON	78	902	04/02/2009	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891			2	1	462,989	107.2440	479,394	447,012	469,296		(438)			5.000	2.815	MON	1,863	20,977	05/20/2009	05/01/2023
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919			2	1	5,398	106.4320	5,585	5,248	5,444		(13)			4.500	2.503	MON	20	204	04/02/2009	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096			2	1	87,199	107.2440	90,289	84,190	88,267		(51)			5.000	2.765	MON	351	3,919	05/20/2009	06/01/2023
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546			2	1	6,037	107.2440	6,251	5,829	5,997		(55)			5.000	3.451	MON	24	287	05/20/2009	08/01/2023
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994			2	1	199,862	107.2440	206,944	192,965	200,831		(1,858)			5.000	2.713	MON	804	9,039	05/20/2009	11/01/2023
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239			2	1	150,077	106.4320	155,272	145,888	150,315		(753)			4.500	3.003	MON	547	6,177	04/02/2009	02/01/2024
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305			2	1	14,281	108.1510	14,912	13,788	14,323		18			5.000	3.445	MON	57	649	05/20/2009	02/01/2024
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351			2	1	768,705	106.4010	789,443	741,954	765,527		(3,189)			4.500	3.010	MON	2,782	32,193	11/04/2009	03/01/2024
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363			2	1	6,078	106.2330	6,276	5,908	6,097		(32)			4.500	3.007	MON	22	241	04/02/2009	02/01/2024
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399			2	1	338,251	106.4010	349,857	328,811	334,916		(1,147)			4.500	3.600	MON	1,233	14,356	04/02/2009	03/01/2024
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467			2	1	145,945	107.1510	150,984	140,909	145,223		(872)			5.000	3.682	MON	587	6,831	05/20/2009	04/01/2024
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475			2	1	3,067,332	106.4320	3,173,501	2,981,724	3,046,753		(5,682)			4.500	3.473	MON	11,182	127,486	04/02/2009	04/01/2024
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479			2	1	51,008	107.1510	52,769	49,248	50,519		35			5.000	4.003	MON	205	2,378	05/20/2009	04/01/2024
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505			2	1	223,755	107.2440	231,684	216,034	223,972		109			5.000	3.572	MON	900	10,329	05/20/2009	04/01/2024
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517			2	1	15,050	106.4320	15,571	14,630	14,942		(26)			4.500	3.485	MON	55	612	04/02/2009	04/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520			2	1	264,122	106.4320	273,264	256,750	262,000		(36)			4.500	3.498	MON	963	10,998	04/02/2009	04/01/2024
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523			2	1	501,913	107.1510	519,244	484,593	500,616		(2,171)			5.000	3.443	MON	2,019	23,485	05/20/2009	04/01/2024
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534			2	1	141,925	107.1510	146,826	137,027	141,019		(515)			5.000	3.771	MON	571	6,811	05/20/2009	04/01/2024
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640			2	1	2,075,374	106.4010	2,149,598	2,020,289	2,100,090		(1,867)			4.500	2.799	MON	7,576	83,566	05/20/2009	04/01/2024
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645			2	1	268,461	107.2440	277,974	259,197	269,728		997			5.000	3.384	MON	1,080	12,686	05/20/2009	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649			2	1	454,784	108.6510	480,334	442,091	450,550		(1,065)			4.500	3.723	MON	1,658	19,451	04/02/2009	04/01/2024
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733			2	1	8,612	107.2440	8,917	8,315	8,841		79			5.000	2.731	MON	35	321	05/20/2009	05/01/2024
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836			2	1	40,207	106.4010	41,644	39,139	40,192		(193)			4.500	3.379	MON	147	1,705	05/20/2009	06/01/2024
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846			2	1	337,684	107.6510	353,870	328,721	338,195		(675)			4.500	3.140	MON	1,233	11,758	05/20/2009	06/01/2024
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851			2	1	622,218	106.4940	645,039	605,703	619,111		(493)			4.500	3.587	MON	2,271	26,496	05/20/2009	05/01/2024
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860			2	1	667,884	106.4010	691,770	650,157	663,932		(772)			4.500	3.546	MON	2,438	28,050	05/20/2009	07/01/2024
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939			2	1	426,319	106.4010	441,566	415,004	423,584		(221)			4.500	3.531	MON	1,556	17,558	05/20/2009	06/01/2024
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD #J10461			2	1	182,867	106.4010	187,800	176,503	181,345		(263)			4.500	3.205	MON	662	7,491	11/04/2009	08/01/2024
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10586			2	1	198,913	106.4010	204,279	191,991	198,469		182			4.500	2.949	MON	720	8,053	11/04/2009	08/01/2024
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899			2	1	2,863,205	106.4010	2,942,334	2,765,338	2,836,447		(3,320)			4.500	3.325	MON	10,370	119,788	10/29/2009	11/01/2024
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124			2	1	495,747	106.4010	509,448	478,802	491,977		(223)			4.500	3.210	MON	1,796	19,958	10/29/2009	11/01/2024
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140			2	1	211,825	106.4010	217,679	204,585	210,901		(131)			4.500	3.135	MON	767	8,721	10/29/2009	11/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058			2	1	129,664	113.6370	144,052	126,765	128,917		249			7.500	6.888	MON	792	9,445	01/01/2003	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1	295,985	105.9170	318,727	300,922	296,869		(585)			6.000	6.368	MON	1,505	18,376	02/09/1999	08/01/2028
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061			2	1	61,545	106.2840	66,504	62,572	62,050		(70)			6.000	6.311	MON	313	3,756	02/09/1999	08/01/2028
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100			2	1	63,846	108.4080	69,203	63,836	63,845		3			6.500	6.496	MON	346	4,140	04/06/1999	11/01/2028
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183			2	1	137,514	108.5840	149,132	137,343	137,446		12			6.500	6.478	MON	744	8,166	04/07/1999	03/01/2029
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288			2	1	107,826	108.8480	121,586	111,702	106,414		(1,024)			6.500	8.126	MON	605	6,630	11/18/2009	09/01/2029
31361D-QN-2	FED NATL MTG ASSOC #028361			2	1	121	100.3480	115	115	120					9.000	5.986	MON	1	10	01/01/2003	06/01/2016
313610-JH-1	FED NATL MTG ASSOC #046164			2	1	115	100.3160	123	123	110					8.500	15.583	MON	1	11	11/15/1988	05/01/2017
313614-Y3-7	FED NATL MTG ASSOC #050230			2	1	1,070	116.4310	1,290	1,108	1,093		(1)			9.000	9.600	MON	8	98	09/18/1989	09/01/2019
313615-GJ-9	FED NATL MTG ASSOC #050601			2	1	10,886	119.8140	11,884	9,919	11,162		162			8.500	4.449	MON	70	832	07/06/1992	07/01/2022
31362T-BW-2	FED NATL MTG ASSOC #070253			2	1	155	110.1620	165	150	153					9.000	7.342	MON	1	13	01/01/2003	02/01/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313628-AC-3	FED NATL MTG ASSOC #081003			2	1	958	100.3240	995	991	984		3			9.000	9.995	MON	7	86	09/18/1989	09/01/2019
313628-FD-6	FED NATL MTG ASSOC #081164			2	1	2,474	100.3560	2,570	2,560	2,518		(2)			9.000	9.874	MON	19	228	09/18/1989	09/01/2019
313628-FE-4	FED NATL MTG ASSOC #081165			2	1	7,367	107.5770	8,202	7,624	7,225		(12)			9.000	11.640	MON	57	678	09/18/1989	09/01/2019
31363W-JA-4	FED NATL MTG ASSOC #100256			2	1	400,250	115.2460	437,632	379,738	397,941		815			9.000	6.603	MON	2,848	33,332	08/12/1999	10/15/2021
31364M-ZM-1	FED NATL MTG ASSOC #111548			2	1	1,519	100.3400	1,499	1,494	1,499		(1)			9.000	8.738	MON	11	129	01/01/2003	12/01/2018
31365D-G5-8	FED NATL MTG ASSOC #124520			2	1	40,102	115.7010	46,902	40,538	40,072		(67)			7.000	7.416	MON	236	2,783	02/11/1997	10/01/2022
31365D-G6-6	FED NATL MTG ASSOC #124521			2	1	11,131	115.7010	13,019	11,252	11,134		(14)			7.000	7.409	MON	66	776	02/11/1997	10/01/2022
31368H-KA-0	FED NATL MTG ASSOC #190289			2	1	9,138	119.0780	10,447	8,773	9,817		201			7.000	3.903	MON	51	601	08/15/2002	11/01/2027
31371G-TR-1	FED NATL MTG ASSOC #251760			2	1	3,918	101.0790	3,772	3,732	3,736		(16)			6.000	4.969	MON	19	142	11/18/2009	06/01/2013
31371G-YG-9	FED NATL MTG ASSOC #251911			2	1	34,255	110.5440	31,955	28,908	28,094		140			6.000	7.608	MON	145	1,704	05/06/2003	08/01/2018
31371G-2T-6	FED NATL MTG ASSOC #251986			2	1	1,226	119.5540	1,526	1,276	1,221		(7)			7.000	8.324	MON	7	92	01/01/2005	10/01/2028
31371G-4F-4	FED NATL MTG ASSOC #252022			2	1	15,183	109.8870	12,017	10,936	10,563		48			6.000	7.956	MON	55	633	05/06/2003	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169			2	1	33,711	109.2310	25,498	23,343	22,637		82			6.000	7.680	MON	117	1,352	05/06/2003	12/01/2018
31371H-DS-4	FED NATL MTG ASSOC #252213			2	1	1,447	102.1490	1,489	1,458	1,456		2			6.000	6.324	MON	7	75	02/22/2001	01/01/2014
31371H-QT-8	FED NATL MTG ASSOC #252566			2	1	201	103.1640	203	203	203					6.000	6.366	MON	1	11	01/30/2001	07/01/2014
31371H-Q2-7	FED NATL MTG ASSOC #252573			2	1	33,221	109.2310	27,572	25,242	24,479		71			6.000	7.565	MON	126	1,471	05/06/2003	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575			2	1	35,989	109.2310	31,073	28,447	27,526		103			6.000	7.690	MON	142	1,665	05/06/2003	07/01/2019
31371H-2C-1	FED NATL MTG ASSOC #252871			2	1	4,328	104.1950	4,473	4,293	4,306		(6)			7.500	7.076	MON	27	299	10/13/2000	11/01/2014
31371H-4J-4	FED NATL MTG ASSOC #252925			2	1	4,784	121.6340	5,902	4,853	4,771		(9)			7.500	8.013	MON	30	373	01/01/2005	12/01/2029
31371H-6T-0	FED NATL MTG ASSOC #252982			2	1	779	123.1860	924	750	820		11			8.000	5.480	MON	5	59	08/08/2001	01/01/2030
31371J-DS-0	FED NATL MTG ASSOC #253113			2	1	2,978	121.7460	3,678	3,021	2,969		(6)			7.500	8.035	MON	19	237	01/01/2005	03/01/2030
31371J-JD-7	FED NATL MTG ASSOC #253260			2	1	26,669	105.6760	27,904	26,405	26,512		(33)			8.000	7.532	MON	176	2,007	02/18/2000	04/01/2015
31371J-JJ-4	FED NATL MTG ASSOC #253265			2	1	23,915	121.4790	22,494	18,517	19,703		31			7.500	5.412	MON	116	1,359	01/04/2002	05/01/2030
31371J-L5-1	FED NATL MTG ASSOC #253348			2	1	5,028	124.8620	5,928	4,748	5,386		111			8.500	4.619	MON	34	399	10/02/2001	06/01/2030
31371J-Q2-3	FED NATL MTG ASSOC #253473			2	1	1,652	105.5860	1,715	1,624	1,644		(6)			7.000	5.830	MON	9	110	02/12/2001	10/01/2015
31371J-Q9-8	FED NATL MTG ASSOC #253480			2	1	4,963	122.0250	4,631	3,795	4,021		10			7.500	5.491	MON	24	279	01/04/2002	10/01/2030
31371J-R5-5	FED NATL MTG ASSOC #253508			2	1	206	105.5860	213	202	205		(1)			7.000	5.900	MON	1	13	02/12/2001	11/01/2015
31371J-SE-5	FED NATL MTG ASSOC #253517			2	1	7,784	125.3590	9,214	7,350	8,476		227			8.500	4.244	MON	52	615	10/02/2001	11/01/2030
31371J-UE-2	FED NATL MTG ASSOC #253581			2	1	7,386	105.5860	7,667	7,261	7,340		(22)			7.000	6.019	MON	42	484	02/12/2001	01/01/2016
31371J-WA-8	FED NATL MTG ASSOC #253641			2	1	4,715	125.4610	5,585	4,452	5,019		18			8.500	4.336	MON	32	375	10/02/2001	01/01/2031
31371J-W4-2	FED NATL MTG ASSOC #253667			2	1	4,821	106.9200	5,056	4,729	4,786		(14)			7.500	6.444	MON	30	346	12/28/2000	02/01/2016
31371J-XA-7	FED NATL MTG ASSOC #253673			2	1	101,984	122.0980	98,726	80,858	85,445		374			7.500	5.717	MON	505	5,949	01/04/2002	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674			2	1	756	115.0410	837	728	791		7			8.000	5.225	MON	5	56	08/08/2001	03/01/2031
31371J-3E-2	FED NATL MTG ASSOC #253797			2	1	5,915	107.4010	3,576	3,329	3,372		(10)			5.500	4.393	MON	15	173	10/05/2004	05/01/2016
31371J-3J-1	FED NATL MTG ASSOC #253801			2	1	45,448	109.2310	36,701	33,600	32,061		108			6.000	8.054	MON	168	1,954	05/06/2003	05/01/2021
31371J-3W-2	FED NATL MTG ASSOC #253813			2	1	22,757	123.9360	27,160	21,915	23,985		357			8.000	5.361	MON	146	1,736	08/08/2001	05/01/2031
31371J-5B-6	FED NATL MTG ASSOC #253842			2	1	117,013	119.4800	137,846	115,372	118,438		(454)			7.000	6.113	MON	673	8,091	08/03/2001	06/01/2031
31371J-5G-5	FED NATL MTG ASSOC #253847			2	1	34,581	109.8870	27,852	25,346	24,314		74			6.000	7.843	MON	127	1,470	05/06/2003	05/01/2021
31371J-6Q-2	FED NATL MTG ASSOC #253879			2	1	3,236	106.2770	3,276	3,083	3,132		(10)			6.000	4.757	MON	15	177	11/18/2009	07/01/2016
31371J-6W-9	FED NATL MTG ASSOC #253885			2	1	8,457	109.2310	6,954	6,366	6,108		21			6.000	7.793	MON	32	373	05/06/2003	07/01/2021
31371J-7C-2	FED NATL MTG ASSOC #253891			2	1	110,322	122.5280	126,208	103,003	107,724		415			7.500	6.063	MON	644	7,696	01/04/2002	07/01/2031
31371K-EQ-0	FED NATL MTG ASSOC #254043			2	1	35,771	109.2310	32,686	29,924	28,741		99			6.000	7.785	MON	150	1,762	05/06/2003	10/01/2021
31371K-EZ-0	FED NATL MTG ASSOC #254052			2	1	20,384	122.6420	22,511	18,355	18,831		18			7.500	6.589	MON	115	1,369	01/04/2002	11/01/2031
31371K-F2-2	FED NATL MTG ASSOC #254085			2	1	57,481	109.2310	48,908	44,775	43,060		123			6.000	7.682	MON	224	2,615	05/06/2003	11/01/2021
31371K-F6-3	FED NATL MTG ASSOC #254089			2	1	37,566	106.2770	38,031	35,785	36,642		(161)			6.000	4.276	MON	179	2,069	11/04/2004	12/01/2016
31371K-GV-7	FED NATL MTG ASSOC #254112			2	1	7,542	119.9770	8,544	7,121	7,796		262			8.500	6.024	MON	50	554	10/02/2001	11/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254141			2	1	189,037	106.2770	191,379	180,076	184,038		(726)			6.000	4.445	MON	900	10,396	11/04/2004	01/01/2017
31371K-KE-0	FED NATL MTG ASSOC #254193			2	1	33,412	109.2310	27,634	25,298	24,357		68			6.000	7.587	MON	126	1,475	05/06/2003	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231			2	1	62,357	109.2310	49,769	45,563	43,825		85			6.000	7.585	MON	228	2,645	05/06/2003	03/01/2022
31371K-L7-4	FED NATL MTG ASSOC #254250			2	1	35,487	122.4230	37,649	30,753	32,134		214			7.500	6.198	MON	192	2,282	01/04/2002	03/01/2032
31371K-ML-2	FED NATL MTG ASSOC #254263			2	1	16,046	113.8740	13,245	11,631	11,927		(28)			6.500	5.600	MON	63	736	06/09/2005	04/01/2032
31371K-Q3-8	FED NATL MTG ASSOC #254374			2	1	56,711	109.2310	47,429	43,421	41,796		189			6.000	7.584	MON	217	2,536	05/06/2003	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1	34,723	109.2310	29,191	26,724	25,722		72			6.000	7.563	MON	134	1,563	05/06/2003	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471			2	1	59,262	109.2310	49,265	45,101	43,320		141			6.000	7.641	MON	226	2,634	05/06/2003	09/01/2022
31371K-UA-7	FED NATL MTG ASSOC #254477			2	1	34,537	109.9030	38,235	34,789	34,601		41			5.500	5.716	MON	159	1,862	05/31/2004	10/01/2032
31371K-WD-9	FED NATL MTG ASSOC #254544			2	1	68,680	109.2310	55,976	51,245	49,318		102			6.000	7.527	MON	256	2,983	05/06/2003	11/01/2022
31371K-WE-7	FED NATL MTG ASSOC #254545			2	1	32,108	108.6740	33,990	31,277	31,620		(59)			5.000	4.314	MON	130	1,501	03/30/2004	12/01/2017

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	Stated Contractual Maturity Date
31371K-WW-7	FED NATL MTG ASSOC #254561			2	1	12,066	118.3210	11,996	10,138	10,025					6.500	6.875	MON	55	648	07/12/2004	11/01/2032
31371K-2Z-3	FED NATL MTG ASSOC #254692			2	1	314,490	109.9030	343,489	312,539	313,777		(290)			5.500	5.335	MON	1,432	17,662	01/01/2005	03/01/2033
31371K-5U-1	FED NATL MTG ASSOC #254759			2	1	19,873	107.8460	14,183	13,151	13,232		(15)			4.500	4.138	MON	49	569	10/07/2003	06/01/2018
31371L-CD-9	FED NATL MTG ASSOC #254868			2	1	238,487	108.9500	260,809	239,385	238,899		127			5.000	5.086	MON	997	11,515	11/18/2004	09/01/2033
31371L-HJ-1	FED NATL MTG ASSOC #255033			2	1	88,251	118.4480	85,980	72,589	75,651		286			6.500	5.255	MON	393	4,659	11/09/2004	12/01/2033
31371L-MK-2	FED NATL MTG ASSOC #255162			2	1	47,665	113.1440	39,829	35,202	35,227		1			6.500	6.479	MON	191	2,224	07/12/2004	03/01/2034
31371L-NZ-8	FED NATL MTG ASSOC #255208			2	1	205,148	107.4550	233,659	217,448	212,218		1,092			4.000	5.326	MON	725	8,410	05/07/2004	04/01/2019
31371L-N9-6	FED NATL MTG ASSOC #255216			2	1	158,074	108.6740	118,635	109,166	110,758		(207)			5.000	4.257	MON	455	5,290	04/14/2005	05/01/2019
31371L-2N-8	FED NATL MTG ASSOC #255581			2	1	91,251	111.2000	74,808	67,273	68,878		(132)			6.000	5.210	MON	336	3,939	01/05/2005	02/01/2035
31371M-AA-5	FED NATL MTG ASSOC #255701			2	1	8,910,179	109.6370	9,108,513	8,307,859	8,906,408		(35,557)			5.000	2.296	MON	34,616	400,888	07/30/2010	04/01/2025
31371M-BE-6	FED NATL MTG ASSOC #255737			2	1	48,406	118.6250	44,748	37,722	38,919		(198)			6.500	5.397	MON	204	2,402	06/09/2005	04/01/2035
31371M-F8-5	FED NATL MTG ASSOC #255891			2	1	14,575	108.6740	10,710	9,855	10,002		(18)			5.000	4.318	MON	41	476	04/14/2005	10/01/2020
31371M-PC-5	FED NATL MTG ASSOC #256119			2	1	6,449	118.8900	7,499	6,307	6,453		(10)			7.000	6.141	MON	37	433	07/07/2006	02/01/2036
31371M-ZA-8	FED NATL MTG ASSOC #256437			2	1	190,499	112.2230	211,888	188,810	189,812		(608)			6.500	6.186	MON	1,023	12,311	06/26/2007	10/01/2036
31371M-2J-5	FED NATL MTG ASSOC #256477			2	1	967,647	112.2250	1,076,107	958,882	964,369		(2,705)			6.500	6.184	MON	5,194	59,346	07/20/2007	11/01/2036
31371N-MT-9	FED NATL MTG ASSOC #256970			2	1	94,189	108.3930	98,486	90,860	94,154		(1,017)			5.000	3.217	MON	379	4,296	05/20/2009	10/01/2022
31371N-U9-4	FED NATL MTG ASSOC #257208			2	1	255,431	107.6270	267,972	248,982	254,073		(1,423)			4.500	3.405	MON	934	10,415	03/23/2009	05/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410			2	1	142,044	108.2830	148,217	136,879	141,618		(1,230)			5.000	3.342	MON	570	6,587	04/02/2009	10/01/2023
31371N-5N-1	FED NATL MTG ASSOC #257453			2	1	53,814	108.2830	56,153	51,857	53,548		(677)			5.000	3.236	MON	216	2,466	04/02/2009	11/01/2023
31371Q-N7-9	FED NATL MTG ASSOC #258814			2	1	256,408	118.7430	297,006	250,126	253,814		(993)			6.500	5.802	MON	1,355	14,872	10/24/2007	08/01/2036
31372P-V2-2	FED NATL MTG ASSOC #278833			2	1	5,357	100.3160	5,272	5,256	5,343		(94)			8.500	7.510	MON	37	475	07/24/2000	12/01/2024
31372P-V3-0	FED NATL MTG ASSOC #278834			2	1	26,984	100.3270	26,558	26,472	27,342		(222)			8.500	7.503	MON	188	2,251	07/24/2000	12/01/2024
31373U-SA-6	FED NATL MTG ASSOC #303913			2	1	27,913	117.9520	32,348	27,425	28,015		91			7.000	6.363	MON	160	1,882	04/09/1999	05/01/2026
31374A-3S-7	FED NATL MTG ASSOC #308709			2	1	7,971	117.9520	9,546	8,093	7,950		(29)			7.000	7.567	MON	47	564	02/21/1997	08/01/2025
31374F-RU-5	FED NATL MTG ASSOC #312899			2	1	4,631	117.3300	5,285	4,505	4,646		15			7.500	6.463	MON	28	335	01/21/1999	06/01/2025
31374F-WG-0	FED NATL MTG ASSOC #313047			2	1	3,417	122.4320	3,951	3,227	3,526		44			8.500	5.804	MON	23	271	10/02/2001	12/01/2025
31374N-Q6-2	FED NATL MTG ASSOC #319177			2	1	57,569	118.5470	69,292	58,451	57,387		(225)			7.000	7.537	MON	341	4,078	02/21/1997	04/01/2026
31374T-B4-0	FED NATL MTG ASSOC #323259			2	1	576	101.0790	587	581	580		1			6.000	6.373	MON	3	23	02/22/2001	08/01/2013
31374T-LK-3	FED NATL MTG ASSOC #323530			2	1	13,377	117.9520	15,503	13,143	13,430		53			7.000	6.362	MON	77	899	04/09/1999	09/01/2026
31374T-NT-2	FED NATL MTG ASSOC #323602			2	1	16,872	121.0950	20,270	16,739	16,951		45			8.000	7.624	MON	112	1,317	01/01/2003	02/01/2029
31374T-VL-0	FED NATL MTG ASSOC #323819			2	1	1,437	120.5900	1,694	1,405	1,477		13			7.500	6.101	MON	9	103	06/27/2001	07/01/2029
31374T-W2-1	FED NATL MTG ASSOC #323865			2	1	13,943	115.5760	11,132	9,632	9,996		42			6.500	5.387	MON	52	606	11/09/2004	07/01/2029
31374T-2M-0	FED NATL MTG ASSOC #323980			2	1	4,674	101.0790	4,501	4,453	4,474		(17)			6.000	4.932	MON	22	237	11/18/2009	04/01/2014
31375M-XC-2	FED NATL MTG ASSOC #339175			2	1	15,564	111.6690	18,707	16,752	15,704		(149)			6.000	8.138	MON	84	994	03/21/1996	03/01/2026
31376J-VL-0	FED NATL MTG ASSOC #357119			2	1	72,442	106.2770	73,339	69,007	70,486		(333)			6.000	4.228	MON	345	3,948	11/04/2004	05/01/2016
31376K-FE-1	FED NATL MTG ASSOC #357565			2	1	306,883	108.6740	321,714	296,036	303,045		(1,103)			5.000	3.801	MON	1,233	14,642	05/20/2009	04/01/2019
31376K-QV-1	FED NATL MTG ASSOC #357868			2	1	161,856	108.6740	183,456	168,813	164,633		525			5.000	6.299	MON	703	8,073	06/28/2006	06/01/2020
31376T-BV-8	FED NATL MTG ASSOC #364652			2	1	4,911	116.5810	1,856	1,592	1,641		(49)			6.500	4.319	MON	9	87	02/09/2004	01/01/2027
31378L-3K-6	FED NATL MTG ASSOC #402302			2	1	215	101.0790	219	217	217					6.000	6.435	MON	1	1	02/22/2001	04/01/2013
31378Q-GX-3	FED NATL MTG ASSOC #405314			2	1	5,568	119.0780	6,901	5,796	5,595		(22)			7.000	8.068	MON	34	407	01/01/2005	12/01/2027
31378X-BP-0	FED NATL MTG ASSOC #411446			2	1	26,632	100.7650	26,781	26,577	26,744		64			7.500	7.785	MON	166	1,985	06/03/1998	02/01/2025
31379E-YT-8	FED NATL MTG ASSOC #417522			2	1	853	99.9330	848	848	849		(1)			6.500	6.303	MON	5	41	05/06/1998	05/01/2013
31379F-GZ-1	FED NATL MTG ASSOC #417916			2	1	6,221	112.5280	3,747	3,329	3,518		19			6.500	4.889	MON	18	202	02/09/2004	03/01/2028
31379N-4W-4	FED NATL MTG ASSOC #424837			2	1	651	101.2020	655	647	647		(1)			6.500	6.290	MON	4	27	05/06/1998	04/01/2013
31379Q-WV-8	FED NATL MTG ASSOC #426460			2	1	46,889	107.3380	54,163	50,460	50,001		396			5.500	7.916	MON	231	2,388	12/28/1999	12/01/2013
31379R-MN-5	FED NATL MTG ASSOC #427065			2	1	1,466	114.2360	722	632	672		5			6.500	4.458	MON	3	37	07/12/2004	05/01/2028
31379S-TZ-9	FED NATL MTG ASSOC #428168			2	1	31,681	103.2540	31,777	30,775	31,914		248			7.500	6.404	MON	192	2,253	10/16/1998	02/01/2027
31379T-TG-9	FED NATL MTG ASSOC #429051			2	1	2,686	101.2020	2,702	2,670	2,671		(2)			6.500	6.291	MON	14	134	06/24/1998	07/01/2013
31379T-3M-4	FED NATL MTG ASSOC #429304			2	1	549	101.5550	555	546	546					6.500	6.308	MON	3	29	05/06/1998	06/01/2013
31379V-WD-7	FED NATL MTG ASSOC #430944			2	1	3,870	101.2020	3,892	3,846	3,848		(3)			6.500	6.325	MON	21	218	06/24/1998	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884			2	1	1,035	101.0790	1,054	1,043	1,042		1			6.000	6.333	MON	5	44	02/22/2001	07/01/2013
31380B-GH-7	FED NATL MTG ASSOC #435000			2	1	4,170	117.4600	2,258	1,923	2,032		12			6.500	4.832	MON	10	114	02/09/2004	08/01/2028
31380C-2A-5	FED NATL MTG ASSOC #436469			2	1	15,432	119.5540	17,714	14,816	15,882		(162)			7.000	3.646	MON	86	1,031	08/15/2002	07/01/2028
31380C-3A-4	FED NATL MTG ASSOC #436493			2	1	1,893	101.2020	1,905	1,882	1,883		(1)			6.500	6.326	MON	10	97	06/24/1998	07/01/2013
31380H-SX-6	FED NATL MTG ASSOC #440734			2	1	30,461	109.2310	26,740	24,480	23,610		118			6.000	7.973	MON	122	1,436	05/06/2003	12/01/2018
31380H-W5-2	FED NATL MTG ASSOC #440868			2	1	2,133	101.0790	2,053	2,032	2,043		(12)			6.000	4.422	MON	10	107	11/18/2009	11/01/2013
31380K-N2-2	FED NATL MTG ASSOC #442409			2	1	2,294	111.7310	1,796	1,607	1,552		(8)			6.000	7.123	MON	8	94	05/06/2003	11/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31380L-FK-9	FED NATL MTG ASSOC #443070			2	1	15,606	113.7150	17,791	15,645	15,607		(6)			6.500	6.571	MON	85	999	08/11/1998	09/01/2028
31380L-GF-9	FED NATL MTG ASSOC #443098			2	1	8,195	113.4780	9,250	8,151	8,191		6			6.500	6.356	MON	44	528	11/18/1998	12/01/2028
31380M-DY-9	FED NATL MTG ASSOC #443919			2	1	21,441	112.5280	23,822	21,170	21,416		29			6.500	6.133	MON	115	1,328	09/25/1998	10/01/2028
31380M-NF-9	FED NATL MTG ASSOC #444190			2	1	30,986	117.7380	36,267	30,803	30,975		22			6.500	6.325	MON	167	1,916	01/13/1999	02/01/2029
31380P-YV-5	FED NATL MTG ASSOC #446324			2	1	1,850	116.5390	2,242	1,924	1,819		(25)			7.000	8.783	MON	11	136	01/01/2005	08/01/2027
31380P-7J-2	FED NATL MTG ASSOC #446497			2	1	1,469	101.0790	1,496	1,480	1,478		2			6.000	6.330	MON	7	77	02/22/2001	12/01/2013
31380T-ZD-6	FED NATL MTG ASSOC #449940			2	1	89,243	113.7150	76,287	67,086	70,457		577			6.500	5.017	MON	363	4,265	02/09/2004	12/01/2028
31380T-4P-3	FED NATL MTG ASSOC #450030			2	1	18,959	117.4600	22,152	18,859	18,970		11			6.500	6.341	MON	102	1,209	11/18/1998	12/01/2028
31380Y-7J-3	FED NATL MTG ASSOC #454597			2	1	2,053	102.3200	2,243	2,192	2,173		18			6.000	8.262	MON	11	104	03/14/2000	02/01/2014
31381A-ZL-8	FED NATL MTG ASSOC #455347			2	1	2,611	103.1640	2,566	2,487	2,512		(19)			6.000	3.981	MON	12	135	11/04/2004	03/01/2014
31381D-HW-8	FED NATL MTG ASSOC #457545			2	1	17,404	110.7120	18,879	17,052	17,241		(22)			7.000	6.356	MON	99	1,171	12/01/1998	08/01/2018
31381D-TG-0	FED NATL MTG ASSOC #457851			2	1	12,128	113.7150	11,347	9,978	10,736		129			6.500	4.618	MON	54	640	02/09/2004	01/01/2029
31382E-PB-2	FED NATL MTG ASSOC #480218			2	1	5,808	117.4600	6,782	5,774	5,805		6			6.500	6.326	MON	31	343	01/13/1999	02/01/2029
31382J-WG-2	FED NATL MTG ASSOC #484047			2	1	28,431	117.4600	33,198	28,263	28,420		35			6.500	6.340	MON	153	1,756	01/13/1999	02/01/2029
31382K-QE-1	FED NATL MTG ASSOC #484753			2	1	12,709	117.7380	11,391	9,675	9,698		3			6.500	6.437	MON	52	613	05/01/2002	03/01/2029
31382Q-TY-1	FED NATL MTG ASSOC #489367			2	1	84,365	117.7380	74,349	63,148	65,258		631			6.500	5.587	MON	342	4,007	11/09/2004	03/01/2029
31382R-NY-5	FED NATL MTG ASSOC #490107			2	1	5,479	117.7380	4,808	4,084	4,309		33			6.500	4.893	MON	22	259	02/09/2004	03/01/2029
31382S-FK-2	FED NATL MTG ASSOC #490770			2	1	14,149	113.7150	14,193	12,481	12,506		3			6.500	6.437	MON	68	803	05/01/2002	03/01/2029
31382T-FW-4	FED NATL MTG ASSOC #491681			2	1	2,586	101.0790	2,791	2,761	2,734		22			6.000	8.176	MON	14	146	03/14/2000	03/01/2014
31382T-PV-5	FED NATL MTG ASSOC #491936			2	1	7,784	113.4780	9,212	8,118	7,754		(66)			6.500	7.802	MON	44	599	01/01/2005	04/01/2029
31382U-G6-7	FED NATL MTG ASSOC #492621			2	1	2,284	117.7380	2,483	2,109	2,239		15			6.500	4.471	MON	11	137	02/09/2004	06/01/2029
31382U-RV-0	FED NATL MTG ASSOC #492900			2	1	2,722	118.5470	3,276	2,763	2,713		(4)			7.000	7.559	MON	16	190	06/16/1999	10/01/2028
31382U-R3-2	FED NATL MTG ASSOC #492906			2	1	4,130	119.0780	4,984	4,185	4,108		(10)			7.000	7.597	MON	24	292	06/16/1999	01/01/2029
31382U-WN-2	FED NATL MTG ASSOC #493053			2	1	1,573	117.7380	1,926	1,636	1,552		5			6.500	8.594	MON	9	109	01/01/2005	05/01/2029
31382V-JG-0	FED NATL MTG ASSOC #493563			2	1	9,996	119.5930	12,363	10,337	10,135		(23)			7.000	7.562	MON	60	728	01/01/2005	05/01/2029
31382W-WR-9	FED NATL MTG ASSOC #494856			2	1	91,248	114.2000	101,048	88,483	90,654		226			6.000	5.270	MON	442	5,229	04/20/2005	05/01/2029
31383A-GY-9	FED NATL MTG ASSOC #497115			2	1	1,380	119.5930	1,708	1,428	1,378		(11)			7.000	8.067	MON	8	101	01/01/2005	08/01/2029
31383A-RE-1	FED NATL MTG ASSOC #497385			2	1	2,034	110.8990	2,348	2,117	2,048		9			6.500	8.049	MON	11	136	01/01/2005	05/01/2029
31383B-AB-3	FED NATL MTG ASSOC #497802			2	1	308	103.1640	320	311	310					6.000	6.365	MON	2	18	01/30/2001	07/01/2014
31383B-5Z-6	FED NATL MTG ASSOC #498664			2	1	633	103.1640	659	639	638		1			6.000	6.297	MON	3	35	01/30/2001	05/01/2014
31383C-DA-0	FED NATL MTG ASSOC #498797			2	1	1,565	103.1640	1,628	1,578	1,575		1			6.000	6.282	MON	8	90	01/30/2001	07/01/2014
31383E-E7-2	FED NATL MTG ASSOC #500658			2	1	63	103.1640	65	63	63					6.000	6.351	MON		3	01/30/2001	07/01/2014
31383E-5G-2	FED NATL MTG ASSOC #501347			2	1	9,576	121.5320	11,782	9,694	9,548		(23)			7.500	7.955	MON	61	725	04/13/2000	06/01/2029
31383E-5J-6	FED NATL MTG ASSOC #501349			2	1	3,709	121.6020	4,566	3,755	3,696					7.500	7.983	MON	23	281	04/13/2000	06/01/2029
31383G-NB-8	FED NATL MTG ASSOC #502686			2	1	2,109	119.5930	2,607	2,180	2,102		(10)			7.000	8.060	MON	13	153	01/01/2005	09/01/2029
31383G-WH-5	FED NATL MTG ASSOC #502948			2	1	1,180	119.5930	1,463	1,224	1,139		(15)			7.000	8.995	MON	7	86	01/01/2005	08/01/2029
31383G-ZT-6	FED NATL MTG ASSOC #503054			2	1	64,056	119.5930	79,354	66,353	64,010		(530)			7.000	8.160	MON	387	4,634	01/01/2003	07/01/2029
31383H-SE-5	FED NATL MTG ASSOC #503717			2	1	27,201	115.6900	31,857	27,536	27,165		(81)			7.500	7.880	MON	172	1,997	04/13/2000	06/01/2029
31383H-TN-4	FED NATL MTG ASSOC #503757			2	1	5,162	117.7380	6,325	5,372	5,147		(23)			6.500	7.886	MON	29	362	01/01/2005	07/01/2029
31383J-GU-8	FED NATL MTG ASSOC #504311			2	1	21,779	117.7380	25,942	22,033	21,745		(26)			6.500	6.966	MON	119	1,428	01/29/2001	08/01/2029
31383J-TM-2	FED NATL MTG ASSOC #504656			2	1	3,264	103.1640	3,393	3,289	3,283		3			6.000	6.294	MON	16	183	02/22/2001	08/01/2014
31383K-AP-2	FED NATL MTG ASSOC #505014			2	1	10,160	103.1640	10,570	10,246	10,221		10			6.000	6.347	MON	51	584	01/30/2001	08/01/2014
31383K-D5-3	FED NATL MTG ASSOC #505124			2	1	3,592	104.6640	3,814	3,644	3,565		(18)			7.500	8.180	MON	23	273	04/18/2000	07/01/2029
31383L-D7-7	FED NATL MTG ASSOC #506026			2	1	8,749	104.9300	9,313	8,875	8,693		(45)			7.500	8.085	MON	55	663	04/18/2000	08/01/2029
31383L-2Q-7	FED NATL MTG ASSOC #506683			2	1	319	103.1640	332	322	321					6.000	6.322	MON	2	18	01/30/2001	07/01/2014
31383M-LZ-4	FED NATL MTG ASSOC #507144			2	1	1,301	103.1640	1,354	1,312	1,311		2			6.000	6.354	MON	7	69	01/30/2001	10/01/2014
31383N-ZH-7	FED NATL MTG ASSOC #508444			2	1	581	103.1640	605	586	585		1			6.000	6.311	MON	3	33	01/30/2001	08/01/2014
31383R-U5-9	FED NATL MTG ASSOC #511004			2	1	25,357	119.5930	31,435	26,285	25,148		(56)			7.000	8.752	MON	153	1,850	01/01/2005	09/01/2029
31383R-4P-4	FED NATL MTG ASSOC #511230			2	1	9,164	119.5930	11,356	9,495	9,208		(37)			7.000	8.105	MON	55	671	01/01/2005	10/01/2029
31383S-FP-0	FED NATL MTG ASSOC #511474			2	1	5,612	119.5930	6,959	5,819	5,526		(42)			7.000	8.535	MON	34	409	01/01/2005	09/01/2029
31383S-SM-3	FED NATL MTG ASSOC #511824			2	1	3,132	107.4010	2,228	2,074	2,108		(8)			5.500	4.140	MON	10	110	02/06/2004	07/01/2016
31383S-Z3-7	FED NATL MTG ASSOC #512062			2	1	6,190	101.3490	6,215	6,133	6,153		(7)			8.000	7.553	MON	41	467	06/29/2000	11/01/2014
31383T-JV-1	FED NATL MTG ASSOC #512476			2	1	8,852	102.9780	9,228	8,961	8,811		(18)			7.500	8.055	MON	56	671	04/13/2000	10/01/2029
31383T-KG-2	FED NATL MTG ASSOC #512495			2	1	6,043	117.7380	7,380	6,268	6,099		6			6.500	7.488	MON	34	409	01/01/2005	10/01/2029
31383V-RV-7	FED NATL MTG ASSOC #514500			2	1	1,859	119.5930	2,306	1,928	1,859		(11)			7.000	8.218	MON	11	141	01/01/2005	11/01/2029
31383V-TJ-2	FED NATL MTG ASSOC #514553			2	1	11,637	117.7380	14,275	12,124	11,702		101			6.500	7.976	MON	66	786	11/10/1999	12/01/2029
31384A-H2-7	FED NATL MTG ASSOC #517849			2	1	15,169	122.0000	18,565	15,217	16,126		196			7.500	5.844	MON	95	1,139	06/27/2001	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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31384B-WX-0	FED NATL MTG ASSOC #519162			2	1	9,234	120.9120	11,305	9,350	9,227		(5)			7.500	7.937	MON	58	719	01/01/2005	11/01/2029
31384B-5E-2	FED NATL MTG ASSOC #519345			2	1	1,621	119.5930	2,002	1,674	1,603		(19)			7.000	8.264	MON	10	117	01/01/2003	10/01/2029
31384C-NU-4	FED NATL MTG ASSOC #519803			2	1	5,465	110.0660	5,880	5,342	5,654		57			7.500	5.737	MON	33	382	06/27/2001	12/01/2029
31384D-LC-4	FED NATL MTG ASSOC #520623			2	1	250	101.2560	247	244	258		1			7.500	5.678	MON	2	17	06/27/2001	11/01/2029
31384D-WR-9	FED NATL MTG ASSOC #520956			2	1	1,487	102.4020	1,542	1,506	1,480		(4)			7.500	8.045	MON	9	113	01/01/2005	11/01/2029
31384F-FX-0	FED NATL MTG ASSOC #522282			2	1	914	103.7600	924	891	903		(5)			7.000	5.344	MON	5	60	08/02/2001	12/01/2014
31384J-CQ-0	FED NATL MTG ASSOC #524879			2	1	6,639	105.8660	6,768	6,393	6,992		87			8.000	4.513	MON	43	509	08/08/2001	02/01/2030
31384K-HL-3	FED NATL MTG ASSOC #525935			2	1	24,048	123.1200	29,451	23,920	24,105		33			8.000	7.778	MON	159	1,926	01/01/2005	01/01/2030
31384K-XE-1	FED NATL MTG ASSOC #526377			2	1	523	123.5480	622	503	563		10			8.000	4.640	MON	3	40	08/08/2001	05/01/2030
31384L-QJ-6	FED NATL MTG ASSOC #527057			2	1	2,756	100.2570	2,738	2,731	2,740		(3)			8.000	7.513	MON	18	206	06/29/2000	04/01/2015
31384L-XX-7	FED NATL MTG ASSOC #527294			2	1	478	103.1640	497	482	481					6.000	6.275	MON	2	26	01/30/2001	10/01/2014
31384M-NP-3	FED NATL MTG ASSOC #527898			2	1	44,536	107.6700	47,648	44,253	44,443		39			8.000	7.868	MON	295	4,558	01/01/2005	12/01/2024
31384M-NR-9	FED NATL MTG ASSOC #527900			2	1	68,430	116.9670	79,607	68,059	68,237		7			8.000	7.922	MON	454	5,470	01/01/2005	10/01/2029
31384N-P8-7	FED NATL MTG ASSOC #528847			2	1	4,861	116.2570	5,734	4,932	4,871		6			7.500	8.034	MON	31	373	01/01/2005	01/01/2030
31384N-SY-7	FED NATL MTG ASSOC #528935			2	1	6,205	100.2700	6,164	6,147	6,183		(9)			8.000	7.448	MON	41	479	06/29/2000	07/01/2015
31384Q-FU-2	FED NATL MTG ASSOC #530379			2	1	69	101.0310	68	68	68					7.500	5.940	MON		5	12/28/2000	03/01/2015
31384R-KE-0	FED NATL MTG ASSOC #531393			2	1	6,381	103.7600	6,454	6,220	6,329		(37)			7.000	5.150	MON	36	423	08/02/2001	05/01/2015
31384R-TH-4	FED NATL MTG ASSOC #531652			2	1	348	104.8080	362	345	346					7.500	7.127	MON	2	25	10/13/2000	03/01/2015
31384S-E2-1	FED NATL MTG ASSOC #532153			2	1	146	110.1330	157	142	151					7.500	5.352	MON	1	10	06/27/2001	02/01/2030
31384S-QY-8	FED NATL MTG ASSOC #532471			2	1	7,238	107.3060	7,909	7,370	7,299		2			7.500	7.850	MON	46	555	01/01/2005	03/01/2030
31384S-WZ-8	FED NATL MTG ASSOC #532664			2	1	230	101.5390	229	226	229		(1)			7.500	5.881	MON	1	17	12/28/2000	07/01/2015
31384S-2W-8	FED NATL MTG ASSOC #532789			2	1	21,271	107.1540	22,408	20,912	21,081		(22)			7.000	6.371	MON	122	1,310	02/12/2001	04/01/2016
31384T-FN-2	FED NATL MTG ASSOC #533073			2	1	898	104.6110	905	865	906		3			8.000	6.323	MON	6	69	08/08/2001	06/01/2030
31384T-SC-2	FED NATL MTG ASSOC #533415			2	1	745	101.1420	747	739	742		(1)			7.500	7.006	MON	5	54	10/13/2000	04/01/2015
31384T-SF-5	FED NATL MTG ASSOC #533418			2	1	82	100.2010	80	80	81					7.500	6.097	MON	1	4	12/28/2000	04/01/2015
31384T-YV-3	FED NATL MTG ASSOC #533624			2	1	2,999	100.2090	2,948	2,942	2,973		(21)			7.500	5.668	MON	18	207	12/28/2000	04/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968			2	1	3,444	101.6220	3,467	3,412	3,429		(6)			8.000	7.461	MON	23	264	06/29/2000	07/01/2015
31384V-LK-6	FED NATL MTG ASSOC #535030			2	1	5,620	119.5930	6,453	5,395	6,081		122			7.000	3.655	MON	31	368	08/15/2002	12/01/2029
31384V-T4-4	FED NATL MTG ASSOC #535271			2	1	241	123.2770	286	232	258		6			8.000	4.983	MON	2	18	08/08/2001	05/01/2030
31384V-UG-5	FED NATL MTG ASSOC #535283			2	1	8,298	123.3240	9,855	7,991	8,902		195			8.000	4.840	MON	53	628	08/08/2001	05/01/2030
31384V-UL-4	FED NATL MTG ASSOC #535287			2	1	10,151	123.3070	12,054	9,776	10,801		203			8.000	5.109	MON	65	773	08/08/2001	05/01/2030
31384V-UP-5	FED NATL MTG ASSOC #535290			2	1	8,504	123.2040	10,089	8,189	9,134		219			8.000	4.908	MON	55	643	08/08/2001	05/01/2030
31384V-VZ-2	FED NATL MTG ASSOC #535332			2	1	3,014	124.8970	3,554	2,846	3,253		90			8.500	4.723	MON	20	238	10/02/2001	04/01/2030
31384V-WD-0	FED NATL MTG ASSOC #535344			2	1	12,383	117.4600	10,984	9,351	9,221		(15)			6.500	6.908	MON	51	592	02/09/2004	05/01/2030
31384V-X4-9	FED NATL MTG ASSOC #535399			2	1	7,644	123.1060	9,062	7,361	8,201		138			8.000	4.849	MON	49	574	08/08/2001	07/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422			2	1	7,185	122.3460	8,300	6,784	7,591		157			8.500	5.188	MON	48	571	10/02/2001	07/01/2030
31384V-Z2-1	FED NATL MTG ASSOC #535461			2	1	1,055	105.5860	1,095	1,037	1,048		(4)			7.000	5.833	MON	6	69	02/12/2001	07/01/2015
31384V-5P-3	FED NATL MTG ASSOC #535554			2	1	51,392	105.5860	53,336	50,515	51,029		(154)			7.000	5.863	MON	295	3,306	08/02/2001	10/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631			2	1	2,975	105.5860	3,062	2,900	2,955		(14)			7.000	5.166	MON	17	193	08/02/2001	12/01/2015
31384W-B9-0	FED NATL MTG ASSOC #535664			2	1	17,309	119.5650	19,870	16,619	18,853		296			7.000	3.180	MON	97	1,152	08/15/2002	01/01/2031
31384W-G2-0	FED NATL MTG ASSOC #535817			2	1	7,860	119.5650	9,265	7,749	8,009		7			7.000	5.890	MON	45	544	08/03/2001	04/01/2031
31384W-G9-5	FED NATL MTG ASSOC #535824			2	1	26,041	119.5650	30,700	25,676	26,600		(138)			7.000	5.859	MON	150	1,800	08/03/2001	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835			2	1	23,940	106.9850	25,211	23,565	23,824		(61)			6.500	5.557	MON	128	1,462	08/14/2001	04/01/2016
31384W-KT-6	FED NATL MTG ASSOC #535906			2	1	223	123.7390	265	214	238		4			8.000	4.949	MON	1	17	08/08/2001	05/01/2031
31384W-KY-5	FED NATL MTG ASSOC #535911			2	1	8,567	117.9700	7,311	6,197	6,159		1			6.500	6.713	MON	34	391	05/01/2002	05/01/2031
31384W-KZ-2	FED NATL MTG ASSOC #535912			2	1	15,694	115.0240	12,231	10,633	11,427		27			6.500	4.373	MON	58	668	02/09/2004	05/01/2031
31384W-LN-8	FED NATL MTG ASSOC #535933			2	1	8,331	114.4570	8,421	7,357	8,344		22			6.500	2.523	MON	40	464	11/18/2010	05/01/2031
31384W-W9-7	FED NATL MTG ASSOC #536272			2	1	3,143	101.4860	3,072	3,027	3,388		5			8.000	4.211	MON	20	242	08/08/2001	06/01/2030
31384W-ZF-0	FED NATL MTG ASSOC #536342			2	1	771	111.1830	826	743	799		7			8.000	5.736	MON	5	59	08/08/2001	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376			2	1	176	100.2590	175	175	175					8.000	7.542	MON	1	13	06/29/2000	04/01/2015
31384W-2J-8	FED NATL MTG ASSOC #536377			2	1	691	100.1760	680	678	682		(5)			7.500	5.787	MON	4	46	12/28/2000	05/01/2015
31384X-F4-5	FED NATL MTG ASSOC #536687			2	1	7,996	105.3190	8,110	7,700	8,703		231			8.000	4.186	MON	51	615	08/08/2001	05/01/2030
31384X-PU-6	FED NATL MTG ASSOC #536935			2	1	556	112.8160	604	535	585		11			8.000	5.179	MON	4	41	08/08/2001	05/01/2030
31384X-RT-7	FED NATL MTG ASSOC #536998			2	1	80,662	121.4180	53,076	43,713	46,211		599			7.500	5.891	MON	273	3,061	01/04/2002	03/01/2030
31384X-RU-4	FED NATL MTG ASSOC #536999			2	1	7,310	116.4140	8,195	7,039	7,736		132			8.000	5.122	MON	47	561	08/08/2001	03/01/2030
31384X-5D-6	FED NATL MTG ASSOC #537344			2	1	1,858	100.2680	1,846	1,841	1,849		(2)			8.000	7.538	MON	12	141	06/29/2000	06/01/2015
31384Y-NX-0	FED NATL MTG ASSOC #537806			2	1	12,366	123.5830	14,717	11,909	13,353		156			8.000	4.220	MON	79	947	08/08/2001	05/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31384Y-2U-9	FED NATL MTG ASSOC #538187			2	1	2,075	108.1720	2,161	1,998	2,120		26			8.000	6.017	MON	13	160	08/08/2001	05/01/2030
31385A-LE-5	FED NATL MTG ASSOC #538625			2	1	1,306	101.3700	1,274	1,257	1,420		(13)			8.000	3.306	MON	8	100	08/08/2001	06/01/2030
31385C-WQ-2	FED NATL MTG ASSOC #540755			2	1	4,322	110.7990	4,612	4,162	4,650		(14)			8.000	4.255	MON	28	304	08/08/2001	05/01/2030
31385C-ZR-7	FED NATL MTG ASSOC #540852			2	1	89,266	106.2770	90,372	85,034	86,623		(374)			6.000	4.435	MON	425	4,938	11/04/2004	04/01/2016
31385C-Z5-5	FED NATL MTG ASSOC #540864			2	1	4,699	106.2770	4,757	4,476	4,564		(23)			6.000	4.356	MON	22	241	11/04/2004	06/01/2016
31385D-LG-4	FED NATL MTG ASSOC #541327			2	1	11,738	104.7980	12,067	11,515	11,639		(42)			7.500	6.313	MON	72	827	12/28/2000	05/01/2015
31385D-4L-2	FED NATL MTG ASSOC #541827			2	1	168	103.5600	168	162	181		(1)			8.000	4.174	MON	1	13	08/08/2001	06/01/2030
31385D-4U-2	FED NATL MTG ASSOC #541835			2	1	7,222	100.2260	7,101	7,085	7,193		(46)			7.500	5.592	MON	44	512	12/28/2000	06/01/2015
31385E-BT-5	FED NATL MTG ASSOC #541950			2	1	8,037	102.0950	7,902	7,740	8,696		148			8.000	4.477	MON	52	591	08/08/2001	07/01/2030
31385F-F8-4	FED NATL MTG ASSOC #542991			2	1	392	102.4540	386	377	419		4			8.000	4.617	MON	3	27	08/08/2001	07/01/2030
31385F-LV-6	FED NATL MTG ASSOC #543140			2	1	15,598	107.0470	15,766	14,728	16,970		349			8.500	4.258	MON	104	1,249	10/02/2001	06/01/2030
31385F-6E-1	FED NATL MTG ASSOC #543669			2	1	5,114	100.2330	5,029	5,017	5,098		(26)			7.500	5.852	MON	31	366	12/28/2000	07/01/2015
31385G-DG-6	FED NATL MTG ASSOC #543803			2	1	416	104.3390	418	400	431		(12)			8.000	4.774	MON	3	31	08/08/2001	07/01/2030
31385G-RH-9	FED NATL MTG ASSOC #544188			2	1	8,824	100.2340	8,677	8,656	8,766		(31)			7.500	6.278	MON	54	633	12/28/2000	08/01/2015
31385H-S3-7	FED NATL MTG ASSOC #545138			2	1	16,798	121.9070	15,654	12,841	13,705		157			7.500	5.612	MON	80	948	01/04/2002	08/01/2031
31385H-TB-8	FED NATL MTG ASSOC #545146			2	1	8,365	122.2890	8,073	6,601	6,848		51			7.500	6.419	MON	41	486	01/04/2002	07/01/2031
31385H-Z7-0	FED NATL MTG ASSOC #545366			2	1	9,317	106.2770	9,519	8,957	9,160		(39)			6.000	4.334	MON	45	505	09/11/2003	12/01/2016
31385J-BZ-0	FED NATL MTG ASSOC #545556			2	1	3,515	116.5840	3,182	2,730	2,884		17			7.000	5.221	MON	16	187	12/07/2001	04/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623			2	1	133,804	106.2770	135,858	127,834	130,843		(590)			6.000	4.335	MON	639	7,339	11/04/2004	05/01/2017
31385J-G8-5	FED NATL MTG ASSOC #545723			2	1	49,090	117.6350	45,956	39,066	41,816		349			7.000	4.834	MON	228	2,681	08/15/2002	04/01/2032
31385J-JD-1	FED NATL MTG ASSOC #545760			2	1	16,164	113.8430	12,614	11,081	11,256		(15)			6.500	5.900	MON	60	697	06/09/2005	07/01/2032
31385J-LM-8	FED NATL MTG ASSOC #545832			2	1	3,480	107.5590	3,565	3,315	3,384		(12)			6.000	4.654	MON	17	191	11/18/2009	08/01/2017
31385J-NG-9	FED NATL MTG ASSOC #545891			2	1	860	114.4570	724	633	652		(1)			6.500	5.483	MON	3	40	06/09/2005	07/01/2032
31385J-SH-2	FED NATL MTG ASSOC #546020			2	1	26	101.2430	26	25	30					8.000	2.666	MON		2	08/08/2001	08/01/2030
31385J-U7-1	FED NATL MTG ASSOC #546106			2	1	4,421	102.3170	4,356	4,258	4,537		12			8.000	5.415	MON	28	339	08/08/2001	07/01/2030
31385K-NE-1	FED NATL MTG ASSOC #546789			2	1	19,930	107.4010	15,821	14,731	14,793		(19)			5.500	5.121	MON	68	790	06/10/2004	03/01/2016
31385K-NL-5	FED NATL MTG ASSOC #546795			2	1	2,414	105.5860	2,506	2,374	2,392		(4)			7.000	6.365	MON	14	163	02/12/2001	03/01/2016
31385K-QT-5	FED NATL MTG ASSOC #546866			2	1	1,619	105.5860	1,666	1,578	1,601		(7)			7.000	5.597	MON	9	108	08/02/2001	08/01/2015
31385K-UP-8	FED NATL MTG ASSOC #546990			2	1	2,817	101.4860	2,753	2,713	3,000		(53)			8.000	4.229	MON	18	216	08/08/2001	07/01/2030
31385K-ZM-0	FED NATL MTG ASSOC #547148			2	1	248	105.5860	255	241	247		(2)			7.000	5.054	MON	1	16	08/02/2001	11/01/2015
31385K-3H-6	FED NATL MTG ASSOC #547200			2	1	7,024	106.1810	7,316	6,890	6,975		(23)			7.500	6.249	MON	43	498	12/28/2000	08/01/2015
31385N-CW-7	FED NATL MTG ASSOC #547385			2	1	851	110.3340	905	820	888		(20)			8.000	3.911	MON	5	66	08/08/2001	07/01/2030
31385N-EV-7	FED NATL MTG ASSOC #547448			2	1	3,366	111.7430	3,622	3,241	3,529		20			8.000	5.243	MON	22	259	08/08/2001	09/01/2030
31385N-FN-4	FED NATL MTG ASSOC #547473			2	1	17,368	123.9370	20,729	16,725	18,193		(16)			8.000	4.488	MON	112	1,336	08/08/2001	07/01/2030
31385N-F3-8	FED NATL MTG ASSOC #547486			2	1	4,581	108.3950	4,782	4,412	4,905		55			8.000	4.116	MON	29	332	08/08/2001	08/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512			2	1	904	123.8150	1,078	871	945		7			8.000	5.276	MON	6	70	08/08/2001	08/01/2030
31385N-09-3	FED NATL MTG ASSOC #547780			2	1	1,435	106.9010	1,477	1,382	1,553		45			8.000	4.457	MON	9	110	08/08/2001	09/01/2030
31385N-7B-9	FED NATL MTG ASSOC #548190			2	1	4,101	121.2930	4,412	3,638	3,896		(41)			7.500	4.714	MON	23	271	01/04/2002	10/01/2030
31385P-H6-4	FED NATL MTG ASSOC #548453			2	1	37,094	112.5280	27,836	24,737	26,226		224			6.500	4.825	MON	134	1,551	02/09/2004	11/01/2029
31385P-5Y-6	FED NATL MTG ASSOC #549063			2	1	14,076	124.8680	16,597	13,291	14,965		499			8.500	5.014	MON	94	1,114	10/02/2001	06/01/2030
31385Q-AR-3	FED NATL MTG ASSOC #549116			2	1	3,333	116.9490	3,754	3,210	3,583		24			8.000	4.828	MON	21	256	08/08/2001	08/01/2030
31385Q-A4-4	FED NATL MTG ASSOC #549127			2	1	157	101.4920	153	151	169		3			8.000	4.577	MON	1	12	08/08/2001	08/01/2030
31385Q-ZR-6	FED NATL MTG ASSOC #549852			2	1	57,313	117.9700	63,304	53,661	54,576		(190)			6.500	5.705	MON	291	3,480	11/09/2004	08/01/2030
31385R-BF-6	FED NATL MTG ASSOC #550038			2	1	6,431	101.1990	6,385	6,309	6,386		(16)			7.500	6.413	MON	39	441	12/28/2000	10/01/2015
31385R-K8-2	FED NATL MTG ASSOC #550319			2	1	12,065	122.9100	14,280	11,619	13,139		205			8.000	4.375	MON	77	906	08/08/2001	08/01/2030
31385R-WX-4	FED NATL MTG ASSOC #550662			2	1	10,312	106.2340	10,549	9,930	10,750		(79)			8.000	4.979	MON	66	791	08/08/2001	08/01/2030
31385R-3Y-4	FED NATL MTG ASSOC #550815			2	1	7,707	105.5860	8,000	7,577	7,683		(25)			7.000	5.834	MON	44	519	02/12/2001	12/01/2015
31385R-6B-1	FED NATL MTG ASSOC #550866			2	1	649	102.6860	654	637	646		(3)			7.500	6.236	MON	4	45	12/28/2000	10/01/2015
31385S-FW-3	FED NATL MTG ASSOC #551081			2	1	1,029	117.8410	1,167	990	1,070		2			8.000	5.336	MON	7	79	08/08/2001	02/01/2031
31385S-NA-2	FED NATL MTG ASSOC #551285			2	1	146	117.4490	165	141	156					8.000	4.205	MON	1	11	08/08/2001	09/01/2030
31385U-QP-1	FED NATL MTG ASSOC #553162			2	1	7,138	123.3170	8,477	6,874	7,477		(50)			8.000	4.333	MON	46	548	08/08/2001	09/01/2030
31385U-7A-5	FED NATL MTG ASSOC #553589			2	1	8,482	103.8560	8,483	8,168	8,850		80			8.000	5.463	MON	54	652	08/08/2001	10/01/2030
31385W-BN-8	FED NATL MTG ASSOC #554545			2	1	1,401	119.5650	1,609	1,345	1,547		9			7.000	2.376	MON	8	91	08/15/2002	11/01/2030
31385W-KD-0	FED NATL MTG ASSOC #554792			2	1	1,077	101.6170	1,054	1,038	1,148		(3)			8.000	4.269	MON	7	83	08/08/2001	11/01/2030
31385W-SX-8	FED NATL MTG ASSOC #555034			2	1	320,227	107.5590	328,105	305,047	310,935		(914)			6.000	4.761	MON	1,525	17,652	11/19/2009	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170			2	1	162,935	106.2770	165,024	155,277	158,898		(651)			6.000	4.353	MON	776	8,921	11/04/2004	11/01/2017
31385W-XM-6	FED NATL MTG ASSOC #555184			2	1	186,127	106.2770	188,433	177,304	181,020		(699)			6.000	4.496	MON	887	10,226	11/04/2004	04/01/2017

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	Stated Contractual Maturity Date
31385W-Y3-7	FED NATL MTG ASSOC #555230			2	1	39,597	106.2770	40,087	37,719	38,638		(157)			6.000	4.342	MON	189	2,181	11/04/2004	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439			2	1	8,874	107.5590	9,176	8,531	8,738		(34)			6.000	4.404	MON	43	494	09/11/2003	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454			2	1	32,201	106.2770	32,600	30,674	31,247		(95)			6.000	4.653	MON	153	1,762	11/18/2009	03/01/2018
31385X-NN-3	FED NATL MTG ASSOC #555797			2	1	172,341	118.4480	181,280	153,046	158,198		277			6.500	5.436	MON	829	9,881	11/09/2004	10/01/2033
31385X-TL-1	FED NATL MTG ASSOC #555955			2	1	4,151	113.8800	3,626	3,184	3,177					6.500	6.571	MON	17	202	07/12/2004	10/01/2033
31385X-2P-1	FED NATL MTG ASSOC #556182			2	1	11,015	114.3480	7,440	6,507	6,522		2			6.500	6.424	MON	35	399	05/01/2002	07/01/2030
31385X-5W-3	FED NATL MTG ASSOC #556261			2	1	293	105.0360	310	295	294					6.000	6.375	MON	1	14	01/30/2001	12/01/2015
31385X-6P-7	FED NATL MTG ASSOC #556278			2	1	11,061	107.1540	11,652	10,874	10,970		(16)			7.000	6.276	MON	63	719	02/12/2001	03/01/2016
31385Y-G4-1	FED NATL MTG ASSOC #556519			2	1	1,318	117.3500	1,490	1,270	1,383		(44)			8.000	4.206	MON	8	101	08/08/2001	10/01/2030
31386A-CY-0	FED NATL MTG ASSOC #557287			2	1	1,334	116.7350	1,522	1,304	1,355		12			7.500	6.608	MON	8	97	06/27/2001	09/01/2030
31386A-4N-3	FED NATL MTG ASSOC #558029			2	1	88	105.5860	92	87	88					7.000	5.719	MON	1	5	02/12/2001	10/01/2015
31386B-M4-3	FED NATL MTG ASSOC #558479			2	1	1,741	102.2330	1,714	1,677	1,799		(28)			8.000	4.789	MON	11	134	08/08/2001	09/01/2030
31386B-5L-4	FED NATL MTG ASSOC #558951			2	1	4,250	105.5860	4,374	4,142	4,219		(24)			7.000	5.190	MON	24	282	08/02/2001	01/01/2016
31386C-R9-5	FED NATL MTG ASSOC #559512			2	1	27,176	107.1060	28,554	26,659	27,037		(89)			7.500	6.292	MON	167	1,901	12/28/2000	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535			2	1	34,685	104.8020	35,660	34,026	34,384		(43)			7.500	6.576	MON	213	2,305	12/28/2000	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387			2	1	11,777	105.5860	12,121	11,480	11,718		(65)			7.000	5.251	MON	67	786	08/02/2001	01/01/2016
31386E-CL-0	FED NATL MTG ASSOC #560875			2	1	7,209	112.6690	8,338	7,400	7,225		(4)			6.000	6.685	MON	37	446	01/01/2005	03/01/2031
31386E-CQ-9	FED NATL MTG ASSOC #560879			2	1	4,789	124.2180	5,728	4,612	4,996		124			8.000	5.976	MON	31	368	08/08/2001	03/01/2031
31386E-CS-5	FED NATL MTG ASSOC #560881			2	1	16,461	116.4110	12,248	10,521	11,072		74			7.500	5.971	MON	66	755	01/04/2002	03/01/2031
31386E-SS-8	FED NATL MTG ASSOC #561329			2	1	197	105.5860	203	192	196		(1)			7.000	5.231	MON	1	13	08/02/2001	12/01/2015
31386E-XY-9	FED NATL MTG ASSOC #561495			2	1	30,036	106.0820	31,257	29,465	29,809		(70)			7.500	6.495	MON	184	2,141	12/28/2000	02/01/2016
31386E-YM-4	FED NATL MTG ASSOC #561516			2	1	989	103.3370	985	953	997		6			8.000	6.332	MON	6	76	08/08/2001	12/01/2030
31386E-7L-6	FED NATL MTG ASSOC #561699			2	1	845	104.2800	849	814	877		7			8.000	5.400	MON	5	65	08/08/2001	01/01/2031
31386F-BJ-3	FED NATL MTG ASSOC #561741			2	1	4,825	122.0910	5,525	4,525	4,696		8			7.500	6.140	MON	28	338	01/04/2002	01/01/2031
31386F-CE-3	FED NATL MTG ASSOC #561769			2	1	1,681	103.7600	1,714	1,652	1,666		(3)			7.000	6.205	MON	10	112	02/12/2001	12/01/2015
31386G-CK-7	FED NATL MTG ASSOC #562674			2	1	73,554	117.9700	74,302	62,984	66,051		105			6.500	4.905	MON	341	4,055	07/12/2004	02/01/2031
31386H-AJ-0	FED NATL MTG ASSOC #563509			2	1	301	111.5250	323	290	320		1			8.000	4.579	MON	2	23	08/08/2001	12/01/2030
31386H-CY-5	FED NATL MTG ASSOC #563587			2	1	1,993	110.3630	2,118	1,919	2,015		21			8.000	6.654	MON	13	153	08/08/2001	12/01/2030
31386H-H2-0	FED NATL MTG ASSOC #563749			2	1	16,341	119.4800	19,250	16,112	16,560		(125)			7.000	5.855	MON	94	1,129	08/03/2001	02/01/2031
31386H-MX-6	FED NATL MTG ASSOC #563874			2	1	7,985	105.5860	8,219	7,784	7,927		(64)			7.000	4.729	MON	45	524	08/02/2001	12/01/2015
31386H-QG-9	FED NATL MTG ASSOC #563955			2	1	1,326	105.5860	1,377	1,304	1,322		(5)			7.000	5.798	MON	8	89	02/12/2001	12/01/2015
31386J-UN-5	FED NATL MTG ASSOC #564989			2	1	3,694	105.5860	3,835	3,632	3,659		(9)			7.000	6.206	MON	21	247	02/12/2001	03/01/2016
31386K-YF-5	FED NATL MTG ASSOC #566010			2	1	1,892	105.5860	1,948	1,845	1,878		(10)			7.000	5.245	MON	11	124	08/02/2001	01/01/2016
31386L-FL-1	FED NATL MTG ASSOC #566371			2	1	5,175	117.9700	6,165	5,226	5,153		5			6.500	7.043	MON	28	339	06/05/2001	12/01/2030
31386L-WM-0	FED NATL MTG ASSOC #566852			2	1	12,518	106.9850	13,183	12,322	12,415		(34)			6.500	5.737	MON	67	777	08/14/2001	09/01/2016
31386M-AE-0	FED NATL MTG ASSOC #567105			2	1	1,601	101.6750	1,511	1,486	1,589		7			7.500	5.151	MON	9	111	01/04/2002	12/01/2030
31386M-GR-5	FED NATL MTG ASSOC #567308			2	1	30,451	105.0360	32,246	30,700	30,569		35			6.000	6.377	MON	153	1,769	06/27/2001	01/01/2016
31386M-QP-8	FED NATL MTG ASSOC #567562			2	1	270	105.5860	278	263	266		(2)			7.000	5.484	MON	2	16	08/02/2001	01/01/2016
31386M-R7-7	FED NATL MTG ASSOC #567610			2	1	1,442	114.1500	1,666	1,459	1,438		6			6.500	7.077	MON	8	82	01/29/2001	02/01/2031
31386N-VS-4	FED NATL MTG ASSOC #568625			2	1	9,577	103.5070	2,693	2,601	2,719		(40)			7.500	5.410	MON	16	166	01/04/2002	01/01/2031
31386P-CX-9	FED NATL MTG ASSOC #568986			2	1	29,324	101.6100	29,230	28,767	29,027		(82)			7.500	6.574	MON	180	2,096	12/28/2000	02/01/2016
31386P-L6-8	FED NATL MTG ASSOC #569249			2	1	63,096	106.9850	66,445	62,106	62,589		(66)			6.500	5.947	MON	336	3,967	08/14/2001	10/01/2016
31386P-NR-0	FED NATL MTG ASSOC #569300			2	1	1,087	106.2770	1,111	1,045	1,081		(8)			6.000	3.453	MON	5	62	09/11/2003	06/01/2016
31386P-S6-1	FED NATL MTG ASSOC #569441			2	1	42,356	103.3460	42,153	40,788	43,052		(33)			8.000	5.995	MON	272	3,255	08/08/2001	01/01/2031
31386P-WU-3	FED NATL MTG ASSOC #569559			2	1	12,450	107.1540	13,115	12,239	12,326		(20)			7.000	6.431	MON	71	839	02/12/2001	03/01/2016
31386Q-E6-4	FED NATL MTG ASSOC #569957			2	1	2,530	107.1540	2,665	2,487	2,526		(9)			7.000	5.667	MON	15	170	02/12/2001	02/01/2016
31386Q-FM-8	FED NATL MTG ASSOC #569972			2	1	467	122.2940	491	402	428		(3)			7.500	5.128	MON	3	30	01/04/2002	03/01/2031
31386Q-XU-0	FED NATL MTG ASSOC #570491			2	1	3,449	101.1500	3,422	3,383	3,420		(14)			7.500	6.123	MON	21	239	12/28/2000	01/01/2016
31386R-WR-6	FED NATL MTG ASSOC #571356			2	1	2,238	106.8760	2,304	2,155	2,283		22			8.000	5.999	MON	14	172	08/08/2001	02/01/2031
31386S-CH-8	FED NATL MTG ASSOC #571672			2	1	915	104.8670	924	881	962		(4)			8.000	4.397	MON	6	71	08/08/2001	02/01/2031
31386S-EE-3	FED NATL MTG ASSOC #571733			2	1	1,271	105.0360	1,346	1,281	1,276		1			6.000	6.351	MON	6	74	01/30/2001	02/01/2016
31386S-LS-4	FED NATL MTG ASSOC #571937			2	1	466	103.8650	466	449	456					7.500	6.889	MON	3	33	01/04/2002	06/01/2031
31386S-PD-3	FED NATL MTG ASSOC #572020			2	1	3,866	106.2770	4,142	3,897	3,877		6			6.000	6.508	MON	19	225	06/27/2001	04/01/2016
31386T-AS-4	FED NATL MTG ASSOC #572517			2	1	15,304	103.5500	15,261	14,737	16,473		233			8.000	4.299	MON	98	1,177	08/08/2001	03/01/2031
31386T-GZ-2	FED NATL MTG ASSOC #572716			2	1	32,187	105.5860	33,411	31,644	32,029		(91)			7.000	5.953	MON	185	2,166	02/12/2001	02/01/2016
31386T-HB-4	FED NATL MTG ASSOC #572726			2	1	7,068	105.5860	7,337	6,949	7,009		(17)			7.000	6.182	MON	41	465	02/12/2001	03/01/2016
31386T-PE-9	FED NATL MTG ASSOC #572921			2	1	4,220	105.5860	4,343	4,114	4,184		(16)			7.000	5.598	MON	24	281	08/02/2001	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 (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31386T-3L-7	FED NATL MTG ASSOC #573303			2	1	4,234	107.1540	4,461	4,163	4,239		(18)			7.000	5.548	MON	24	285	02/12/2001	03/01/2016
31386U-RN-4	FED NATL MTG ASSOC #573893			2	1	1,453	111.7310	1,671	1,496	1,450		(5)			6.000	7.037	MON	7	97	01/01/2005	04/01/2031
31386U-U3-4	FED NATL MTG ASSOC #574002			2	1	4,875	106.2770	5,224	4,915	4,893		5			6.000	6.381	MON	25	277	06/27/2001	04/01/2016
31386U-VR-0	FED NATL MTG ASSOC #574024			2	1	3,432	106.2770	3,474	3,269	3,346		(15)			6.000	4.099	MON	16	186	11/18/2009	05/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309			2	1	19,760	107.1540	20,734	19,350	19,599		(59)			7.000	5.976	MON	113	1,326	08/02/2001	03/01/2016
31386X-JK-3	FED NATL MTG ASSOC #576366			2	1	33,663	107.1540	35,162	32,815	33,265		(92)			7.000	5.947	MON	191	2,188	08/02/2001	07/01/2016
31386Y-E5-9	FED NATL MTG ASSOC #577156			2	1	17,822	111.7310	20,511	18,358	17,920		28			6.000	6.947	MON	92	1,295	01/01/2005	05/01/2031
31386Y-LA-0	FED NATL MTG ASSOC #577321			2	1	62,097	109.2310	49,368	45,196	43,363		307			6.000	7.874	MON	226	2,620	05/06/2003	04/01/2021
31386Y-3L-6	FED NATL MTG ASSOC #577803			2	1	2,671	111.9740	3,082	2,752	2,678		5			6.000	7.116	MON	14	185	01/01/2005	04/01/2031
31387B-C9-2	FED NATL MTG ASSOC #578896			2	1	1,041	111.7310	1,199	1,073	1,046					6.000	7.050	MON	5	95	01/01/2005	04/01/2031
31387C-BV-2	FED NATL MTG ASSOC #579752			2	1	4,191	111.7310	4,826	4,320	4,213		39			6.000	7.204	MON	22	376	01/01/2005	04/01/2031
31387C-QS-3	FED NATL MTG ASSOC #580165			2	1	63,172	107.4010	45,866	42,706	43,404		(119)			5.500	4.294	MON	196	2,269	10/05/2004	09/01/2016
31387D-BR-9	FED NATL MTG ASSOC #580648			2	1	32,668	107.5660	33,839	31,459	33,516		20			8.000	5.632	MON	210	2,512	08/08/2001	05/01/2031
31387D-MB-2	FED NATL MTG ASSOC #580954			2	1	7,371	106.2770	7,462	7,021	7,140		(28)			6.000	4.634	MON	35	405	11/18/2009	05/01/2016
31387E-FB-8	FED NATL MTG ASSOC #581662			2	1	54,778	122.4740	63,468	51,821	55,410		765			7.500	5.652	MON	324	3,878	01/04/2002	07/01/2031
31387E-MA-2	FED NATL MTG ASSOC #581853			2	1	94,897	106.2770	96,073	90,398	92,332		(396)			6.000	4.339	MON	452	5,203	11/04/2004	07/01/2016
31387E-Q4-2	FED NATL MTG ASSOC #581975			2	1	30,644	118.1630	22,612	19,136	20,236		(56)			6.500	4.289	MON	104	1,240	07/12/2004	08/01/2031
31387E-RH-2	FED NATL MTG ASSOC #581988			2	1	10,479	101.6620	10,259	10,091	10,730		98			8.000	5.357	MON	67	800	08/08/2001	07/01/2030
31387F-WT-7	FED NATL MTG ASSOC #583058			2	1	580	106.2770	615	579	580					6.000	5.929	MON	3	32	08/10/2001	05/01/2016
31387H-XK-1	FED NATL MTG ASSOC #584882			2	1	8,385	107.1540	8,759	8,174	8,319		(25)			7.000	5.631	MON	48	561	08/02/2001	05/01/2016
31387H-2V-1	FED NATL MTG ASSOC #584988			2	1	8,603	122.6560	10,048	8,192	8,706		(14)			7.500	5.803	MON	51	613	01/04/2002	09/01/2031
31387J-FK-7	FED NATL MTG ASSOC #585270			2	1	9,917	106.9850	10,443	9,761	9,896		(28)			6.500	5.469	MON	53	623	08/14/2001	07/01/2016
31387K-AW-3	FED NATL MTG ASSOC #586021			2	1	12,628	106.9850	13,298	12,430	12,584		(33)			6.500	5.528	MON	67	791	08/14/2001	07/01/2016
31387M-KC-2	FED NATL MTG ASSOC #588091			2	1	25,747	109.5270	16,708	15,255	15,752		14			7.500	6.250	MON	95	1,082	01/04/2002	06/01/2031
31387N-ZS-9	FED NATL MTG ASSOC #589453			2	1	58,380	118.1630	68,887	58,298	58,427		15			6.500	6.434	MON	316	3,798	08/09/2001	07/01/2031
31387N-3T-2	FED NATL MTG ASSOC #589510			2	1	15,382	122.3100	15,338	12,541	13,129		12			7.500	5.817	MON	78	925	01/04/2002	08/01/2031
31387Q-G6-1	FED NATL MTG ASSOC #590721			2	1	9,737	106.9850	10,254	9,585	9,679		(25)			6.500	5.633	MON	52	590	08/14/2001	07/01/2016
31387Q-UQ-1	FED NATL MTG ASSOC #591091			2	1	72,765	119.4800	85,721	71,745	73,809		391			7.000	6.120	MON	419	5,082	08/03/2001	08/01/2031
31387R-AJ-7	FED NATL MTG ASSOC #591409			2	1	4,883	109.0150	5,057	4,639	4,826		48			7.500	6.484	MON	29	348	01/04/2002	06/01/2030
31387S-AE-6	FED NATL MTG ASSOC #592305			2	1	17,185	110.6060	9,417	8,514	8,072		22			6.000	8.307	MON	43	465	05/06/2003	06/01/2021
31387S-NZ-5	FED NATL MTG ASSOC #592708			2	1	118,322	113.3820	133,968	118,156	118,425		42			6.500	6.433	MON	640	7,681	08/09/2001	08/01/2031
31387S-Y3-4	FED NATL MTG ASSOC #593030			2	1	14,076	105.0700	14,160	13,476	14,194		156			7.500	6.036	MON	84	1,009	01/04/2002	09/01/2031
31387T-XD-1	FED NATL MTG ASSOC #593876			2	1	1,655	107.4010	1,012	942	957					5.500	4.298	MON	4	49	10/05/2004	07/01/2016
31387V-EF-2	FED NATL MTG ASSOC #595134			2	1	5,666	106.9850	5,966	5,577	5,638		(21)			6.500	5.514	MON	30	328	08/14/2001	07/01/2016
31387V-P5-2	FED NATL MTG ASSOC #595444			2	1	511	113.7150	374	329	357		1			6.500	3.924	MON	2	20	02/09/2004	09/01/2031
31387V-4K-2	FED NATL MTG ASSOC #595826			2	1	10,605	106.9850	11,167	10,438	10,547		(13)			6.500	5.741	MON	57	648	08/14/2001	09/01/2016
31387W-LA-3	FED NATL MTG ASSOC #596221			2	1	13,540	106.9850	14,258	13,328	13,476		(35)			6.500	5.667	MON	72	834	08/14/2001	08/01/2016
31387W-VB-0	FED NATL MTG ASSOC #596510			2	1	8,783	106.9850	9,249	8,645	8,738		(22)			6.500	5.623	MON	47	548	08/14/2001	09/01/2016
31387X-RV-9	FED NATL MTG ASSOC #597300			2	1	62,432	113.2990	49,486	43,677	45,736		137			6.500	5.048	MON	237	2,750	02/09/2004	09/01/2031
31387X-UC-7	FED NATL MTG ASSOC #597379			2	1	5,275	106.2770	5,340	5,025	5,113		(17)			6.000	4.727	MON	25	293	11/18/2009	09/01/2016
31387Y-YG-2	FED NATL MTG ASSOC #598411			2	1	8,993	106.2770	9,105	8,567	8,751		(33)			6.000	4.401	MON	43	496	11/04/2004	10/01/2016
31388B-X3-1	FED NATL MTG ASSOC #600198			2	1	28,984	118.1630	31,699	26,826	26,574		58			6.500	6.961	MON	145	1,733	07/12/2004	07/01/2031
31388C-FF-2	FED NATL MTG ASSOC #600566			2	1	782	118.1630	922	781	766		(16)			6.500	6.411	MON	4	51	08/09/2001	08/01/2031
31388C-FZ-8	FED NATL MTG ASSOC #600584			2	1	27,906	113.7150	31,689	27,867	27,904		(33)			6.500	6.420	MON	151	1,812	08/09/2001	08/01/2031
31388C-MH-0	FED NATL MTG ASSOC #600760			2	1	29,197	118.1630	34,452	29,157	29,168		(51)			6.500	6.416	MON	158	1,895	08/09/2001	08/01/2031
31388C-MR-8	FED NATL MTG ASSOC #600768			2	1	885	118.1630	1,044	883	884		(1)			6.500	6.412	MON	5	62	08/09/2001	08/01/2031
31388C-TA-8	FED NATL MTG ASSOC #600945			2	1	346	104.4350	178	170	178		2			7.500	6.237	MON	1	12	01/04/2002	09/01/2031
31388C-Z8-6	FED NATL MTG ASSOC #601167			2	1	10,628	106.9850	11,192	10,461	10,576		(24)			6.500	5.662	MON	57	665	08/14/2001	09/01/2016
31388D-YD-4	FED NATL MTG ASSOC #602008			2	1	8,730	123.8430	10,411	8,407	9,357		74			8.000	4.486	MON	56	660	08/08/2001	08/01/2031
31388D-4W-5	FED NATL MTG ASSOC #602137			2	1	844	106.9850	889	831	840		(2)			6.500	5.701	MON	5	51	08/14/2001	09/01/2016
31388E-GD-2	FED NATL MTG ASSOC #602396			2	1	65,186	106.1380	66,626	62,773	67,378		474			8.000	5.405	MON	418	5,014	08/08/2001	08/01/2031
31388G-XJ-5	FED NATL MTG ASSOC #604681			2	1	3,447	101.3520	2,076	2,048	2,111		(1)			7.500	6.198	MON	13	146	01/04/2002	09/01/2031
31388H-B8-1	FED NATL MTG ASSOC #604963			2	1	4,699	122.3850	5,457	4,459	4,659		20			7.500	6.045	MON	28	334	01/04/2002	11/01/2031
31388J-EU-5	FED NATL MTG ASSOC #605947			2	1	11,286	106.9850	11,885	11,109	11,183		(30)			6.500	5.776	MON	60	698	08/14/2001	09/01/2016
31388J-S9-7	FED NATL MTG ASSOC #606344			2	1	5,064	118.1630	4,252	3,599	3,746		(33)			6.500	4.969	MON	19	227	07/12/2004	10/01/2031
31388J-TE-5	FED NATL MTG ASSOC #606349			2	1	88,169	122.2930	77,654	63,499	66,014		(768)			7.500	5.816	MON	397	4,621	01/04/2002	10/01/2031
31388K-XT-4	FED NATL MTG ASSOC #607390			2	1	43,281	106.2770	43,817	41,229	42,160		(184)			6.000	4.378	MON	206	2,358	11/18/2009	11/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388K-4C-3	FED NATL MTG ASSOC #607519			2	1	58,412	118.1630	46,295	39,178	38,835		55			6.500	6.886	MON	212	2,440	07/12/2004	11/01/2031
31388L-6H-8	FED NATL MTG ASSOC #608472			2	1	11,511	106.8090	11,796	11,044	11,388		85			7.500	6.726	MON	69	827	01/04/2002	10/01/2031
31388M-UC-0	FED NATL MTG ASSOC #609079			2	1	6,327	106.9850	6,663	6,228	6,292		(12)			6.500	5.726	MON	34	388	08/14/2001	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445			2	1	23,322	106.4720	23,447	22,021	24,804		782			8.500	4.621	MON	156	1,869	10/02/2001	07/01/2031
31388N-GH-3	FED NATL MTG ASSOC #609600			2	1	23,684	110.0040	24,990	22,718	23,291		(111)			7.500	6.340	MON	142	1,700	01/04/2002	11/01/2031
31388N-P4-2	FED NATL MTG ASSOC #609843			2	1	13,741	107.4560	14,077	13,100	13,836		125			7.500	5.825	MON	82	981	01/04/2002	10/01/2031
31388P-CX-7	FED NATL MTG ASSOC #610386			2	1	26,954	104.8530	26,963	25,715	26,592		(65)			7.500	6.286	MON	161	1,925	01/04/2002	10/01/2031
31388P-G3-9	FED NATL MTG ASSOC #610518			2	1	6,111	102.7470	5,821	5,666	6,027		62			7.500	5.642	MON	35	423	01/04/2002	10/01/2031
31388P-HD-6	FED NATL MTG ASSOC #610528			2	1	17,231	119.4800	19,766	16,544	17,689		7			7.000	4.942	MON	97	1,101	08/15/2002	10/01/2031
31388Q-BP-3	FED NATL MTG ASSOC #611246			2	1	7,511	120.9520	8,177	6,761	7,085		21			7.500	5.923	MON	42	504	01/04/2002	06/01/2031
31388U-EF-3	FED NATL MTG ASSOC #614934			2	1	80,186	106.2770	81,180	76,385	78,100		(279)			6.000	4.397	MON	382	4,417	11/04/2004	12/01/2016
31388U-GN-4	FED NATL MTG ASSOC #615005			2	1	10,302	106.2770	10,526	9,904	10,132		(42)			6.000	4.370	MON	50	565	09/11/2003	12/01/2016
31388U-K6-6	FED NATL MTG ASSOC #615117			2	1	2,681	114.0160	1,792	1,572	1,693		(14)			6.500	4.082	MON	9	97	07/12/2004	11/01/2031
31388U-NZ-9	FED NATL MTG ASSOC #615208			2	1	5,073	113.6450	4,521	3,978	4,150		16			7.500	6.011	MON	25	293	01/04/2002	10/01/2031
31388X-6U-3	FED NATL MTG ASSOC #618383			2	1	1,537	113.4400	1,452	1,280	1,281					6.500	6.477	MON	7	82	02/09/2004	12/01/2031
31388Y-CL-4	FED NATL MTG ASSOC #618475			2	1	2,827	107.4010	1,942	1,808	1,835		(5)			5.500	4.415	MON	8	96	10/05/2004	12/01/2016
31388Y-NY-4	FED NATL MTG ASSOC #618807			2	1	1,995	106.2770	2,019	1,900	1,984		(22)			6.000	2.839	MON	10	112	11/18/2009	09/01/2016
31389A-6E-8	FED NATL MTG ASSOC #620169			2	1	10,722	105.6050	10,825	10,250	10,516		(76)			7.500	6.277	MON	64	767	01/04/2002	12/01/2031
31389B-H4-6	FED NATL MTG ASSOC #620451			2	1	6,411	113.1400	5,962	5,269	5,460		(29)			6.500	5.201	MON	29	338	07/12/2004	01/01/2032
31389D-TB-3	FED NATL MTG ASSOC #622546			2	1	11,414	114.2340	10,123	8,862	9,274		3			6.500	4.977	MON	48	566	02/09/2004	09/01/2031
31389G-NH-9	FED NATL MTG ASSOC #625092			2	1	2,776	118.1630	2,607	2,206	2,287		(3)			6.500	5.084	MON	12	141	11/09/2004	01/01/2032
31389H-NE-4	FED NATL MTG ASSOC #625989			2	1	3,937	107.5590	4,033	3,750	3,822		(11)			6.000	4.693	MON	19	217	11/18/2009	01/01/2017
31389H-NK-0	FED NATL MTG ASSOC #625994			2	1	1,211	108.6740	1,282	1,180	1,193		(3)			5.000	4.219	MON	5	57	03/30/2004	01/01/2017
31389H-TT-5	FED NATL MTG ASSOC #626162			2	1	1,809	119.3470	2,073	1,737	1,987		16			7.000	3.271	MON	10	121	08/15/2002	06/01/2032
31389J-RW-6	FED NATL MTG ASSOC #627001			2	1	71,422	113.8780	52,818	46,381	48,423		(94)			6.500	4.725	MON	251	2,899	07/12/2004	06/01/2032
31389J-ZC-1	FED NATL MTG ASSOC #627239			2	1	11,102	106.2770	11,240	10,576	11,041		(131)			6.000	2.900	MON	53	623	11/18/2009	08/01/2017
31389K-L3-3	FED NATL MTG ASSOC #627746			2	1	5,069	119.3470	5,775	4,839	5,079		39			7.000	5.474	MON	28	338	12/07/2001	02/01/2032
31389K-M3-2	FED NATL MTG ASSOC #627778			2	1	7,133	118.3210	5,322	4,498	4,507		(5)			6.500	6.376	MON	24	278	07/12/2004	02/01/2032
31389K-VS-7	FED NATL MTG ASSOC #628025			2	1	15,689	118.3210	11,701	9,889	10,530		118			6.500	4.416	MON	54	615	07/12/2004	02/01/2032
31389M-C9-6	FED NATL MTG ASSOC #629296			2	1	22,156	113.4650	18,277	16,108	16,069		(5)			6.500	6.586	MON	87	1,014	07/12/2004	02/01/2032
31389N-E3-5	FED NATL MTG ASSOC #630254			2	1	2,236	118.3210	2,579	2,179	2,187					6.500	6.356	MON	12	142	07/12/2004	03/01/2032
31389N-FK-6	FED NATL MTG ASSOC #630270			2	1	50,652	113.7150	52,630	46,282	46,331		12			6.500	6.472	MON	251	2,986	05/01/2002	03/01/2032
31389N-H4-0	FED NATL MTG ASSOC #630351			2	1	26,418	113.7150	22,525	19,808	20,351		(71)			6.500	5.266	MON	107	1,257	11/09/2004	04/01/2032
31389N-S6-3	FED NATL MTG ASSOC #630641			2	1	56,349	118.1630	46,118	39,029	38,947		11			6.500	6.598	MON	211	2,443	07/12/2004	02/01/2032
31389P-DF-4	FED NATL MTG ASSOC #631102			2	1	49,214	110.1930	52,173	47,347	48,175		133			7.500	6.974	MON	296	3,544	01/04/2002	02/01/2032
31389P-EC-0	FED NATL MTG ASSOC #631131			2	1	70,749	109.3760	74,286	67,918	70,338		404			7.500	6.581	MON	424	5,085	01/04/2002	02/01/2032
31389Q-XG-8	FED NATL MTG ASSOC #632579			2	1	16,021	119.4800	18,378	15,381	16,685		136			7.000	4.557	MON	90	1,073	08/15/2002	02/01/2032
31389Q-4L-9	FED NATL MTG ASSOC #632727			2	1	11,701	103.3450	4,608	4,459	4,608		36			7.500	6.597	MON	28	305	01/04/2002	02/01/2032
31389S-S8-8	FED NATL MTG ASSOC #634243			2	1	37,859	113.8760	27,188	23,875	24,915		(38)			6.500	4.876	MON	129	1,496	07/12/2004	04/01/2032
31389S-2F-0	FED NATL MTG ASSOC #634474			2	1	80,797	113.9720	51,480	45,169	46,931		(131)			6.500	4.888	MON	245	2,764	07/12/2004	03/01/2032
31389T-FK-3	FED NATL MTG ASSOC #634770			2	1	223,724	107.4010	155,662	144,936	146,950		(374)			5.500	4.506	MON	664	7,657	04/14/2005	02/01/2017
31389U-TM-1	FED NATL MTG ASSOC #636056			2	1	32,567	113.2150	36,333	32,092	31,717		11			6.500	6.968	MON	174	2,082	07/12/2004	04/01/2032
31389U-UU-1	FED NATL MTG ASSOC #636095			2	1	18,633	118.3210	15,123	12,781	13,216		27			6.500	5.302	MON	69	803	11/09/2004	04/01/2032
31389V-QR-1	FED NATL MTG ASSOC #636864			2	1	5,987	113.9050	4,848	4,256	4,241		1			6.500	6.627	MON	23	267	07/12/2004	03/01/2032
31389V-RU-3	FED NATL MTG ASSOC #636899			2	1	27,494	114.0410	15,033	13,182	13,607		(13)			6.500	5.332	MON	71	785	07/12/2004	05/01/2032
31389W-DA-0	FED NATL MTG ASSOC #637397			2	1	6,730	119.3470	7,711	6,461	6,819		(148)			7.000	4.488	MON	38	432	08/15/2002	06/01/2032
31389W-3G-8	FED NATL MTG ASSOC #638099			2	1	36,431	107.5590	37,327	34,704	35,112		(101)			6.000	5.223	MON	174	2,038	11/18/2009	04/01/2017
31389X-Z5-5	FED NATL MTG ASSOC #638964			2	1	32,393	108.2680	34,163	31,555	31,777		(43)			5.000	4.353	MON	131	1,476	03/30/2004	01/01/2017
31389Y-AR-2	FED NATL MTG ASSOC #639116			2	1	15,720	114.0450	7,778	6,820	6,722		(6)			6.500	6.990	MON	37	399	07/12/2004	08/01/2032
31389Y-S5-1	FED NATL MTG ASSOC #639640			2	1	2,930	106.2770	2,966	2,791	2,870		(7)			6.000	4.142	MON	14	127	11/04/2004	01/01/2017
31390C-R9-9	FED NATL MTG ASSOC #642312			2	1	16,442	113.4650	16,313	14,377	14,862		111			6.500	5.650	MON	78	926	06/09/2005	05/01/2032
31390D-QB-3	FED NATL MTG ASSOC #643150			2	1	45,181	107.5590	46,721	43,437	44,411		(172)			6.000	4.480	MON	217	2,492	09/11/2003	05/01/2017
31390D-TG-9	FED NATL MTG ASSOC #643251			2	1	130,802	114.0910	65,090	57,051	58,766		38			6.500	5.577	MON	309	3,344	02/09/2004	08/01/2032
31390E-S7-8	FED NATL MTG ASSOC #644142			2	1	1,344	111.7000	1,352	1,210	1,302		(22)			6.000	3.127	MON	6	72	11/18/2010	05/01/2032
31390E-ZL-9	FED NATL MTG ASSOC #644347			2	1	31,615	118.3210	36,689	31,008	30,699		149			6.500	6.987	MON	168	2,011	07/12/2004	06/01/2032
31390E-6X-5	FED NATL MTG ASSOC #644486			2	1	20,492	118.3210	22,865	19,325	20,061		83			6.500	5.301	MON	105	1,254	11/09/2004	06/01/2032
31390F-SP-5	FED NATL MTG ASSOC #645026			2	1	21,481	113.2570	14,366	12,684	12,581		18			6.500	6.884	MON	69	776	07/12/2004	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31390H-R3-1	FED NATL MTG ASSOC #646806			2	1	43,244	114.2940	14,018	12,265	12,116		7			6.500	6.929	MON	66	691	02/09/2004	01/01/2033
31390J-D9-9	FED NATL MTG ASSOC #647328			2	1	12,618	111.9750	12,720	11,359	12,140		(224)			6.000	2.605	MON	57	665	11/18/2010	07/01/2032
31390J-EY-3	FED NATL MTG ASSOC #647351			2	1	2,150	113.2150	2,293	2,025	2,090		(28)			6.500	5.247	MON	11	132	07/12/2004	08/01/2032
31390J-6E-6	FED NATL MTG ASSOC #648069			2	1	49,736	113.7150	49,774	43,770	43,801		(9)			6.500	6.468	MON	237	2,814	07/12/2004	07/01/2032
31390J-6F-3	FED NATL MTG ASSOC #648070			2	1	3,008	119.3470	3,446	2,888	3,113		(22)			7.000	4.343	MON	17	202	08/15/2002	07/01/2032
31390L-PM-2	FED NATL MTG ASSOC #649428			2	1	39,765	113.8250	23,854	20,957	21,914		(28)			6.500	4.772	MON	114	1,271	07/12/2004	07/01/2032
31390L-V4-5	FED NATL MTG ASSOC #649635			2	1	40,739	113.7150	33,985	29,886	29,915		5			6.500	6.470	MON	162	1,886	05/01/2002	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769			2	1	4,227	107.5590	4,331	4,026	4,095		(11)			6.000	4.878	MON	20	233	11/18/2009	06/01/2017
31390L-5L-6	FED NATL MTG ASSOC #649851			2	1	4,884	119.3470	5,596	4,689	5,064		10			7.000	4.556	MON	27	313	08/15/2002	06/01/2032
31390M-H9-8	FED NATL MTG ASSOC #650156			2	1	43,193	118.3210	28,416	24,016	25,234		22			6.500	4.732	MON	130	1,488	07/12/2004	09/01/2032
31390M-ST-2	FED NATL MTG ASSOC #650430			2	1	12,155	107.6410	12,464	11,579	11,763		(34)			6.000	5.003	MON	58	677	11/18/2009	08/01/2017
31390N-CG-5	FED NATL MTG ASSOC #650871			2	1	30,641	119.3470	35,110	29,418	31,486		(728)			7.000	3.607	MON	172	2,056	08/15/2002	06/01/2032
31390N-GD-8	FED NATL MTG ASSOC #650996			2	1	19,412	118.3210	18,184	15,368	15,222		(18)			6.500	6.819	MON	83	976	07/12/2004	07/01/2032
31390N-RT-1	FED NATL MTG ASSOC #651298			2	1	7,479	118.3210	8,493	7,178	7,255		(4)			6.500	6.102	MON	39	466	06/09/2005	07/01/2032
31390N-TU-6	FED NATL MTG ASSOC #651363			2	1	26,205	113.2150	22,459	19,837	20,426		(120)			6.500	5.299	MON	107	1,260	07/12/2004	07/01/2032
31390N-4J-8	FED NATL MTG ASSOC #651625			2	1	26,235	113.9160	22,181	19,472	20,137		(109)			6.500	5.275	MON	105	1,237	07/12/2004	06/01/2032
31390P-AZ-0	FED NATL MTG ASSOC #651724			2	1	37,789	118.3210	32,236	27,245	26,883		(26)			6.500	6.919	MON	148	1,713	07/12/2004	08/01/2032
31390P-D3-8	FED NATL MTG ASSOC #651822			2	1	2,879	113.9410	1,274	1,118	1,165		9			6.500	5.275	MON	6	64	11/09/2004	08/01/2032
31390P-LY-1	FED NATL MTG ASSOC #652043			2	1	2,822	111.7000	3,162	2,830	2,826					6.000	6.069	MON	14	181	01/01/2005	07/01/2032
31390P-VP-9	FED NATL MTG ASSOC #652322			2	1	14,402	119.3470	16,503	13,828	14,749		24			7.000	4.819	MON	81	964	08/15/2002	08/01/2032
31390Q-GA-7	FED NATL MTG ASSOC #652793			2	1	4,919	113.2150	4,818	4,255	4,456		(67)			6.500	4.499	MON	23	275	07/12/2004	08/01/2032
31390Q-2C-8	FED NATL MTG ASSOC #653371			2	1	32,453	118.3210	27,815	23,508	25,148		90			6.500	4.218	MON	127	1,488	02/09/2004	10/01/2032
31390R-BD-4	FED NATL MTG ASSOC #653536			2	1	33,818	118.3210	23,166	19,579	19,413		25			6.500	6.892	MON	106	1,195	07/12/2004	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650			2	1	25,144	112.7850	20,967	18,590	19,118		(78)			6.500	5.260	MON	101	1,178	07/12/2004	08/01/2032
31390R-T6-0	FED NATL MTG ASSOC #654073			2	1	67,861	119.3470	77,759	65,153	68,618		771			7.000	5.467	MON	380	4,465	08/15/2002	09/01/2032
31390S-W2-3	FED NATL MTG ASSOC #655065			2	1	27,044	107.5590	27,965	25,999	26,570		(109)			6.000	4.534	MON	130	1,407	09/11/2003	07/01/2017
31390S-XX-4	FED NATL MTG ASSOC #655094			2	1	2,537	118.3210	2,388	2,018	2,013		(1)			6.500	6.575	MON	11	128	07/12/2004	09/01/2032
31390T-KC-2	FED NATL MTG ASSOC #655591			2	1	51,237	118.3210	57,564	48,650	49,308		(100)			6.500	5.941	MON	264	3,153	11/09/2004	08/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610			2	1	18,949	113.9110	14,739	12,939	13,570		57			6.500	4.885	MON	70	814	07/12/2004	08/01/2032
31390U-BM-7	FED NATL MTG ASSOC #656244			2	1	43,473	118.3210	32,589	27,543	28,245		(53)			6.500	5.360	MON	149	1,710	07/12/2004	09/01/2032
31390U-LX-2	FED NATL MTG ASSOC #656542			2	1	26,321	118.3210	29,063	24,563	25,439		110			6.500	5.342	MON	133	1,592	11/09/2004	09/01/2032
31390U-QB-5	FED NATL MTG ASSOC #656650			2	1	3,175	118.3210	3,375	2,853	2,977		2			6.500	5.158	MON	15	184	11/09/2004	05/01/2032
31390Y-DQ-8	FED NATL MTG ASSOC #659911			2	1	49,981	118.3210	42,976	36,321	38,615		76			6.500	4.553	MON	197	2,317	07/12/2004	09/01/2032
31390Y-E9-5	FED NATL MTG ASSOC #659960			2	1	23,514	118.3210	25,302	21,384	21,326		(1)			6.500	6.595	MON	116	1,378	07/12/2004	09/01/2032
31390Y-W4-6	FED NATL MTG ASSOC #660467			2	1	40,424	118.3210	46,434	39,244	39,033		(18)			6.500	6.672	MON	213	2,544	07/12/2004	09/01/2032
31390Y-X8-6	FED NATL MTG ASSOC #660503			2	1	862	101.0790	830	821	825		(1)			6.000	5.210	MON	4	44	11/18/2009	06/01/2014
31390Y-Z5-0	FED NATL MTG ASSOC #660564			2	1	44,238	113.7150	46,165	40,597	42,514		(139)			6.500	4.672	MON	220	2,631	07/12/2004	09/01/2032
31390Y-3B-2	FED NATL MTG ASSOC #660594			2	1	7,773	119.3470	8,907	7,463	8,060		135			7.000	4.701	MON	44	521	08/15/2002	09/01/2032
31391B-FE-2	FED NATL MTG ASSOC #661765			2	1	8,107	118.3210	8,982	7,591	8,159		31			6.500	4.586	MON	41	493	02/09/2004	10/01/2032
31391C-A5-4	FED NATL MTG ASSOC #662528			2	1	115,860	118.3210	85,300	72,092	72,318		1			6.500	6.391	MON	391	4,452	11/09/2004	09/01/2032
31391C-XR-1	FED NATL MTG ASSOC #663188			2	1	878,794	107.7130	587,466	545,399	549,605		(684)			5.500	5.001	MON	2,500	28,637	04/14/2005	09/01/2017
31391D-KN-2	FED NATL MTG ASSOC #663701			2	1	2,521	119.3470	2,889	2,421	2,677		16			7.000	3.990	MON	14	169	08/15/2002	09/01/2032
31391D-NH-2	FED NATL MTG ASSOC #663792			2	1	16,239	118.3210	17,763	15,013	16,816		123			6.500	3.066	MON	81	974	02/09/2004	09/01/2032
31391D-RP-0	FED NATL MTG ASSOC #663894			2	1	48,348	112.2780	35,415	31,542	33,308					6.500	4.644	MON	171	2,045	07/12/2004	10/01/2032
31391E-F2-2	FED NATL MTG ASSOC #664485			2	1	40,978	118.3210	47,487	40,134	40,049		(8)			6.500	6.581	MON	217	2,604	07/12/2004	10/01/2032
31391G-NW-2	FED NATL MTG ASSOC #666505			2	1	39,784	118.3210	26,426	22,334	22,310		1			6.500	6.544	MON	121	1,357	07/12/2004	11/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891			2	1	29,064	118.3210	12,853	10,863	11,222		(10)			6.500	5.315	MON	59	613	11/09/2004	11/01/2032
31391H-CR-3	FED NATL MTG ASSOC #667080			2	1	51,236	118.3210	40,834	34,511	36,879		62			6.500	4.291	MON	187	2,167	07/12/2004	07/01/2032
31391J-HL-7	FED NATL MTG ASSOC #668135			2	1	4,141	113.2150	4,359	3,850	4,312		70			6.500	3.514	MON	21	250	02/09/2004	11/01/2032
31391K-BF-3	FED NATL MTG ASSOC #668838			2	1	43,328	107.5590	44,394	41,274	41,731		(102)			6.000	5.239	MON	206	2,427	11/18/2009	08/01/2017
31391K-TA-5	FED NATL MTG ASSOC #669345			2	1	5,766	113.2150	6,166	5,446	5,729		19			6.500	4.934	MON	30	353	11/09/2004	11/01/2032
31391K-3V-7	FED NATL MTG ASSOC #669612			2	1	5,434	108.6740	5,753	5,294	5,356		(13)			5.000	4.222	MON	22	254	03/30/2004	10/01/2017
31391M-DN-0	FED NATL MTG ASSOC #670709			2	1	8,442	112.2780	5,080	4,525	4,796		40			6.500	5.098	MON	25	275	02/09/2004	11/01/2032
31391M-4W-0	FED NATL MTG ASSOC #671437			2	1	56,222	118.3210	51,068	43,161	43,359		(12)			6.500	6.348	MON	234	2,796	07/12/2004	10/01/2032
31391N-PT-2	FED NATL MTG ASSOC #671934			2	1	44,795	118.3210	52,388	44,276	43,604		(21)			6.500	7.006	MON	240	2,873	07/12/2004	12/01/2032
31391N-YP-0	FED NATL MTG ASSOC #672218			2	1	23,156	118.3210	25,861	21,857	22,609		(113)			6.500	5.195	MON	118	1,418	07/12/2004	12/01/2032
31391N-6Q-9	FED NATL MTG ASSOC #672379			2	1	44,824	108.6740	47,451	43,664	44,159		(78)			5.000	4.300	MON	182	2,099	03/30/2004	12/01/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31391P-TW-6	FED NATL MTG ASSOC #672965			2	1	95,797	108.6740	102,821	94,614	95,157		(94)			5.000	4.643	MON	394	4,547	06/08/2005	01/01/2018
31391T-AQ-1	FED NATL MTG ASSOC #676015			2	1	44,905	118.3210	42,194	35,660	35,267		(25)			6.500	6.886	MON	193	2,265	07/12/2004	10/01/2032
31391V-BB-8	FED NATL MTG ASSOC #677834			2	1	33,960	113.8390	27,969	24,569	24,439		(5)			6.500	6.672	MON	133	1,545	07/12/2004	01/01/2033
31391V-TR-4	FED NATL MTG ASSOC #678360			2	1	63,003	109.9030	69,748	63,463	63,190		81			5.500	5.680	MON	291	3,320	05/31/2004	02/01/2033
31400A-AH-1	FED NATL MTG ASSOC #681408			2	1	5,812	108.6740	6,153	5,662	5,721		(11)			5.000	4.345	MON	24	270	03/30/2004	03/01/2018
31400B-ER-3	FED NATL MTG ASSOC #682444			2	1	327,478	107.3300	358,370	333,895	331,198		718			4.000	4.445	MON	1,113	12,850	12/10/2004	08/01/2018
31400B-ZU-3	FED NATL MTG ASSOC #683055			2	1	10,194	118.4480	11,871	10,022	9,967		(3)			6.500	6.713	MON	54	650	07/12/2004	02/01/2033
31400C-4C-5	FED NATL MTG ASSOC #684019			2	1	59,893	109.9030	66,305	60,331	60,065		51			5.500	5.687	MON	277	3,239	05/31/2004	02/01/2033
31400D-4S-8	FED NATL MTG ASSOC #684933			2	1	253,390	107.8460	270,565	250,881	251,781		(209)			4.500	4.296	MON	941	10,702	03/30/2004	07/01/2018
31400F-YU-5	FED NATL MTG ASSOC #686623			2	1	49,106	109.9030	54,396	49,495	49,227		67			5.500	5.728	MON	227	2,479	05/31/2004	02/01/2033
31400H-HU-0	FED NATL MTG ASSOC #687943			2	1	27,188	113.2150	29,034	25,645	26,974		243			6.500	5.177	MON	139	1,664	11/09/2004	02/01/2033
31400J-GD-5	FED NATL MTG ASSOC #688796			2	1	13,875	118.4480	14,331	12,099	12,326		(2)			6.500	5.850	MON	66	781	07/12/2004	02/01/2033
31400K-MJ-2	FED NATL MTG ASSOC #689861			2	1	6,394	108.6740	6,769	6,228	6,337		(18)			5.000	4.044	MON	26	307	03/30/2004	06/01/2018
31400P-Y7-4	FED NATL MTG ASSOC #693834			2	1	21,356	108.6740	22,607	20,803	21,049		(41)			5.000	4.300	MON	87	997	03/30/2004	03/01/2018
31400Q-3M-3	FED NATL MTG ASSOC #694804			2	1	496,298	118.4480	561,535	474,076	507,375		5,163			6.500	4.647	MON	2,568	30,763	09/26/2003	05/01/2033
31400Y-R2-4	FED NATL MTG ASSOC #701705			2	1	42,663	118.3210	38,433	32,482	32,449		(1)			6.500	6.537	MON	176	2,081	07/12/2004	02/01/2033
31401A-Z2-6	FED NATL MTG ASSOC #702861			2	1	12,865	108.6740	13,619	12,532	12,677		(19)			5.000	4.323	MON	52	602	03/30/2004	04/01/2018
31401C-M4-2	FED NATL MTG ASSOC #704279			2	1	43,125	113.2150	43,164	38,125	37,596		(24)			6.500	6.993	MON	207	2,449	07/12/2004	05/01/2033
31401C-YW-7	FED NATL MTG ASSOC #704625			2	1	36,333	118.4480	41,109	34,706	37,544		413			6.500	4.432	MON	188	2,145	09/26/2003	05/01/2033
31401E-HP-7	FED NATL MTG ASSOC #705938			2	1	21,178	118.4480	24,161	20,398	21,331		(13)			6.500	4.854	MON	110	1,323	09/11/2003	06/01/2033
31401H-3F-7	FED NATL MTG ASSOC #709198			2	1	1,951	108.6740	2,065	1,900	1,928		(3)			5.000	4.172	MON	8	92	03/30/2004	06/01/2018
31401L-GN-7	FED NATL MTG ASSOC #711305			2	1	102,276	118.4480	115,720	97,696	102,180		(37)			6.500	5.157	MON	529	6,340	09/26/2003	04/01/2033
31401N-7K-9	FED NATL MTG ASSOC #713798			2	1	34,855	109.8770	37,919	34,510	34,641		(26)			4.500	4.288	MON	129	1,528	03/30/2004	07/01/2018
31401W-DW-6	FED NATL MTG ASSOC #720217			2	1	237,589	118.4480	268,819	226,951	236,126		2,472			6.500	5.300	MON	1,229	14,721	09/26/2003	06/01/2033
31401W-XS-3	FED NATL MTG ASSOC #720789			2	1	16,257	113.2150	18,213	16,087	15,816		(15)			6.500	7.043	MON	87	1,044	07/12/2004	09/01/2033
31402B-WU-4	FED NATL MTG ASSOC #724359			2	1	496,237	108.9500	542,599	498,027	496,892		169			5.000	5.089	MON	2,075	24,298	11/18/2004	07/01/2033
31402C-TT-9	FED NATL MTG ASSOC #725162			2	1	148,985	111.7000	124,228	111,216	109,702		32			6.000	6.493	MON	556	6,489	02/08/2005	02/01/2034
31402C-TZ-5	FED NATL MTG ASSOC #725168			2	1	93,338	107.8460	68,279	63,311	63,562		(47)			4.500	4.279	MON	237	2,747	02/10/2005	02/01/2019
31402C-US-9	FED NATL MTG ASSOC #725193			2	1	86,964	106.2770	88,041	82,841	84,795		(377)			6.000	4.272	MON	414	4,756	11/04/2004	11/01/2018
31402C-VG-4	FED NATL MTG ASSOC #725215			2	1	36,198	106.2770	36,646	34,482	35,267		(149)			6.000	4.334	MON	172	1,987	11/04/2004	05/01/2018
31402D-BT-6	FED NATL MTG ASSOC #725550			2	1	18,515	108.6740	19,777	18,198	18,315		(15)			5.000	4.648	MON	76	880	11/18/2009	05/01/2019
31402D-7L-8	FED NATL MTG ASSOC #726399			2	1	50,769	108.6740	53,745	49,455	50,021		(77)			5.000	4.351	MON	206	2,367	03/30/2004	07/01/2018
31402G-QS-5	FED NATL MTG ASSOC #728665			2	1	991,831	108.9500	1,100,370	1,009,979	999,998		1,125			5.000	5.404	MON	4,208	48,192	04/01/2005	07/01/2033
31402H-VR-9	FED NATL MTG ASSOC #729724			2	1	1,281,470	108.9500	1,412,045	1,296,051	1,287,870		1,479			5.000	5.262	MON	5,400	62,939	07/26/2005	07/01/2033
31402H-YU-9	FED NATL MTG ASSOC #729823			2	1	25,327	108.2050	18,086	16,714	16,784		(16)			4.500	4.260	MON	63	722	02/10/2005	02/01/2019
31402K-YP-3	FED NATL MTG ASSOC #731618			2	1	306,313	113.2150	331,266	292,598	308,988		2,637			6.500	4.982	MON	1,585	18,619	09/26/2003	09/01/2033
31402K-YU-2	FED NATL MTG ASSOC #731623			2	1	43,041	113.8700	46,816	41,114	43,899		326			6.500	4.560	MON	223	2,574	09/26/2003	09/01/2033
31402K-YZ-1	FED NATL MTG ASSOC #731628			2	1	150,417	118.4480	154,699	130,605	136,700		952			6.500	5.296	MON	707	8,411	11/09/2004	10/01/2033
31402L-P5-5	FED NATL MTG ASSOC #732244			2	1	99,550	107.8460	106,298	98,565	98,923		(84)			4.500	4.286	MON	370	4,247	03/30/2004	08/01/2018
31402L-5L-2	FED NATL MTG ASSOC #732651			2	1	21,703	113.2150	22,891	20,219	21,061		50			6.500	5.137	MON	110	1,312	02/09/2004	08/01/2033
31402M-RM-4	FED NATL MTG ASSOC #733192			2	1	1,835	118.4480	2,076	1,752	1,934		(37)			6.500	2.985	MON	9	114	09/26/2003	09/01/2033
31402M-3E-8	FED NATL MTG ASSOC #733497			2	1	10,766	108.6740	11,397	10,487	10,607		(15)			5.000	4.380	MON	44	504	03/30/2004	08/01/2018
31402R-SU-4	FED NATL MTG ASSOC #735931			2	1	12,708	108.6740	9,577	8,812	8,943		(18)			5.000	4.293	MON	37	427	04/14/2005	10/01/2020
31402S-PX-9	FED NATL MTG ASSOC #736738			2	1	34,664	113.2740	21,812	19,256	20,836		253			6.500	4.368	MON	104	1,175	11/09/2004	12/01/2033
31402U-DP-4	FED NATL MTG ASSOC #738210			2	1	35,180	107.8460	37,564	34,831	34,950		(21)			4.500	4.308	MON	131	1,501	03/30/2004	10/01/2018
31402U-RA-2	FED NATL MTG ASSOC #738581			2	1	5,989	114.4630	5,459	4,769	4,982					6.500	5.156	MON	26	305	11/09/2004	10/01/2032
31402W-KZ-0	FED NATL MTG ASSOC #740212			2	1	33,091	118.4480	38,735	32,702	32,177		(14)			6.500	7.041	MON	177	2,122	02/09/2004	09/01/2033
31402W-M9-6	FED NATL MTG ASSOC #740284			2	1	4,789	118.4480	5,583	4,713	4,693		13			6.500	6.738	MON	26	306	07/12/2004	09/01/2033
31402W-X5-2	FED NATL MTG ASSOC #740600			2	1	103,820	118.4480	91,972	77,648	77,463		(26)			6.500	6.569	MON	421	4,905	02/09/2004	09/01/2033
31402W-3Z-9	FED NATL MTG ASSOC #740716			2	1	112,679	107.8460	120,316	111,563	111,987		(59)			4.500	4.285	MON	418	4,857	03/30/2004	09/01/2018
31402W-6N-3	FED NATL MTG ASSOC #740777			2	1	136,616	118.4480	154,573	130,498	140,243		72			6.500	4.063	MON	707	8,469	09/26/2003	09/01/2033
31402X-AK-2	FED NATL MTG ASSOC #740810			2	1	12,149	108.6740	12,861	11,835	11,982		(19)			5.000	4.307	MON	49	584	03/30/2004	09/01/2018
31402X-2A-3	FED NATL MTG ASSOC #741569			2	1	50,652	118.4480	32,840	27,725	28,742		(238)			6.500	4.983	MON	150	1,692	07/12/2004	10/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222			2	1	309,898	118.4480	350,632	296,021	304,431		478			6.500	5.429	MON	1,603	19,210	09/26/2003	09/01/2033
31403A-WA-9	FED NATL MTG ASSOC #743241			2	1	34,114	113.2600	32,939	29,082	30,702		107			6.500	4.724	MON	158	1,870	11/09/2004	10/01/2033
31403A-6D-2	FED NATL MTG ASSOC #743468			2	1	63,624	113.2150	54,505	48,143	48,041		(1)			6.500	6.573	MON	261	3,045	07/12/2004	10/01/2033
31403B-H7-1	FED NATL MTG ASSOC #743754			2	1	20,485	118.4480	22,962	19,386	20,169		(34)			6.500	5.003	MON	105	1,258	11/09/2004	11/01/2033

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	Stated Contractual Maturity Date
31403B-ZQ-9	FED NATL MTG ASSOC #744251			2	1	2,339	118.4480	2,604	2,198	2,315		(3)			6.500	5.034	MON	12	143	11/09/2004	10/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585			2	1	11,204	112.1160	12,498	11,147	11,195		(6)			6.500	6.323	MON	60	704	07/07/2006	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932			2	1	76,034	112.1800	83,204	74,171	75,557		(384)			6.500	5.600	MON	402	4,633	10/24/2007	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947			2	1	559,887	112.1900	612,747	546,169	556,175		(3,407)			6.500	5.573	MON	2,958	34,168	10/24/2007	10/01/2036
31403D-4E-6	FED NATL MTG ASSOC #746121			2	1	427,080	108.2830	446,111	411,985	425,547		(1,370)			5.000	3.448	MON	1,717	19,466	05/20/2009	04/01/2023
31403F-K5-2	FED NATL MTG ASSOC #747416			2	1	911	118.4480	740	624	666					6.500	4.803	MON	3	39	11/09/2004	10/01/2033
31403F-PE-8	FED NATL MTG ASSOC #747521			2	1	39,924	118.4480	37,789	31,903	32,945		78			6.500	5.492	MON	173	2,038	11/09/2004	10/01/2033
31403F-RP-1	FED NATL MTG ASSOC #747594			2	1	40,090	113.2710	40,079	35,383	35,292		6			6.500	6.581	MON	192	2,274	07/12/2004	11/01/2033
31403G-TP-7	FED NATL MTG ASSOC #748558			2	1	71,413	118.4480	79,975	67,519	69,750		(278)			6.500	5.235	MON	366	4,382	11/09/2004	12/01/2033
31403H-UT-5	FED NATL MTG ASSOC #749494			2	1	31,195	108.6740	33,320	30,661	30,977		(35)			5.000	4.439	MON	128	1,486	11/05/2004	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731			2	1	6,439	110.0650	6,751	6,134	6,295		(19)			6.000	4.644	MON	31	360	11/04/2004	11/01/2018
31403H-5P-1	FED NATL MTG ASSOC #749754			2	1	69,728	114.0850	57,844	50,703	53,989		701			6.500	4.389	MON	275	3,212	02/09/2004	02/01/2029
31403J-H3-3	FED NATL MTG ASSOC #750050			2	1	119,504	107.8460	86,308	80,029	80,573		(89)			4.500	4.117	MON	300	3,463	10/14/2004	12/01/2018
31403J-XK-7	FED NATL MTG ASSOC #750482			2	1	154,500	118.4480	139,540	117,807	120,593		2			6.500	5.846	MON	638	7,472	07/12/2004	12/01/2033
31403K-E8-2	FED NATL MTG ASSOC #750859			2	1	129,546	117.7380	124,895	106,079	109,763		435			6.500	5.453	MON	575	6,794	11/09/2004	10/01/2032
31403K-QB-2	FED NATL MTG ASSOC #751150			2	1	76,540	118.4480	70,325	59,372	59,422		1			6.500	6.471	MON	322	3,767	07/12/2004	01/01/2034
31403K-QF-3	FED NATL MTG ASSOC #751154			2	1	6,379	118.4480	5,839	4,929	5,054		6			6.500	5.551	MON	27	314	11/09/2004	01/01/2034
31403L-GK-1	FED NATL MTG ASSOC #751802			2	1	20,550	113.2150	21,658	19,130	20,610		(4)			6.500	4.578	MON	104	1,241	02/09/2004	10/01/2033
31403L-GT-2	FED NATL MTG ASSOC #751810			2	1	14,693	113.2150	14,787	13,061	13,636		61			6.500	5.320	MON	71	847	06/09/2005	10/01/2033
31403L-MN-8	FED NATL MTG ASSOC #751965			2	1	67,054	113.2150	63,412	56,010	58,752		437			6.500	5.120	MON	303	3,594	11/09/2004	11/01/2033
31403M-GY-9	FED NATL MTG ASSOC #752715			2	1	56,628	107.8460	60,467	56,068	56,269		(34)			4.500	4.298	MON	210	2,454	03/30/2004	12/01/2018
31403M-W6-2	FED NATL MTG ASSOC #753169			2	1	22,981	118.4480	26,928	22,734	22,319		13			6.500	7.049	MON	123	1,475	07/12/2004	12/01/2033
31403N-HR-1	FED NATL MTG ASSOC #753640			2	1	6,452	118.4480	5,842	4,932	5,289		52			6.500	4.585	MON	27	313	11/09/2004	11/01/2033
31403N-KE-6	FED NATL MTG ASSOC #753693			2	1	142,125	107.8460	151,759	140,718	141,271		(86)			4.500	4.285	MON	528	6,077	03/30/2004	09/01/2018
31403N-KW-6	FED NATL MTG ASSOC #753709			2	1	7,154	118.4480	8,294	7,002	7,042		4			6.500	6.307	MON	38	454	07/12/2004	11/01/2033
31403N-WC-7	FED NATL MTG ASSOC #754043			2	1	48,462	108.6740	51,763	47,632	48,091		(53)			5.000	4.488	MON	198	2,302	11/05/2004	12/01/2018
31403N-WJ-2	FED NATL MTG ASSOC #754049			2	1	22,022	118.4480	25,875	21,845	21,396		(52)			6.500	7.279	MON	118	1,418	07/12/2004	12/01/2033
31403R-E8-7	FED NATL MTG ASSOC #755359			2	1	29,018	118.4480	32,251	27,228	28,541		(33)			6.500	4.866	MON	147	1,766	11/09/2004	12/01/2033
31403R-VE-5	FED NATL MTG ASSOC #755813			2	1	18,415	113.2920	14,121	12,465	12,860		74			6.500	5.659	MON	68	787	06/09/2005	11/01/2033
31403V-TZ-2	FED NATL MTG ASSOC #759368			2	1	55,263	108.6740	59,028	54,316	54,789		(53)			5.000	4.525	MON	226	2,608	11/05/2004	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281			2	1	65,288	108.6740	69,737	64,170	64,640		(49)			5.000	4.624	MON	267	3,022	11/05/2004	02/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331			2	1	64,437	108.3380	50,862	46,947	47,775		(132)			5.500	4.654	MON	215	2,514	10/05/2004	04/01/2019
31403X-Y6-6	FED NATL MTG ASSOC #761333			2	1	14,729	109.2830	10,956	10,025	10,091		(15)			4.500	4.160	MON	38	435	10/14/2004	04/01/2019
31403X-4D-4	FED NATL MTG ASSOC #761420			2	1	10,028	107.4550	11,422	10,630	10,395		64			4.000	5.240	MON	35	405	05/07/2004	05/01/2019
31403X-5G-6	FED NATL MTG ASSOC #761447			2	1	5,407	108.6740	5,724	5,267	5,322		(8)			5.000	4.437	MON	22	256	03/30/2004	01/01/2019
31403Y-AS-2	FED NATL MTG ASSOC #761517			2	1	29,629	107.4550	33,747	31,406	30,686		179			4.000	5.286	MON	105	1,199	05/07/2004	05/01/2019
31403Y-JB-0	FED NATL MTG ASSOC #761758			2	1	3,262	108.3380	2,977	2,748	2,805		(8)			5.500	4.432	MON	13	149	10/05/2004	01/01/2019
31403Y-3T-8	FED NATL MTG ASSOC #762310			2	1	154,267	117.9700	162,276	137,557	140,030		(143)			6.500	5.808	MON	745	8,882	11/09/2004	10/01/2032
31404B-T7-7	FED NATL MTG ASSOC #763874			2	1	110,747	118.5480	123,990	104,591	108,844		134			6.500	5.191	MON	567	6,787	11/09/2004	02/01/2034
31404C-GH-7	FED NATL MTG ASSOC #764400			2	1	32,649	108.6740	34,563	31,804	32,055		(14)			5.000	4.589	MON	133	1,527	03/30/2004	04/01/2019
31404C-UP-3	FED NATL MTG ASSOC #764790			2	1	46,528	108.6740	49,698	45,731	46,162		(79)			5.000	4.510	MON	191	2,246	11/05/2004	03/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028			2	1	39,274	109.3540	32,279	29,518	30,108		(92)			5.500	4.502	MON	135	1,586	10/05/2004	01/01/2019
31404D-JT-6	FED NATL MTG ASSOC #765374			2	1	29,209	118.5480	20,882	17,615	18,071		37			6.500	5.674	MON	95	1,100	06/09/2005	07/01/2034
31404D-6J-2	FED NATL MTG ASSOC #765973			2	1	42,023	118.4480	43,536	36,756	38,116		(21)			6.500	4.990	MON	199	2,372	11/09/2004	02/01/2034
31404E-C7-9	FED NATL MTG ASSOC #766094			2	1	39,093	118.5480	33,939	28,628	28,211		(13)			6.500	6.997	MON	155	1,802	07/12/2004	02/01/2034
31404E-FL-5	FED NATL MTG ASSOC #766171			2	1	20,850	113.8670	17,038	14,963	16,224		(471)			6.500	3.143	MON	81	947	07/12/2004	02/01/2034
31404E-GV-2	FED NATL MTG ASSOC #766212			2	1	70,534	118.5480	80,057	67,531	69,754		36			6.500	5.413	MON	366	4,383	07/12/2004	03/01/2034
31404E-KR-6	FED NATL MTG ASSOC #766304			2	1	39,624	118.5480	38,370	32,366	34,382		129			6.500	4.374	MON	175	2,075	07/12/2004	03/01/2034
31404E-MV-5	FED NATL MTG ASSOC #766372			2	1	96,062	112.7540	67,380	59,758	59,821		7			6.500	6.465	MON	324	3,689	06/09/2005	03/01/2034
31404E-N6-9	FED NATL MTG ASSOC #766413			2	1	61,571	118.5480	69,875	58,942	60,946		28			6.500	5.486	MON	319	3,824	07/12/2004	03/01/2034
31404E-R7-3	FED NATL MTG ASSOC #766510			2	1	86,866	118.5480	70,844	59,759	62,966		386			6.500	4.960	MON	324	3,755	07/12/2004	03/01/2034
31404E-WX-0	FED NATL MTG ASSOC #766662			2	1	84,308	112.6690	75,095	66,651	69,446		141			6.500	5.240	MON	361	4,274	06/09/2005	03/01/2034
31404F-6Z-1	FED NATL MTG ASSOC #767788			2	1	22,902	108.3380	20,983	19,368	19,656		(38)			5.500	4.761	MON	89	1,054	10/05/2004	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082			2	1	68,539	108.6740	73,208	67,365	67,956		(65)			5.000	4.531	MON	281	3,286	11/05/2004	01/01/2019
31404G-V5-7	FED NATL MTG ASSOC #768436			2	1	30,797	99.9320	29,317	29,337	29,551		(151)			6.000	4.414	MON	147	1,607	11/04/2004	05/01/2014
31404G-X9-7	FED NATL MTG ASSOC #768504			2	1	16,292	118.4480	16,696	14,095	14,040		25			6.500	6.661	MON	76	904	07/12/2004	01/01/2034
31404G-2M-2	FED NATL MTG ASSOC #768580			2	1	19,267	113.2660	17,087	15,086	15,569		89			6.500	5.636	MON	82	962	02/09/2004	01/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31404G-4S-7	FED NATL MTG ASSOC #768633			2	1	38,833	117.9700	33,327	28,251	28,406		(70)			6.500	6.174	MON	153	1,781	07/12/2004	06/01/2032
31404H-L9-8	FED NATL MTG ASSOC #769052			2	1	130,101	108.6740	137,727	126,734	127,871		(266)			5.000	4.343	MON	528	6,203	03/30/2004	11/01/2017
31404H-NP-0	FED NATL MTG ASSOC #769098			2	1	13,865	113.0040	15,355	13,588	13,673		17			6.500	6.325	MON	74	882	07/12/2004	06/01/2034
31404J-T5-4	FED NATL MTG ASSOC #770172			2	1	68,383	118.5480	63,122	53,245	57,075		(226)			6.500	4.153	MON	288	3,394	07/12/2004	03/01/2034
31404J-YC-3	FED NATL MTG ASSOC #770307			2	1	2,459	113.8520	2,734	2,402	2,396		1			6.500	6.600	MON	13	156	07/12/2004	04/01/2034
31404K-FW-7	FED NATL MTG ASSOC #770681			2	1	113,014	109.2050	84,071	76,984	78,227		(195)			5.000	4.202	MON	321	3,717	08/11/2004	04/01/2019
31404K-PC-0	FED NATL MTG ASSOC #770919			2	1	5,475	118.5480	6,076	5,125	5,424		(25)			6.500	4.477	MON	28	333	07/12/2004	04/01/2034
31404K-SU-7	FED NATL MTG ASSOC #771031			2	1	166,652	111.0120	192,384	173,299	170,131		505			5.000	5.706	MON	722	8,475	05/07/2004	04/01/2034
31404K-ZH-8	FED NATL MTG ASSOC #771244			2	1	4,819	108.3380	3,854	3,558	3,598		(6)			5.500	4.881	MON	16	191	02/10/2005	02/01/2019
31404L-AB-6	FED NATL MTG ASSOC #771402			2	1	35,789	114.3520	37,914	33,155	33,760		(227)			6.500	5.563	MON	180	2,151	02/09/2004	06/01/2032
31404N-NR-3	FED NATL MTG ASSOC #773600			2	1	12,200	118.5480	4,736	3,995	3,897		(1)			6.500	7.253	MON	22	237	07/12/2004	08/01/2034
31404P-UQ-2	FED NATL MTG ASSOC #774691			2	1	305,116	118.5480	291,596	245,972	253,416		2,316			6.500	5.835	MON	1,332	15,852	07/12/2004	04/01/2034
31404P-ZY-0	FED NATL MTG ASSOC #774859			2	1	1,267,533	113.2620	1,456,576	1,286,020	1,274,714		85			5.000	5.255	MON	5,358	63,201	08/12/2004	04/01/2034
31404P-2Z-3	FED NATL MTG ASSOC #774892			2	1	25,011	118.4480	21,810	18,413	19,165		15			6.500	4.921	MON	100	1,166	06/09/2005	04/01/2034
31404Q-WJ-4	FED NATL MTG ASSOC #775649			2	1	8,317	118.5480	8,615	7,267	7,673		46			6.500	4.792	MON	39	469	02/08/2005	05/01/2034
31404R-T2-3	FED NATL MTG ASSOC #776469			2	1	83,074	113.2910	76,346	67,389	66,415		(76)			6.500	6.947	MON	365	4,291	07/12/2004	03/01/2034
31404S-AF-2	FED NATL MTG ASSOC #776806			2	1	500,342	112.7690	570,288	505,716	502,868		293			5.000	5.158	MON	2,107	24,966	08/12/2004	08/01/2034
31404U-TD-2	FED NATL MTG ASSOC #779148			2	1	46,752	107.4550	53,250	49,555	48,428		204			4.000	5.218	MON	165	1,883	05/07/2004	06/01/2019
31404U-ZU-7	FED NATL MTG ASSOC #779355			2	1	15,216	113.1610	16,292	14,397	14,817		28			6.500	5.562	MON	78	934	06/09/2005	06/01/2034
31404W-QP-4	FED NATL MTG ASSOC #780862			2	1	20,970	117.7380	4,242	3,603	3,614		(4)			6.500	6.309	MON	20	193	07/12/2004	06/01/2031
31404W-XQ-4	FED NATL MTG ASSOC #781087			2	1	43,413	118.5480	48,551	40,954	42,830		24			6.500	5.095	MON	222	2,658	06/09/2005	06/01/2034
31405C-M8-9	FED NATL MTG ASSOC #785283			2	1	76,192	118.5480	73,546	62,039	61,727		15			6.500	6.655	MON	336	3,955	07/12/2004	07/01/2034
31405C-NE-5	FED NATL MTG ASSOC #785289			2	1	2,905	118.5480	3,256	2,747	2,877					6.500	5.141	MON	15	179	06/09/2005	09/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262			2	1	132,911	108.6670	137,584	126,610	131,144		(449)			6.000	4.316	MON	633	7,488	11/04/2004	07/01/2019
31405D-2H-9	FED NATL MTG ASSOC #786576			2	1	33,851	112.6720	26,716	23,712	24,672		16			6.500	5.105	MON	128	1,498	06/09/2005	07/01/2034
31405D-7D-3	FED NATL MTG ASSOC #786692			2	1	12,786	118.5480	14,454	12,192	12,554		(31)			6.500	5.210	MON	66	791	06/09/2005	08/01/2034
31405E-CU-7	FED NATL MTG ASSOC #786783			2	1	73,853	110.0650	78,502	71,323	72,982		(184)			6.000	4.860	MON	357	4,229	04/06/2005	08/01/2019
31405E-UD-5	FED NATL MTG ASSOC #787280			2	1	93,181	118.5480	98,183	82,821	81,871		(163)			6.500	6.818	MON	449	5,322	07/12/2004	07/01/2034
31405E-4F-9	FED NATL MTG ASSOC #787522			2	1	198,371	112.6720	149,637	132,808	138,456		203			6.500	5.254	MON	719	8,384	02/08/2005	09/01/2034
31405E-5P-6	FED NATL MTG ASSOC #787554			2	1	346,565	110.1840	303,116	275,100	280,856		(473)			6.000	5.265	MON	1,376	16,202	04/07/2005	02/01/2035
31405H-UE-6	FED NATL MTG ASSOC #789981			2	1	53,660	118.5480	31,050	26,191	27,234		(362)			6.500	4.852	MON	142	1,564	11/09/2004	08/01/2034
31405J-SM-7	FED NATL MTG ASSOC #790824			2	1	50,398	118.5480	56,607	47,750	49,946		(198)			6.500	4.814	MON	259	3,099	11/09/2004	09/01/2034
31405J-6X-7	FED NATL MTG ASSOC #791186			2	1	591,410	118.5480	697,537	588,399	590,154		(445)			6.500	6.365	MON	3,187	36,125	07/07/2006	08/01/2034
31405K-D5-7	FED NATL MTG ASSOC #791324			2	1	149,041	111.2000	89,476	80,464	81,579		(809)			6.000	5.099	MON	402	4,524	04/07/2005	09/01/2034
31405L-3W-7	FED NATL MTG ASSOC #792913			2	1	3,905	114.1820	4,158	3,641	3,874		(24)			6.500	4.698	MON	20	236	06/09/2005	10/01/2034
31405M-SS-7	FED NATL MTG ASSOC #793529			2	1	14,051	118.5480	14,585	12,303	12,656		(151)			6.500	5.110	MON	67	793	06/09/2005	08/01/2034
31405P-JN-1	FED NATL MTG ASSOC #795069			2	1	31,330	118.5480	25,916	21,861	22,184		(25)			6.500	5.880	MON	118	1,373	06/09/2005	10/01/2034
31405Q-ES-3	FED NATL MTG ASSOC #795845			2	1	103,663	118.5480	91,643	77,304	78,928		(501)			6.500	5.527	MON	419	4,902	06/09/2005	09/01/2034
31405U-DR-7	FED NATL MTG ASSOC #799412			2	1	10,603	108.6740	7,904	7,273	7,401		(7)			5.000	4.163	MON	30	351	08/11/2004	10/01/2019
31405V-JZ-1	FED NATL MTG ASSOC #800480			2	1	54,889	108.6740	58,628	53,949	54,434		(83)			5.000	4.557	MON	225	2,644	11/05/2004	11/01/2019
31405V-M3-8	FED NATL MTG ASSOC #800578			2	1	48,276	108.6740	51,565	47,449	47,777		(47)			5.000	4.638	MON	198	2,259	11/05/2004	10/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268			2	1	19,305	108.6740	20,620	18,975	19,101		(13)			5.000	4.659	MON	79	932	11/18/2009	11/01/2019
31405Y-WC-1	FED NATL MTG ASSOC #803543			2	1	91,773	118.5480	88,832	74,933	76,169		7			6.500	6.097	MON	406	4,792	06/09/2005	11/01/2034
31406C-M6-2	FED NATL MTG ASSOC #805981			2	1	117,797	118.5480	132,229	111,540	116,243		(612)			6.500	5.098	MON	604	7,239	11/09/2004	11/01/2034
31406G-BS-7	FED NATL MTG ASSOC #809249			2	1	221,746	111.2000	174,657	157,066	160,969		(339)			6.000	5.121	MON	785	9,257	01/05/2005	01/01/2035
31406R-QZ-1	FED NATL MTG ASSOC #817772			2	1	232,795	118.8900	270,701	227,690	232,783		179			7.000	6.292	MON	1,328	15,917	07/07/2006	07/01/2036
31406R-TW-5	FED NATL MTG ASSOC #817865			2	1	128,853	108.6740	135,080	124,298	128,248		(641)			5.000	3.343	MON	518	5,857	05/20/2009	12/01/2021
31406S-TE-3	FED NATL MTG ASSOC #818749			2	1	542,865	118.5480	640,282	540,101	542,365		(127)			6.500	6.356	MON	2,926	34,817	07/07/2006	02/01/2035
31406S-3A-9	FED NATL MTG ASSOC #818993			2	1	9,639	118.6250	3,812	3,214	3,363		12			6.500	4.668	MON	17	191	06/09/2005	03/01/2035
31406U-B4-9	FED NATL MTG ASSOC #820059			2	1	42,853	113.0170	45,933	40,643	41,397		(533)			6.500	5.350	MON	220	2,638	06/09/2005	04/01/2035
31406V-RX-6	FED NATL MTG ASSOC #821402			2	1	1,552	118.7430	1,802	1,518	1,549		(15)			7.000	6.079	MON	9	106	07/07/2006	06/01/2035
31406X-E9-9	FED NATL MTG ASSOC #822860			2	1	601,009	113.6530	671,008	590,401	596,433		580			5.500	5.207	MON	2,706	31,529	11/19/2009	05/01/2035
31406Y-KK-5	FED NATL MTG ASSOC #823898			2	1	247,865	110.1840	259,465	235,483	242,983		390			6.000	5.180	MON	1,177	14,106	04/07/2005	05/01/2035
31407A-2K-6	FED NATL MTG ASSOC #825278			2	1	29,036	108.5750	20,775	19,134	18,974		78			5.000	5.431	MON	80	917	04/05/2005	07/01/2035
31407C-XD-4	FED NATL MTG ASSOC #826976			2	1	155,294	110.1840	144,981	131,581	136,085		509			6.000	5.123	MON	658	7,796	04/07/2005	06/01/2035
31407C-XQ-5	FED NATL MTG ASSOC #826987			2	1	24,474	111.9810	17,097	15,267	15,827		(94)			6.500	5.313	MON	83	946	06/09/2005	06/01/2035
31407D-6B-6	FED NATL MTG ASSOC #828066			2	1	30,600	118.6250	24,587	20,727	21,363		(63)			6.500	5.212	MON	112	1,300	06/09/2005	06/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31407F-RQ-5	FED NATL MTG ASSOC #829495			2	1	8,033	108.6740	5,473	5,036	5,115		(11)			5.000	4.216	MON	21	240	04/14/2005	07/01/2020
31407H-L5-3	FED NATL MTG ASSOC #831148			2	1	174,460	114.2000	167,668	146,820	150,173		519			6.000	5.449	MON	734	8,705	04/07/2005	12/01/2035
31407J-PL-0	FED NATL MTG ASSOC #832127			2	1	30,827	118.6250	35,208	29,680	30,121		(91)			6.500	5.952	MON	161	1,927	06/09/2005	07/01/2035
31407J-XC-1	FED NATL MTG ASSOC #832375			2	1	45,627	108.6740	47,832	44,014	45,766		20			5.000	2.992	MON	183	1,955	05/20/2009	08/01/2020
31407L-DD-6	FED NATL MTG ASSOC #833600			2	1	126,828	112.1120	138,706	123,720	126,379		(94)			6.500	5.709	MON	670	7,604	10/24/2007	11/01/2035
31407M-TX-3	FED NATL MTG ASSOC #834966			2	1	45,029	118.7430	52,296	44,041	45,015		(39)			7.000	6.236	MON	257	3,010	07/07/2006	07/01/2035
31407M-4L-6	FED NATL MTG ASSOC #835227			2	1	11,413	108.6740	8,388	7,718	7,837		(14)			5.000	4.288	MON	32	373	04/14/2005	08/01/2020
31407P-JZ-2	FED NATL MTG ASSOC #836480			2	1	140,843	110.0080	129,699	117,899	119,919		(269)			6.000	5.357	MON	590	6,977	04/07/2005	10/01/2035
31407P-5C-8	FED NATL MTG ASSOC #837043			2	1	394,641	108.6740	378,275	348,082	352,247		(364)			5.000	4.466	MON	1,450	17,266	04/14/2005	10/01/2020
31407Q-C6-1	FED NATL MTG ASSOC #837193			2	1	26,688	108.6740	30,249	27,835	27,178		162			5.000	6.317	MON	116	1,299	06/28/2006	02/01/2021
31407R-QM-9	FED NATL MTG ASSOC #838460			2	1	995,780	111.4250	645,652	579,451	593,418		(83)			6.000	5.221	MON	2,897	32,864	04/07/2005	09/01/2035
31407S-JP-8	FED NATL MTG ASSOC #839170			2	1	8,357	110.1840	6,578	5,970	6,074		(17)			6.000	5.265	MON	30	349	04/07/2005	11/01/2035
31407S-PL-0	FED NATL MTG ASSOC #839327			2	1	1,816	118.7430	2,109	1,776	1,808		(27)			7.000	5.968	MON	10	124	07/07/2006	10/01/2035
31407V-CM-5	FED NATL MTG ASSOC #841676			2	1	14,644	109.2050	9,904	9,069	9,199		(16)			5.000	4.375	MON	38	432	04/14/2005	09/01/2020
31407V-TY-1	FED NATL MTG ASSOC #842167			2	1	6,485	108.6740	3,492	3,213	3,263		(6)			5.000	4.262	MON	13	148	04/14/2005	10/01/2020
31407V-X6-7	FED NATL MTG ASSOC #842301			2	1	91,011	112.9990	102,318	90,548	90,931		(184)			6.500	6.230	MON	490	5,878	07/07/2006	09/01/2035
31407W-4N-0	FED NATL MTG ASSOC #843329			2	1	52,795	108.5750	61,616	56,750	55,101		954			5.000	6.932	MON	236	2,734	06/28/2006	10/01/2035
31407Y-VU-0	FED NATL MTG ASSOC #844927			2	1	80,336	109.2780	71,819	65,721	65,856		(125)			5.500	5.341	MON	301	3,551	04/07/2005	12/01/2035
31407Y-4K-2	FED NATL MTG ASSOC #845126			2	1	11,819	108.6740	8,409	7,738	7,856		(14)			5.000	4.303	MON	32	373	04/14/2005	12/01/2020
31407Y-4R-7	FED NATL MTG ASSOC #845132			2	1	48,666	108.6740	23,379	21,513	21,849		(42)			5.000	4.303	MON	90	980	04/14/2005	12/01/2020
31408A-J9-2	FED NATL MTG ASSOC #845488			2	1	54,303	108.6740	56,927	52,384	54,278		(361)			5.000	3.240	MON	218	2,500	05/20/2009	06/01/2021
31408B-QF-8	FED NATL MTG ASSOC #846554			2	1	108,609	118.7430	126,137	106,227	108,843		483			7.000	6.320	MON	620	7,256	07/07/2006	12/01/2035
31408C-PH-3	FED NATL MTG ASSOC #847424			2	1	20,321	108.6740	13,564	12,482	12,666		(26)			5.000	4.328	MON	52	594	04/14/2005	11/01/2020
31408D-4G-6	FED NATL MTG ASSOC #848723			2	1	20,720	118.7430	24,064	20,265	20,969		15			7.000	5.940	MON	118	1,409	07/07/2006	01/01/2036
31408F-QB-8	FED NATL MTG ASSOC #850150			2	1	17,208	108.6740	13,328	12,265	12,421		(35)			5.000	4.419	MON	51	598	04/14/2005	12/01/2020
31408F-3K-3	FED NATL MTG ASSOC #850502			2	1	92,540	108.6740	58,180	53,536	54,280		(82)			5.000	4.367	MON	223	2,533	04/14/2005	12/01/2020
31408G-TN-7	FED NATL MTG ASSOC #851157			2	1	194,949	118.7430	225,816	190,172	194,167		(441)			6.500	5.719	MON	1,030	11,720	10/24/2007	04/01/2036
31408G-UA-3	FED NATL MTG ASSOC #851177			2	1	54,602	112.2510	60,977	54,322	54,455		(91)			6.500	6.340	MON	294	3,209	07/07/2006	04/01/2036
31408X-C4-0	FED NATL MTG ASSOC #863291			2	1	76,047	108.6740	39,849	36,669	37,336		10			5.000	4.244	MON	153	1,679	04/14/2005	11/01/2020
31409A-HN-2	FED NATL MTG ASSOC #865237			2	1	15,670	118.7430	18,511	15,590	15,645		(17)			6.500	6.342	MON	84	999	07/07/2006	02/01/2036
31409A-LW-7	FED NATL MTG ASSOC #865341			2	1	33,925	108.6740	38,452	35,383	34,468		171			5.000	6.233	MON	147	1,720	06/28/2006	02/01/2021
31409A-Q2-8	FED NATL MTG ASSOC #865473			2	1	62,912	118.7430	74,321	62,590	62,890		(8)			6.500	6.316	MON	339	3,943	07/07/2006	02/01/2036
31409C-W7-6	FED NATL MTG ASSOC #867470			2	1	164,229	108.3250	191,227	176,531	171,245		3,420			5.000	6.753	MON	736	8,353	06/28/2006	06/01/2036
31409C-5N-1	FED NATL MTG ASSOC #867653			2	1	50,946	111.6690	57,634	51,612	51,177		48			6.000	6.327	MON	258	2,996	07/19/2006	05/01/2036
31409E-JV-4	FED NATL MTG ASSOC #868876			2	1	23,002	112.2430	25,686	22,884	23,026		2			6.500	6.289	MON	124	1,473	07/07/2006	04/01/2036
31409F-GJ-1	FED NATL MTG ASSOC #869701			2	1	40,973	108.7780	46,639	42,876	41,935		501			5.500	6.793	MON	197	2,192	06/28/2006	04/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962			2	1	129,821	118.7430	153,362	129,155	129,762		(61)			6.500	6.317	MON	700	7,991	07/07/2006	04/01/2036
31409G-XH-4	FED NATL MTG ASSOC #871080			2	1	40,654	108.6740	42,619	39,217	40,759		(214)			5.000	2.883	MON	163	1,571	05/20/2009	11/01/2021
31409G-YG-5	FED NATL MTG ASSOC #871111			2	1	1,006,914	118.7430	1,184,807	997,794	1,003,703		(2,203)			6.500	6.190	MON	5,405	62,363	07/20/2007	12/01/2036
31409H-DW-1	FED NATL MTG ASSOC #871417			2	1	20,730	118.8900	24,105	20,275	20,757		(29)			7.000	6.123	MON	118	1,408	07/07/2006	05/01/2036
31409T-RY-6	FED NATL MTG ASSOC #878103			2	1	243,005	108.3250	257,266	237,495	241,656		(1,246)			5.000	4.075	MON	990	10,989	03/13/2009	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521			2	1	9,781	112.1290	10,911	9,731	9,774		(3)			6.500	6.339	MON	53	612	07/07/2006	02/01/2036
31409V-GJ-6	FED NATL MTG ASSOC #879601			2	1	80,529	108.6740	84,332	77,601	80,112		(529)			5.000	3.490	MON	323	3,813	04/02/2009	03/01/2021
31409V-2C-6	FED NATL MTG ASSOC #880171			2	1	46,837	111.6690	52,985	47,449	47,010		(19)			6.000	6.332	MON	237	2,799	07/19/2006	02/01/2036
31409X-NG-0	FED NATL MTG ASSOC #881591			2	1	3,543	109.4810	3,930	3,590	3,562		19			6.000	6.448	MON	18	206	07/19/2006	06/01/2036
31409X-TX-7	FED NATL MTG ASSOC #881766			2	1	111,510	113.1220	123,051	108,777	112,052		(96)			6.500	5.635	MON	589	7,059	10/24/2007	04/01/2036
31409Y-A9-8	FED NATL MTG ASSOC #882132			2	1	110,587	109.3000	126,484	115,722	113,336		1,312			5.500	6.643	MON	530	6,075	06/28/2006	07/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474			2	1	17,646	118.8900	20,520	17,259	17,764		44			7.000	6.028	MON	101	1,089	07/07/2006	04/01/2036
31410A-EC-6	FED NATL MTG ASSOC #883131			2	1	11,245	108.6740	11,788	10,848	11,221		(74)			5.000	3.438	MON	45	538	05/20/2009	03/01/2021
31410C-X3-1	FED NATL MTG ASSOC #885498			2	1	116,386	108.6740	122,011	112,272	116,150		(692)			5.000	3.487	MON	468	5,413	05/20/2009	06/01/2021
31410D-BG-4	FED NATL MTG ASSOC #885739			2	1	91,253	112.8390	100,447	89,017	90,956		(667)			6.500	5.605	MON	482	5,778	10/24/2007	06/01/2036
31410D-FT-2	FED NATL MTG ASSOC #885878			2	1	84,805	118.7430	98,233	82,727	84,852		(941)			6.500	5.200	MON	448	5,370	10/24/2007	06/01/2036
31410E-N2-0	FED NATL MTG ASSOC #887009			2	1	51,997	112.9460	57,289	50,723	51,730		(129)			6.500	5.845	MON	275	3,292	10/24/2007	06/01/2036
31410E-XH-6	FED NATL MTG ASSOC #887280			2	1	51,759	118.8900	60,187	50,624	52,182		61			7.000	6.027	MON	295	3,540	07/07/2006	07/01/2036
31410E-6R-4	FED NATL MTG ASSOC #887480			2	1	15,838	118.7430	18,345	15,450	15,793		(188)			6.500	5.357	MON	84	1,002	10/24/2007	07/01/2036
31410E-7F-9	FED NATL MTG ASSOC #887494			2	1	80,943	112.0280	88,457	78,959	80,299		(121)			6.500	5.788	MON	428	4,604	10/24/2007	07/01/2036
31410G-EH-2	FED NATL MTG ASSOC #888536			2	1	116,880	108.3930	122,212	112,749	116,418		(869)			5.000	3.462	MON	470	5,442	05/20/2009	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	Stated Contractual Maturity Date
31410G-N8-2	FED NATL MTG ASSOC #888815			2	1	67,083	107.6580	69,673	64,717	66,701		(347)			4.500	3.016	MON	243	2,800	11/04/2009	11/01/2022
31410G-5Q-2	FED NATL MTG ASSOC #889255			2	1	384,832	108.3930	402,386	371,230	383,845		(2,990)			5.000	3.383	MON	1,547	17,789	05/20/2009	03/01/2023
31410K-KL-7	FED NATL MTG ASSOC #889599			2	1	74,664	108.6740	78,272	72,025	74,383		(453)			5.000	3.454	MON	300	3,461	05/20/2009	03/01/2023
31410M-VA-5	FED NATL MTG ASSOC #891709			2	1	5,568	118.8900	6,474	5,446	5,622		5			7.000	5.950	MON	32	329	07/07/2006	07/01/2036
31410N-M4-7	FED NATL MTG ASSOC #892379			2	1	97,583	118.7430	113,033	95,192	96,320		(1,759)			6.500	5.484	MON	516	5,826	10/24/2007	07/01/2036
31410N-S2-5	FED NATL MTG ASSOC #892537			2	1	43,394	118.7430	50,264	42,330	43,027		(385)			6.500	5.515	MON	229	2,558	10/24/2007	09/01/2036
31410P-NU-3	FED NATL MTG ASSOC #893303			2	1	140,519	112.1860	153,781	137,076	140,267		(277)			6.500	5.658	MON	743	8,445	10/24/2007	08/01/2036
31410Q-L4-1	FED NATL MTG ASSOC #894147			2	1	62,383	118.7430	72,260	60,854	61,957		(609)			6.500	5.515	MON	330	3,886	10/24/2007	10/01/2036
31410Q-6U-0	FED NATL MTG ASSOC #894683			2	1	78,951	112.2330	86,438	77,016	78,222		(506)			6.500	5.618	MON	417	4,760	10/24/2007	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641			2	1	12,747	118.8900	14,822	12,467	12,773		(86)			7.000	5.843	MON	73	859	07/07/2006	05/01/2036
31410S-CE-5	FED NATL MTG ASSOC #895669			2	1	92,111	118.7430	108,405	91,294	91,937		(139)			6.500	6.194	MON	495	5,941	06/26/2007	10/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021			2	1	113,952	112.8770	125,474	111,160	112,962		(659)			6.500	5.690	MON	602	6,989	10/24/2007	08/01/2036
31410T-BG-9	FED NATL MTG ASSOC #896539			2	1	157,334	112.1900	172,188	153,479	155,892		(1,424)			6.500	5.519	MON	831	9,180	10/24/2007	09/01/2036
31410U-EU-2	FED NATL MTG ASSOC #897547			2	1	11,766	108.3930	12,289	11,338	11,798		(57)			5.000	2.911	MON	47	538	04/02/2009	01/01/2022
31410V-ZG-8	FED NATL MTG ASSOC #899043			2	1	147,664	107.6580	154,960	143,937	147,303		(902)			4.500	3.229	MON	540	5,904	03/23/2009	02/01/2022
31410V-ZH-6	FED NATL MTG ASSOC #899044			2	1	303,324	108.3930	316,825	292,294	302,383		(2,470)			5.000	3.297	MON	1,218	13,712	04/02/2009	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331			2	1	330,395	107.6580	346,718	322,054	329,791		(1,753)			4.500	3.228	MON	1,208	13,412	03/23/2009	05/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401			2	1	437,084	108.3930	457,021	421,635	437,362		(3,842)			5.000	3.249	MON	1,757	20,022	05/20/2009	04/01/2022
31410W-JM-1	FED NATL MTG ASSOC #899468			2	1	145,488	108.3930	151,964	140,198	145,504		(1,506)			5.000	3.207	MON	584	6,696	04/02/2009	06/01/2022
31410W-S9-0	FED NATL MTG ASSOC #899744			2	1	338,639	108.3250	392,627	362,453	351,362		6,162			5.000	6.899	MON	1,510	17,616	06/26/2007	07/01/2037
31410W-UP-1	FED NATL MTG ASSOC #899790			2	1	292,757	108.3930	306,111	282,410	292,040		(863)			5.000	3.377	MON	1,177	12,489	05/20/2009	07/01/2022
31410W-XN-3	FED NATL MTG ASSOC #899885			2	1	202,228	108.6690	217,448	200,102	201,596		(785)			5.500	5.030	MON	917	10,464	09/09/2008	11/01/2037
31410W-5D-6	FED NATL MTG ASSOC #900044			2	1	19,347	113.0500	21,336	18,873	19,332		(12)			6.500	5.537	MON	102	1,118	10/24/2007	10/01/2036
31410X-TS-5	FED NATL MTG ASSOC #900661			2	1	109,824	112.6320	120,667	107,133	109,475		(301)			6.500	5.668	MON	580	6,803	10/24/2007	09/01/2036
31410X-2T-2	FED NATL MTG ASSOC #900886			2	1	93,414	108.6740	97,929	90,112	93,433		(961)			5.000	3.196	MON	375	4,365	05/20/2009	01/01/2022
31410X-5X-0	FED NATL MTG ASSOC #900962			2	1	1,645	118.7430	1,906	1,605	1,673		7			6.500	5.090	MON	9	96	10/24/2007	09/01/2036
31410Y-R6-3	FED NATL MTG ASSOC #901509			2	1	13,218	108.6740	13,842	12,737	13,135		(155)			5.000	3.330	MON	53	621	04/02/2009	12/01/2021
31411A-DF-9	FED NATL MTG ASSOC #902002			2	1	182,221	118.7430	211,073	177,757	180,850		(521)			6.500	5.671	MON	963	10,922	10/24/2007	11/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234			2	1	137,082	113.1290	151,280	133,723	136,714		(207)			6.500	5.805	MON	724	8,129	10/24/2007	09/01/2036
31411B-DA-8	FED NATL MTG ASSOC #902897			2	1	178,413	108.6740	187,036	172,107	177,219		(1,303)			5.000	3.578	MON	717	8,183	05/20/2009	12/01/2021
31411B-EB-5	FED NATL MTG ASSOC #902930			2	1	596,552	118.7430	701,150	590,479	596,394		(675)			6.500	6.088	MON	3,198	36,963	10/24/2007	12/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188			2	1	215,173	118.7430	249,242	209,901	212,654		(369)			6.500	5.948	MON	1,137	13,613	10/24/2007	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858			2	1	8,053	118.7430	9,328	7,855	8,011		(55)			6.500	5.355	MON	43	383	10/24/2007	10/01/2036
31411D-B4-0	FED NATL MTG ASSOC #904659			2	1	120,086	108.6740	125,890	115,842	119,191		(674)			5.000	3.644	MON	483	5,596	05/20/2009	11/01/2021
31411D-T4-1	FED NATL MTG ASSOC #905171			2	1	291,440	118.7430	337,584	284,299	290,603		496			6.500	5.858	MON	1,540	18,406	10/24/2007	10/01/2036
31411E-PE-1	FED NATL MTG ASSOC #905921			2	1	202,981	112.2180	222,200	198,007	201,335		(194)			6.500	5.823	MON	1,073	12,377	10/24/2007	12/01/2036
31411E-ZR-1	FED NATL MTG ASSOC #906252			2	1	122,682	108.6740	128,611	118,345	121,719		(407)			5.000	3.659	MON	493	5,637	05/20/2009	01/01/2022
31411E-3M-7	FED NATL MTG ASSOC #906304			2	1	5,854	108.6740	6,130	5,641	5,837		(49)			5.000	3.241	MON	24	269	04/02/2009	01/01/2022
31411F-6K-5	FED NATL MTG ASSOC #907274			2	1	99,266	113.0050	109,427	96,834	98,452		(690)			6.500	5.522	MON	525	5,234	10/24/2007	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890			2	1	10,370	118.7430	12,204	10,278	10,339		(16)			6.500	6.225	MON	56	668	06/26/2007	02/01/2037
31411H-Y5-3	FED NATL MTG ASSOC #908932			2	1	796,653	118.7430	937,398	789,437	794,168		(2,191)			6.500	6.167	MON	4,276	48,895	07/20/2007	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352			2	1	388,005	108.3930	405,704	374,291	386,919		(2,584)			5.000	3.413	MON	1,560	18,063	05/20/2009	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756			2	1	146,011	118.7430	169,129	142,433	145,309		(964)			6.500	5.492	MON	772	8,996	10/24/2007	02/01/2037
31411K-FF-5	FED NATL MTG ASSOC #910166			2	1	10,683	118.7430	12,374	10,421	10,609		(53)			6.500	5.543	MON	56	657	10/24/2007	03/01/2037
31411K-GX-5	FED NATL MTG ASSOC #910214			2	1	226,989	112.2290	248,505	221,427	226,019		(1,123)			6.500	5.504	MON	1,199	13,513	10/24/2007	03/01/2037
31411K-NJ-8	FED NATL MTG ASSOC #910393			2	1	28,938	118.8440	33,549	28,229	28,775		(183)			6.500	5.526	MON	153	1,825	10/24/2007	03/01/2037
31411L-ED-9	FED NATL MTG ASSOC #911032			2	1	113,787	108.3930	118,978	109,765	113,364		(660)			5.000	3.530	MON	457	5,264	05/20/2009	07/01/2022
31411L-FG-1	FED NATL MTG ASSOC #911067			2	1	335,105	108.3930	350,022	322,920	331,904		(3,540)			5.000	3.686	MON	1,346	15,766	04/02/2009	11/01/2022
31411L-RL-7	FED NATL MTG ASSOC #911391			2	1	391,169	108.3250	414,124	382,298	387,772		(2,483)			5.000	4.239	MON	1,593	18,358	03/13/2009	03/01/2037
31411N-ZU-4	FED NATL MTG ASSOC #912555			2	1	80,036	108.3930	83,599	77,126	80,096		(706)			5.000	3.058	MON	321	3,500	04/02/2009	02/01/2022
31411R-AD-0	FED NATL MTG ASSOC #912704			2	1	449,428	108.3250	475,802	439,237	446,351		(2,460)			5.000	4.146	MON	1,830	21,266	03/13/2009	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384			2	1	461,403	108.3930	482,449	445,094	458,494		(1,998)			5.000	3.649	MON	1,855	21,354	05/20/2009	03/01/2022
31411U-BJ-9	FED NATL MTG ASSOC #914541			2	1	99,267	108.3930	103,796	95,759	98,973		(471)			5.000	3.465	MON	399	4,603	05/20/2009	04/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079			2	1	369,299	108.3930	386,144	356,246	371,591		(2,417)			5.000	3.077	MON	1,484	17,102	05/20/2009	04/01/2022
31411U-UH-2	FED NATL MTG ASSOC #915084			2	1	84,991	112.4440	94,692	84,213	85,418		67			6.500	6.004	MON	456	5,039	10/24/2007	04/01/2037
31411U-ZW-4	FED NATL MTG ASSOC #915257			2	1	360,268	108.3250	381,410	352,098	357,721		(3,227)			5.000	4.051	MON	1,467	16,828	03/13/2009	05/01/2037
31411V-P2-9	FED NATL MTG ASSOC #915841			2	1	128,984	108.6740	135,218	124,425	128,125		(801)			5.000	3.584	MON	518	6,018	05/20/2009	03/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31411W-BT-3	FED NATL MTG ASSOC #916350			2	1	27,251	118.8440	31,593	26,584	27,405		126			6.500	5.616	MON	144	1,695	10/24/2007	04/01/2037
31411W-YF-8	FED NATL MTG ASSOC #917010			2	1	563,988	108.3930	589,714	544,053	559,627		(2,931)			5.000	3.554	MON	2,267	25,234	05/20/2009	04/01/2022
31411X-MF-9	FED NATL MTG ASSOC #917558			2	1	58,999	118.8440	68,399	57,553	59,194		9			6.500	5.456	MON	312	3,635	10/24/2007	04/01/2037
31411X-XB-6	FED NATL MTG ASSOC #917874			2	1	343,660	112.2690	382,299	340,521	343,005		(963)			6.500	6.092	MON	1,844	21,824	07/20/2007	05/01/2037
31411X-3K-9	FED NATL MTG ASSOC #918002			2	1	426,261	108.3250	451,276	416,595	422,956		(3,999)			5.000	4.063	MON	1,736	19,454	03/13/2009	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104			2	1	710,795	108.3930	742,959	685,433	711,198		(5,088)			5.000	3.327	MON	2,856	33,213	05/20/2009	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497			2	1	371,724	108.3930	388,680	358,585	370,927		(2,479)			5.000	3.399	MON	1,494	17,115	05/20/2009	05/01/2022
31411Y-SB-0	FED NATL MTG ASSOC #918614			2	1	103,038	108.3930	107,625	99,292	102,746		(821)			5.000	3.409	MON	414	4,802	04/02/2009	06/01/2022
31411Y-TV-5	FED NATL MTG ASSOC #918664			2	1	69,949	112.3290	76,648	68,235	70,496		138			6.500	5.376	MON	370	4,210	10/24/2007	06/01/2037
31411Y-3F-8	FED NATL MTG ASSOC #918898			2	1	1,189	108.8150	1,262	1,159	1,188		(14)			4.500	2.938	MON	4	44	03/23/2009	04/01/2022
31411Y-3G-6	FED NATL MTG ASSOC #918899			2	1	158,737	108.3930	165,803	152,965	158,967		(1,933)			5.000	3.060	MON	637	7,269	04/02/2009	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900			2	1	319,262	108.3930	333,826	307,978	319,781		(2,991)			5.000	3.207	MON	1,283	14,684	05/20/2009	04/01/2022
31412A-BG-8	FED NATL MTG ASSOC #919039			2	1	26,128	118.8440	30,777	25,897	26,069		(37)			6.500	6.161	MON	140	1,718	06/26/2007	05/01/2037
31412A-E5-9	FED NATL MTG ASSOC #919156			2	1	267,694	111.6840	291,646	261,135	265,572		(895)			6.500	5.759	MON	1,414	16,162	10/24/2007	04/01/2037
31412A-UV-4	FED NATL MTG ASSOC #919596			2	1	148,798	108.3930	155,585	143,538	148,802		(845)			5.000	3.317	MON	598	6,943	05/20/2009	07/01/2022
31412A-VY-7	FED NATL MTG ASSOC #919631			2	1	189,031	108.3930	197,654	182,350	186,888		(303)			5.000	3.965	MON	760	8,878	05/20/2009	08/01/2022
31412A-V5-0	FED NATL MTG ASSOC #919636			2	1	120,133	108.3930	125,613	115,887	119,474		(658)			5.000	3.605	MON	483	5,464	05/20/2009	09/01/2022
31412A-V6-8	FED NATL MTG ASSOC #919637			2	1	313,671	108.6690	337,279	310,374	312,366		(1,150)			5.500	5.137	MON	1,423	16,282	09/09/2008	09/01/2037
31412B-KG-6	FED NATL MTG ASSOC #920195			2	1	67,680	108.6740	70,951	65,288	67,602		(576)			5.000	3.242	MON	272	3,070	05/20/2009	12/01/2021
31412D-2D-9	FED NATL MTG ASSOC #922472			2	1	111,483	112.3010	122,129	108,751	110,746		(261)			6.500	5.687	MON	589	6,682	10/24/2007	03/01/2037
31412E-FR-2	FED NATL MTG ASSOC #922776			2	1	18,008	118.7430	20,859	17,567	18,030		(78)			6.500	5.344	MON	95	1,051	10/24/2007	12/01/2036
31412F-JR-5	FED NATL MTG ASSOC #923772			2	1	368,268	112.3720	403,690	359,245	366,676		1,510			6.500	5.941	MON	1,946	23,320	10/24/2007	05/01/2037
31412G-LC-3	FED NATL MTG ASSOC #924723			2	1	292,531	108.3930	305,875	282,191	289,911		519			5.000	3.788	MON	1,176	14,026	05/20/2009	05/01/2022
31412L-LE-8	FED NATL MTG ASSOC #928325			2	1	129,376	118.8440	149,988	126,206	129,659		298			6.500	5.656	MON	684	7,810	10/24/2007	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511			2	1	169,692	112.3080	185,909	165,535	168,121		(720)			6.500	5.673	MON	897	10,435	10/24/2007	06/01/2037
31412L-SY-7	FED NATL MTG ASSOC #928535			2	1	219,283	108.3930	229,285	211,532	220,695		1,509			5.000	3.100	MON	881	8,554	05/20/2009	07/01/2022
31412L-ZB-9	FED NATL MTG ASSOC #928738			2	1	59,314	112.0200	64,816	57,861	58,873		(94)			6.500	5.587	MON	313	3,679	10/24/2007	10/01/2037
31412M-XL-7	FED NATL MTG ASSOC #929583			2	1	128,175	108.2830	133,886	123,644	127,586		(728)			5.000	3.548	MON	515	5,922	05/20/2009	06/01/2023
31412N-CL-8	FED NATL MTG ASSOC #929875			2	1	2,406,900	107.6270	2,519,421	2,340,880	2,392,726		(7,302)			4.500	3.538	MON	8,778	101,101	05/20/2009	06/01/2023
31412N-FQ-4	FED NATL MTG ASSOC #929975			2	1	99,563	108.2830	103,999	96,044	99,647		(220)			5.000	3.443	MON	400	4,571	05/20/2009	09/01/2023
31412N-G4-2	FED NATL MTG ASSOC #930019			2	1	53,158	108.2830	55,527	51,279	53,472		(419)			5.000	2.806	MON	214	2,247	05/20/2009	10/01/2023
31412N-LF-1	FED NATL MTG ASSOC #930126			2	1	142,631	107.6270	149,634	139,030	142,176		(792)			4.500	3.289	MON	521	5,759	03/23/2009	11/01/2023
31412N-LG-9	FED NATL MTG ASSOC #930127			2	1	279,768	108.2830	292,235	269,880	278,983		(2,821)			5.000	3.267	MON	1,125	12,759	05/20/2009	11/01/2023
31412N-RS-7	FED NATL MTG ASSOC #930297			2	1	270,223	107.6270	282,856	262,811	268,990		(1,691)			4.500	3.293	MON	986	11,271	05/20/2009	12/01/2023
31412N-W7-7	FED NATL MTG ASSOC #930470			2	1	353,283	108.2830	368,636	340,437	353,080		(3,605)			5.000	3.277	MON	1,418	16,353	04/02/2009	01/01/2024
31412P-E4-9	FED NATL MTG ASSOC #930855			2	1	11,261	107.1430	11,884	11,092	11,220		(18)			4.000	3.416	MON	37	414	10/29/2009	04/01/2024
31412P-KR-1	FED NATL MTG ASSOC #931004			2	1	63,829	107.1430	67,361	62,871	63,601		(98)			4.000	3.420	MON	210	2,361	10/29/2009	04/01/2024
31412Q-BY-4	FED NATL MTG ASSOC #931655			2	1	325,059	107.1430	343,051	320,181	323,895		(359)			4.000	3.417	MON	1,067	11,903	10/29/2009	07/01/2024
31412Q-DY-2	FED NATL MTG ASSOC #931719			2	1	52,609	109.5490	56,768	51,819	52,414		(60)			4.000	3.547	MON	173	1,996	10/29/2009	08/01/2024
31412Q-EL-9	FED NATL MTG ASSOC #931739			2	1	30,447	107.1430	32,132	29,990	30,342		(35)			4.000	3.437	MON	100	1,133	10/29/2009	08/01/2024
31412S-RH-0	FED NATL MTG ASSOC #933488			2	1	140,364	108.2830	146,464	135,260	139,684		(861)			5.000	3.452	MON	564	6,363	04/02/2009	03/01/2023
31412S-6X-8	FED NATL MTG ASSOC #933886			2	1	1,242,410	107.6270	1,300,492	1,208,331	1,236,354		(6,444)			4.500	3.302	MON	4,531	50,449	05/20/2009	04/01/2023
31412T-AQ-6	FED NATL MTG ASSOC #933915			2	1	138,943	107.6270	145,765	135,436	138,405		(689)			4.500	3.426	MON	508	5,643	03/23/2009	06/01/2023
31412T-PN-7	FED NATL MTG ASSOC #934329			2	1	238,013	108.3250	251,980	232,616	236,313		(1,887)			5.000	4.029	MON	969	10,812	03/13/2009	07/01/2038
31412T-UG-6	FED NATL MTG ASSOC #934483			2	1	135,564	108.2830	141,604	130,772	135,133		(756)			5.000	3.395	MON	545	6,105	05/20/2009	10/01/2023
31412T-UZ-4	FED NATL MTG ASSOC #934500			2	1	70,061	108.2830	73,183	67,585	69,851		(804)			5.000	3.123	MON	282	3,102	05/20/2009	10/01/2023
31412U-L8-1	FED NATL MTG ASSOC #935151			2	1	237,919	107.1430	251,087	234,349	236,943		(501)			4.000	3.375	MON	781	8,529	10/29/2009	04/01/2024
31412U-N2-2	FED NATL MTG ASSOC #935209			2	1	145,945	108.2680	152,426	140,786	145,194		(303)			5.000	3.779	MON	587	6,964	05/20/2009	04/01/2024
31412V-B6-4	FED NATL MTG ASSOC #935761			2	1	1,375,052	110.1110	1,491,369	1,354,418	1,367,987		(2,950)			4.000	3.631	MON	4,515	53,533	10/29/2009	11/01/2024
31412W-PY-6	FED NATL MTG ASSOC #937039			2	1	127,455	108.6740	133,615	122,950	126,319		(362)			5.000	3.755	MON	512	5,798	05/20/2009	04/01/2022
31412X-H8-0	FED NATL MTG ASSOC #937755			2	1	275,697	108.3250	291,876	269,445	273,685		(2,365)			5.000	4.058	MON	1,123	12,880	03/13/2009	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775			2	1	497,210	108.3930	519,890	479,636	497,292		(3,090)			5.000	3.298	MON	1,998	23,142	05/20/2009	06/01/2022
31412X-JV-7	FED NATL MTG ASSOC #937776			2	1	49,692	118.8440	57,609	48,475	50,093		63			6.500	5.326	MON	263	3,027	10/24/2007	06/01/2037
31412X-MT-8	FED NATL MTG ASSOC #937870			2	1	116,217	108.3930	121,518	112,109	115,713		(592)			5.000	3.512	MON	467	5,340	05/20/2009	07/01/2022
31412X-V4-3	FED NATL MTG ASSOC #938135			2	1	130,801	118.8440	151,639	127,596	129,742		(477)			6.500	5.679	MON	691	8,026	10/24/2007	07/01/2037
31412X-XV-1	FED NATL MTG ASSOC #938192			2	1	141,014	108.3930	147,446	136,030	140,479		(842)			5.000	3.515	MON	567	6,539	05/20/2009	07/01/2022
31412X-ZF-4	FED NATL MTG ASSOC #938242			2	1	191,703	107.6580	201,174	186,864	191,255		(714)			4.500	3.339	MON	701	7,936	03/23/2009	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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31412X-2U-7	FED NATL MTG ASSOC #938287			2	1	584,420	108.3930	611,079	563,764	583,673		(4,584)			5.000	3.327	MON	2,349	27,592	05/20/2009	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602			2	1	4,064	107.6580	4,265	3,961	4,082		(36)			4.500	2.999	MON	15	140	03/23/2009	05/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115			2	1	57,043	112.3050	62,492	55,645	56,643		(174)			6.500	5.637	MON	301	3,525	10/24/2007	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456			2	1	376,396	108.6740	394,587	363,092	373,456		(2,784)			5.000	3.423	MON	1,513	17,394	05/20/2009	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915			2	1	11,696	107.6580	12,274	11,401	11,617		(47)			4.500	3.685	MON	43	505	03/23/2009	07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028			2	1	166,777	118.8440	196,393	165,254	166,599		(86)			6.500	6.211	MON	895	10,587	07/20/2007	07/01/2037
31413C-SV-2	FED NATL MTG ASSOC #941632			2	1	50,243	108.3930	52,480	48,416	50,549		(524)			5.000	2.987	MON	202	2,327	04/02/2009	06/01/2022
31413D-HK-6	FED NATL MTG ASSOC #942234			2	1	151,816	108.3930	158,574	146,296	150,745		(861)			5.000	3.614	MON	610	7,264	04/02/2009	07/01/2022
31413F-MX-7	FED NATL MTG ASSOC #944174			2	1	30,393	118.7430	35,205	29,648	30,256		96			6.500	5.837	MON	161	1,924	10/24/2007	06/01/2037
31413F-P8-9	FED NATL MTG ASSOC #944247			2	1	181,083	108.3930	189,343	174,683	180,073		(100)			5.000	3.548	MON	728	8,137	05/20/2009	06/01/2022
31413F-S6-0	FED NATL MTG ASSOC #944341			2	1	145,362	112.2740	159,205	141,800	144,311		(865)			6.500	5.560	MON	768	8,691	10/24/2007	06/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939			2	1	378,265	112.3050	414,401	368,997	376,598		(980)			6.500	5.601	MON	1,999	22,746	10/24/2007	08/01/2037
31413K-GS-4	FED NATL MTG ASSOC #947609			2	1	253,677	108.3930	264,969	244,453	252,603		(1,450)			5.000	3.448	MON	1,019	11,729	04/02/2009	10/01/2022
31413M-HW-0	FED NATL MTG ASSOC #949445			2	1	261,985	108.2830	273,371	252,459	260,228		(1,445)			5.000	3.588	MON	1,052	12,036	04/02/2009	06/01/2023
31413S-S5-4	FED NATL MTG ASSOC #954240			2	1	91,448	108.3930	95,619	88,216	91,157		(826)			5.000	3.318	MON	368	4,241	05/20/2009	01/01/2023
31413T-U4-2	FED NATL MTG ASSOC #955203			2	1	112,134	108.3930	117,126	108,057	112,485		(1,594)			5.000	2.815	MON	450	5,124	04/02/2009	12/01/2022
31413T-3R-1	FED NATL MTG ASSOC #955408			2	1	203,246	108.3930	212,517	196,062	202,474		(1,535)			5.000	3.454	MON	817	9,568	05/20/2009	12/01/2022
31413U-P4-5	FED NATL MTG ASSOC #955943			2	1	51,518	108.3930	53,868	49,697	51,465		(1,080)			5.000	2.724	MON	207	2,311	05/20/2009	10/01/2022
31413U-VQ-9	FED NATL MTG ASSOC #956123			2	1	73,598	108.3930	76,955	70,996	73,645		(873)			5.000	3.028	MON	296	3,404	05/20/2009	10/01/2022
31414B-WY-2	FED NATL MTG ASSOC #961563			2	1	99,969	108.2830	104,314	96,334	99,689		(642)			5.000	3.377	MON	401	4,593	04/02/2009	02/01/2023
31414B-ZF-0	FED NATL MTG ASSOC #961642			2	1	87,700	108.2830	91,608	84,600	87,759		(628)			5.000	3.269	MON	353	3,994	05/20/2009	02/01/2023
31414B-6U-9	FED NATL MTG ASSOC #961783			2	1	1,830,092	107.6270	1,915,648	1,779,894	1,821,028		(9,815)			4.500	3.357	MON	6,675	76,865	05/20/2009	02/01/2023
31414C-AV-0	FED NATL MTG ASSOC #961820			2	1	97,782	108.3250	103,520	95,564	96,994		(753)			5.000	4.097	MON	398	4,545	03/13/2009	03/01/2038
31414C-TX-6	FED NATL MTG ASSOC #962366			2	1	15,415	107.6270	16,171	15,025	15,336		(84)			4.500	3.474	MON	56	651	03/23/2009	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697			2	1	5,620	107.6270	5,896	5,478	5,591		(14)			4.500	3.503	MON	21	227	03/23/2009	06/01/2023
31414E-6F-6	FED NATL MTG ASSOC #964470			2	1	125,582	108.2830	131,178	121,143	125,701		(408)			5.000	3.276	MON	505	5,584	05/20/2009	08/01/2023
31414F-GL-9	FED NATL MTG ASSOC #964703			2	1	123,663	108.2830	129,173	119,292	123,336		(745)			5.000	3.503	MON	497	5,721	05/20/2009	08/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326			2	1	36,038	108.3250	38,153	35,221	35,663		(259)			5.000	4.264	MON	147	1,703	03/13/2009	09/01/2038
31414F-5Q-0	FED NATL MTG ASSOC #965355			2	1	17,853	108.2830	18,629	17,204	17,699		(122)			5.000	3.544	MON	72	827	04/02/2009	10/01/2023
31414F-6Y-2	FED NATL MTG ASSOC #965387			2	1	584,329	108.2830	610,367	563,676	579,087		(3,725)			5.000	3.670	MON	2,349	26,893	05/20/2009	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466			2	1	11,586	109.6490	12,383	11,294	11,482		(37)			4.500	3.765	MON	42	488	03/23/2009	09/01/2022
31414G-DY-2	FED NATL MTG ASSOC #965519			2	1	79,394	108.3930	82,979	76,554	80,184		(980)			5.000	2.665	MON	319	3,692	05/20/2009	01/01/2023
31414G-ES-4	FED NATL MTG ASSOC #965545			2	1	163,531	108.2830	170,818	157,751	164,572		(1,931)			5.000	2.812	MON	657	7,346	05/20/2009	01/01/2023
31414G-VM-8	FED NATL MTG ASSOC #966020			2	1	166,712	108.3930	174,317	160,820	166,222		(66)			5.000	3.553	MON	670	7,513	05/20/2009	02/01/2023
31414H-M4-6	FED NATL MTG ASSOC #966679			2	1	10,226	108.2830	10,670	9,854	10,213		(42)			5.000	3.310	MON	41	463	04/02/2009	02/01/2023
31414H-NE-3	FED NATL MTG ASSOC #966689			2	1	155,921	108.2830	162,869	150,410	156,018		(212)			5.000	3.408	MON	627	6,980	05/20/2009	06/01/2023
31414H-PK-7	FED NATL MTG ASSOC #966726			2	1	130,291	108.3930	136,091	125,554	129,918		(1,224)			5.000	3.338	MON	523	5,700	04/02/2009	12/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754			2	1	642,553	108.2830	671,186	619,842	633,948		(3,715)			5.000	3.861	MON	2,583	29,512	05/20/2009	01/01/2023
31414J-H3-0	FED NATL MTG ASSOC #967450			2	1	70,504	108.3930	73,720	68,012	70,628		(1,244)			5.000	2.730	MON	283	3,179	05/20/2009	12/01/2022
31414J-NW-9	FED NATL MTG ASSOC #967605			2	1	82,970	108.3930	86,754	80,037	83,559		(700)			5.000	2.737	MON	333	3,769	05/20/2009	12/01/2022
31414J-SN-4	FED NATL MTG ASSOC #967725			2	1	432,061	108.3930	451,770	416,790	430,928		(1,238)			5.000	3.414	MON	1,737	19,291	05/20/2009	01/01/2023
31414J-UC-5	FED NATL MTG ASSOC #967779			2	1	89,964	108.2830	93,973	86,784	90,205		(407)			5.000	3.251	MON	362	4,191	05/20/2009	06/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015			2	1	646,754	108.2830	675,573	623,894	641,244		(4,714)			5.000	3.620	MON	2,600	30,589	05/20/2009	01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294			2	1	81,055	108.3250	85,812	79,217	80,490		(364)			5.000	4.104	MON	330	3,632	03/13/2009	02/01/2038
31414L-P4-4	FED NATL MTG ASSOC #969443			2	1	241,800	108.3930	252,771	233,199	244,203		(2,645)			5.000	2.663	MON	972	11,106	05/20/2009	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481			2	1	89,100	108.3930	93,164	85,950	89,946		(820)			5.000	2.846	MON	358	4,025	05/20/2009	01/01/2023
31414L-3Y-2	FED NATL MTG ASSOC #969815			2	1	163,898	107.6270	171,945	159,760	163,670		(2,034)			4.500	2.997	MON	599	6,651	03/23/2009	02/01/2023
31414M-D5-2	FED NATL MTG ASSOC #970024			2	1	106,787	108.6430	111,798	102,904	106,207		(367)			5.000	3.572	MON	429	4,987	04/02/2009	06/01/2023
31414N-GE-8	FED NATL MTG ASSOC #970997			2	1	17,747	108.2830	18,518	17,101	17,695		(144)			5.000	3.399	MON	71	833	04/02/2009	01/01/2024
31414N-UT-9	FED NATL MTG ASSOC #971394			2	1	41,152	108.2830	42,941	39,656	40,745		(131)			5.000	3.847	MON	165	1,942	04/02/2009	05/01/2023
31414N-VF-8	FED NATL MTG ASSOC #971414			2	1	125,960	108.2830	131,434	121,380	124,839		(390)			5.000	3.808	MON	506	5,958	04/02/2009	05/01/2023
31414P-7G-8	FED NATL MTG ASSOC #972595			2	1	132,975	108.3250	140,779	129,960	132,158		(606)			5.000	4.085	MON	542	6,046	03/13/2009	04/01/2038
31414Q-LX-3	FED NATL MTG ASSOC #972942			2	1	111,821	108.2830	116,804	107,869	112,394		(1,046)			5.000	2.999	MON	449	5,043	05/20/2009	02/01/2023
31414Q-RL-3	FED NATL MTG ASSOC #973091			2	1	387,646	108.3250	410,394	378,855	385,070		(1,942)			5.000	4.072	MON	1,579	17,801	03/13/2009	03/01/2038
31414Q-UR-6	FED NATL MTG ASSOC #973192			2	1	156,973	108.2830	163,967	151,424	156,953		(1,172)			5.000	3.198	MON	631	7,298	05/20/2009	03/01/2023
31414Q-X2-8	FED NATL MTG ASSOC #973297			2	1	938,483	107.6270	984,564	914,792	934,501		(4,357)			4.500	3.432	MON	3,430	39,195	03/23/2009	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993			2	1	452,826	108.2830	473,004	436,820	450,376		(3,184)			5.000	3.113	MON	1,820	20,646	05/20/2009	02/01/2023

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 Stated Contractual Maturity Date
31414S-JX-2	FED NATL MTG ASSOC #974678			2	1	773,495	107.6270	809,655	752,279	772,280		(4,934)			4.500	3.196	MON	2,821	32,084	05/20/2009	04/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744			2	1	448,350	108.3250	474,660	438,183	445,039		(1,910)			5.000	4.142	MON	1,826	21,008	03/13/2009	04/01/2038
31414S-VL-4	FED NATL MTG ASSOC #975019			2	1	398,213	107.6270	416,829	387,291	396,368		(1,792)			4.500	3.367	MON	1,452	16,705	05/20/2009	04/01/2023
31414S-YM-9	FED NATL MTG ASSOC #975116			2	1	305,821	108.3250	323,768	298,886	303,283		(2,631)			5.000	4.145	MON	1,245	14,220	03/13/2009	05/01/2038
31414S-3Q-4	FED NATL MTG ASSOC #975207			2	1	155,849	108.3930	162,786	150,182	155,224		(2,079)			5.000	3.183	MON	626	7,096	04/02/2009	03/01/2023
31414S-6Z-1	FED NATL MTG ASSOC #975288			2	1	12,446	107.6270	13,057	12,131	12,419		(100)			4.500	3.204	MON	45	516	03/23/2009	05/01/2023
31414T-7H-8	FED NATL MTG ASSOC #976196			2	1	358,782	107.6270	375,555	348,941	358,231		(3,850)			4.500	2.984	MON	1,309	14,342	05/20/2009	05/01/2023
31414U-G6-9	FED NATL MTG ASSOC #976421			2	1	3,564	107.6270	3,739	3,474	3,569		(24)			4.500	3.050	MON	13	142	03/23/2009	03/01/2023
31414U-LD-8	FED NATL MTG ASSOC #976524			2	1	290,002	108.2830	302,924	279,751	295,301		(2,764)			5.000	2.577	MON	1,166	13,683	05/20/2009	05/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607			2	1	318,477	108.2830	332,669	307,221	319,679		(2,396)			5.000	3.174	MON	1,280	15,120	05/20/2009	04/01/2023
31414U-R7-5	FED NATL MTG ASSOC #976710			2	1	371,013	107.6270	388,358	360,836	370,822		(1,810)			4.500	3.158	MON	1,353	15,151	05/20/2009	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789			2	1	7,549	107.6270	7,920	7,358	7,515		(38)			4.500	3.414	MON	28	313	03/23/2009	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443			2	1	338,858	108.3930	354,315	326,881	338,749		(538)			5.000	3.354	MON	1,362	15,806	05/20/2009	08/01/2023
31415A-MG-3	FED NATL MTG ASSOC #981059			2	1	8,011	108.2830	8,360	7,720	8,025		(13)			5.000	3.348	MON	32	365	04/02/2009	04/01/2023
31415A-T5-0	FED NATL MTG ASSOC #981272			2	1	3,429,366	107.5790	3,588,087	3,335,300	3,428,927		(23,748)			4.500	3.056	MON	12,507	140,747	05/20/2009	04/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365			2	1	49,212	107.6270	51,629	47,970	48,886		(194)			4.500	3.502	MON	180	2,033	03/23/2009	04/01/2023
31415B-AP-4	FED NATL MTG ASSOC #981614			2	1	19,703	108.2830	20,560	18,987	19,601		(190)			5.000	3.505	MON	79	926	04/02/2009	06/01/2023
31415B-B3-2	FED NATL MTG ASSOC #981658			2	1	116,783	108.2830	121,987	112,655	116,500		(654)			5.000	3.442	MON	469	5,357	05/20/2009	06/01/2023
31415B-DU-0	FED NATL MTG ASSOC #981715			2	1	53,682	108.2830	56,015	51,730	53,485		(194)			5.000	3.512	MON	216	2,444	04/02/2009	07/01/2023
31415B-FP-9	FED NATL MTG ASSOC #981774			2	1	94,559	108.2830	98,773	91,217	95,016		(304)			5.000	3.193	MON	380	4,261	05/20/2009	05/01/2023
31415B-FW-4	FED NATL MTG ASSOC #981781			2	1	275,298	108.9860	289,433	265,567	275,645		(3,348)			5.000	3.303	MON	1,107	12,971	05/20/2009	04/01/2023
31415B-T3-3	FED NATL MTG ASSOC #982170			2	1	68,293	108.3930	71,333	65,810	68,103		(207)			5.000	3.520	MON	274	3,098	04/02/2009	06/01/2023
31415B-XU-8	FED NATL MTG ASSOC #982291			2	1	594,157	107.1430	627,044	585,242	590,704		(822)			4.000	3.566	MON	1,951	22,813	10/29/2009	06/01/2024
31415B-4R-7	FED NATL MTG ASSOC #982432			2	1	10,199	108.2830	10,653	9,838	10,103		(44)			5.000	3.781	MON	41	471	05/20/2009	05/01/2023
31415C-KK-2	FED NATL MTG ASSOC #982798			2	1	884,262	107.6270	925,601	860,007	882,132		(3,137)			4.500	3.230	MON	3,225	36,353	05/20/2009	05/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831			2	1	160,871	108.3250	170,311	157,223	159,741		(1,903)			5.000	3.797	MON	655	6,935	03/13/2009	05/01/2038
31415C-NH-6	FED NATL MTG ASSOC #982892			2	1	1,246,266	107.6270	1,304,528	1,212,082	1,249,786		(14,811)			4.500	2.691	MON	4,545	48,076	05/20/2009	05/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104			2	1	15,497	108.2830	16,170	14,933	15,416		(67)			5.000	3.668	MON	62	710	04/02/2009	05/01/2023
31415L-EC-7	FED NATL MTG ASSOC #983131			2	1	152,388	108.2830	159,179	147,002	152,425		(105)			5.000	3.411	MON	613	7,046	05/20/2009	05/01/2023
31415L-QX-8	FED NATL MTG ASSOC #983470			2	1	87,041	108.3250	92,149	85,067	86,341		(963)			5.000	3.915	MON	354	3,867	03/13/2009	05/01/2038
31415L-TF-4	FED NATL MTG ASSOC #983550			2	1	3,075	107.6270	3,226	2,997	3,060		(10)			4.500	3.407	MON	11	118	03/23/2009	05/01/2023
31415L-XC-6	FED NATL MTG ASSOC #983675			2	1	124,466	108.2830	130,013	120,067	124,231		(1,044)			5.000	3.375	MON	500	5,875	05/20/2009	11/01/2023
31415M-FR-1	FED NATL MTG ASSOC #984076			2	1	1,519,440	107.6270	1,590,473	1,477,763	1,517,092		(13,501)			4.500	3.103	MON	5,542	62,464	05/20/2009	06/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804			2	1	131,437	108.2830	137,294	126,791	131,568		(1,657)			5.000	2.953	MON	528	5,903	05/20/2009	06/01/2023
31415Q-CT-1	FED NATL MTG ASSOC #985782			2	1	382,555	108.3250	405,005	373,880	381,225		(4,178)			5.000	4.064	MON	1,558	18,447	03/13/2009	08/01/2038
31415Q-M3-7	FED NATL MTG ASSOC #986078			2	1	169,014	108.2830	176,545	163,040	167,155		(1,508)			5.000	3.680	MON	679	8,061	05/20/2009	09/01/2023
31415Q-NT-9	FED NATL MTG ASSOC #986102			2	1	778,469	108.2830	813,158	750,954	767,228		(3,253)			5.000	3.922	MON	3,129	35,852	05/20/2009	09/01/2023
31415Q-N7-7	FED NATL MTG ASSOC #986114			2	1	443,210	108.2830	462,960	427,545	437,488		(2,660)			5.000	3.780	MON	1,781	18,660	05/20/2009	10/01/2023
31415Q-XS-0	FED NATL MTG ASSOC #986389			2	1	112,772	108.2830	117,797	108,786	111,865		(139)			5.000	3.681	MON	453	5,119	05/20/2009	07/01/2023
31415R-NN-0	FED NATL MTG ASSOC #986997			2	1	198,898	108.2830	207,761	191,868	199,671		(3,192)			5.000	2.707	MON	799	9,087	05/20/2009	07/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072			2	1	59,697	107.6270	62,628	58,190	59,286		(81)			4.500	3.490	MON	218	2,368	03/23/2009	08/01/2023
31415R-VF-8	FED NATL MTG ASSOC #987214			2	1	64,280	108.2830	67,145	62,008	64,824		(330)			5.000	2.902	MON	258	2,913	05/20/2009	07/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484			2	1	697,171	108.2830	728,237	672,529	691,772		(5,437)			5.000	3.626	MON	2,802	33,224	05/20/2009	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741			2	1	456,449	108.2830	476,782	440,309	455,746		(1,629)			5.000	3.414	MON	1,835	21,154	05/20/2009	08/01/2023
31415S-P5-5	FED NATL MTG ASSOC #987944			2	1	414,417	108.2830	432,884	399,770	411,129		(3,859)			5.000	3.356	MON	1,666	19,018	05/20/2009	12/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388			2	1	217,167	108.2830	226,605	209,271	215,636		(1,058)			5.000	3.668	MON	872	9,982	04/02/2009	09/01/2023
31415T-NQ-9	FED NATL MTG ASSOC #988799			2	1	204,050	108.2830	213,143	196,838	204,230		(3,017)			5.000	2.712	MON	820	9,212	05/20/2009	08/01/2023
31415T-QL-7	FED NATL MTG ASSOC #988859			2	1	139,335	107.1430	147,047	137,244	138,950		(137)			4.000	3.385	MON	457	5,223	10/29/2009	07/01/2024
31415T-SN-1	FED NATL MTG ASSOC #988925			2	1	155,909	108.2830	162,684	150,239	157,468		(1,452)			5.000	2.744	MON	626	7,050	04/02/2009	08/01/2023
31415V-BG-9	FED NATL MTG ASSOC #990239			2	1	100,998	109.2050	106,393	97,424	102,265		(1,858)			5.000	2.433	MON	406	4,730	05/20/2009	11/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957			2	1	209,196	108.2830	218,288	201,589	209,236		(3,465)			5.000	2.698	MON	840	9,431	04/02/2009	09/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961			2	1	197,150	107.6270	206,830	192,173	196,115		(859)			4.500	3.434	MON	721	8,090	03/23/2009	09/01/2023
31415V-5L-5	FED NATL MTG ASSOC #991051			2	1	207,485	108.6530	223,068	205,304	206,964		(1,437)			5.500	4.909	MON	941	9,924	09/09/2008	10/01/2038
31415V-6B-6	FED NATL MTG ASSOC #991066			2	1	89,109	108.2830	92,981	85,869	89,429		(1,120)			5.000	2.742	MON	358	3,803	04/02/2009	11/01/2023
31415W-FY-4	FED NATL MTG ASSOC #991283			2	1	167,631	108.2830	174,916	161,535	170,011		(1,871)			5.000	2.230	MON	673	7,265	04/02/2009	09/01/2023
31415W-LM-3	FED NATL MTG ASSOC #991432			2	1	39,318	108.2830	41,026	37,888	39,140		(302)			5.000	3.332	MON	158	1,814	04/02/2009	12/01/2023
31415W-3G-6	FED NATL MTG ASSOC #991899			2	1	673,355	108.6530	723,928	666,276	672,313		(1,697)			5.500	4.978	MON	3,054	34,367	09/09/2008	10/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31415W-4P-5	FED NATL MTG ASSOC #991930			2	1	108,569	108.2830	113,407	104,732	108,358		(1,097)			5.000	3.279	MON	436	5,008	05/20/2009	12/01/2023
31415X-Z3-8	FED NATL MTG ASSOC #992762			2	1	88,056	107.1430	92,930	86,735	87,580		(101)			4.000	3.486	MON	289	3,309	10/29/2009	02/01/2024
31415X-3S-8	FED NATL MTG ASSOC #992809			2	1	46,335	108.2830	48,349	44,650	45,941		(410)			5.000	3.443	MON	186	2,076	04/02/2009	11/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956			2	1	496,154	108.2830	518,263	478,617	494,733		(927)			5.000	3.461	MON	1,994	22,376	05/20/2009	12/01/2023
31415Y-LM-9	FED NATL MTG ASSOC #993232			2	1	421,854	109.5490	455,202	415,524	419,980		(713)			4.000	3.571	MON	1,385	16,191	10/29/2009	07/01/2024
31415Y-5S-4	FED NATL MTG ASSOC #993757			2	1	102,946	108.2830	107,534	99,308	103,109		(1,666)			5.000	2.538	MON	414	4,203	05/20/2009	11/01/2023
31416A-GT-1	FED NATL MTG ASSOC #994010			2	1	576,095	108.1110	613,479	567,450	573,773		(850)			4.000	3.633	MON	1,892	22,372	10/29/2009	09/01/2024
31416A-GY-0	FED NATL MTG ASSOC #994015			2	1	539,048	108.1110	574,028	530,960	536,633		(209)			4.000	3.596	MON	1,770	20,712	10/29/2009	09/01/2024
31416B-BM-9	FED NATL MTG ASSOC #994744			2	1	180,524	107.1430	190,516	177,815	179,860		(94)			4.000	3.453	MON	593	6,534	10/29/2009	04/01/2024
31416B-HE-1	FED NATL MTG ASSOC #994929			2	1	5,357	108.2830	5,596	5,168	5,389		(55)			5.000	2.810	MON	22	237	05/20/2009	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933			2	1	318,213	108.3930	332,729	306,966	315,488		(1,173)			5.000	3.870	MON	1,279	14,970	05/20/2009	09/01/2023
31416B-Z8-4	FED NATL MTG ASSOC #995467			2	1	1,201,174	107.6580	1,257,693	1,168,227	1,194,912		(6,657)			4.500	3.329	MON	4,381	49,397	05/20/2009	09/01/2023
31416B-2F-4	FED NATL MTG ASSOC #995474			2	1	111,377	108.3930	116,457	107,440	111,092		(616)			5.000	3.455	MON	448	5,139	05/20/2009	02/01/2024
31416H-E5-0	FED NATL MTG ASSOC #AA0155			2	1	408,505	108.2830	426,708	394,066	407,019		(1,792)			5.000	3.412	MON	1,642	18,351	05/20/2009	01/01/2024
31416H-ZB-4	FED NATL MTG ASSOC #AA0737			2	1	271,327	107.1430	286,344	267,255	270,351		(649)			4.000	3.371	MON	891	10,129	10/29/2009	03/01/2024
31416H-ZK-4	FED NATL MTG ASSOC #AA0745			2	1	270,403	107.6110	283,003	262,986	269,476		(1,685)			4.500	3.161	MON	986	11,089	05/20/2009	03/01/2024
31416H-2W-4	FED NATL MTG ASSOC #AA0788			2	1	45,161	107.1430	47,661	44,483	45,016		(56)			4.000	3.399	MON	148	1,679	10/29/2009	05/01/2024
31416K-ZP-6	FED NATL MTG ASSOC #AA2549			2	1	209,706	107.1430	221,313	206,559	209,266		(493)			4.000	3.293	MON	689	7,675	10/29/2009	04/01/2024
31416L-FM-3	FED NATL MTG ASSOC #AA2871			2	1	1,582,804	107.6110	1,656,559	1,539,389	1,571,014		(7,292)			4.500	3.650	MON	5,773	67,074	05/20/2009	03/01/2024
31416L-3Q-7	FED NATL MTG ASSOC #AA3506			2	1	204,674	107.1430	216,002	201,602	203,989		(326)			4.000	3.352	MON	672	7,352	10/29/2009	03/01/2024
31416M-U2-8	FED NATL MTG ASSOC #AA4200			2	1	1,181,222	107.6270	1,236,443	1,148,822	1,174,087		(6,340)			4.500	3.344	MON	4,308	49,017	05/20/2009	03/01/2024
31416M-WC-4	FED NATL MTG ASSOC #AA4242			2	1	330,835	107.1430	349,147	325,871	329,359		(748)			4.000	3.435	MON	1,086	12,351	10/29/2009	04/01/2024
31416N-BX-9	FED NATL MTG ASSOC #AA4553			2	1	264,453	107.6110	274,544	255,125	264,202		(55)			4.500	2.967	MON	957	10,800	11/04/2009	08/01/2024
31416N-CR-1	FED NATL MTG ASSOC #AA4579			2	1	84,448	107.1430	89,122	83,180	84,031		(174)			4.000	3.487	MON	277	3,204	10/29/2009	04/01/2024
31416N-V2-5	FED NATL MTG ASSOC #AA5132			2	1	117,057	107.1430	123,537	115,301	116,688		(179)			4.000	3.323	MON	384	3,957	10/29/2009	04/01/2024
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250			2	1	311,213	107.1430	328,438	306,543	309,096		(877)			4.000	3.501	MON	1,022	11,106	10/29/2009	03/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606			2	1	216,403	107.6580	227,094	210,940	215,222		(848)			4.500	3.466	MON	791	8,774	03/23/2009	10/01/2023
31416P-MP-9	FED NATL MTG ASSOC #AA5765			2	1	257,129	107.1430	271,361	253,271	256,045		(399)			4.000	3.396	MON	844	9,076	10/29/2009	04/01/2024
31416P-UQ-8	FED NATL MTG ASSOC #AA5990			2	1	4,380,663	107.6110	4,547,816	4,226,145	4,365,193		(7,072)			4.500	3.007	MON	15,848	178,328	11/04/2009	05/01/2024
31416P-Y5-0	FED NATL MTG ASSOC #AA6131			2	1	14,066	107.1430	14,845	13,855	14,033		29			4.000	3.401	MON	46	427	10/29/2009	04/01/2024
31416Q-MF-9	FED NATL MTG ASSOC #AA6657			2	1	320,085	107.1430	337,801	315,282	318,634		(430)			4.000	3.491	MON	1,051	11,950	10/29/2009	06/01/2024
31416Q-QB-4	FED NATL MTG ASSOC #AA6749			2	1	187,835	107.1430	198,232	185,017	187,151		(331)			4.000	3.432	MON	617	7,056	10/29/2009	06/01/2024
31416Q-SH-9	FED NATL MTG ASSOC #AA6819			2	1	176,160	107.1430	185,911	173,517	175,739		(624)			4.000	3.362	MON	578	6,816	10/29/2009	10/01/2024
31416Q-7M-1	FED NATL MTG ASSOC #AA7199			2	1	133,912	107.1430	141,324	131,903	133,412		(228)			4.000	3.423	MON	440	4,955	10/29/2009	05/01/2024
31416R-VA-8	FED NATL MTG ASSOC #AA7808			2	1	13,339	107.1430	14,077	13,139	13,275		(16)			4.000	3.546	MON	44	508	10/29/2009	08/01/2024
31416R-XR-9	FED NATL MTG ASSOC #AA7887			2	1	234,516	107.3610	248,001	230,997	233,248		(314)			4.000	3.547	MON	770	8,906	10/29/2009	06/01/2024
31416R-3D-3	FED NATL MTG ASSOC #AA7995			2	1	31,536	107.1430	33,282	31,063	31,375		(49)			4.000	3.547	MON	104	1,177	10/29/2009	06/01/2024
31416S-XS-5	FED NATL MTG ASSOC #AA8788			2	1	426,849	107.1430	450,475	420,444	424,618		(655)			4.000	3.558	MON	1,401	16,329	10/29/2009	07/01/2024
31416T-JX-8	FED NATL MTG ASSOC #AA9277			2	1	433,286	107.1430	457,269	426,785	431,174		(894)			4.000	3.490	MON	1,423	16,465	10/29/2009	09/01/2024
31417J-DX-5	FED NATL MTG ASSOC #AC0117			2	1	446,791	107.1430	471,520	440,086	444,265		(910)			4.000	3.498	MON	1,467	16,689	10/29/2009	09/01/2024
31417J-D9-8	FED NATL MTG ASSOC #AC0127			2	1	24,655	107.1430	26,020	24,285	24,537		(55)			4.000	3.494	MON	81	935	10/29/2009	11/01/2024
31417J-E6-3	FED NATL MTG ASSOC #AC0156			2	1	30,429	107.1430	32,113	29,972	30,272		(30)			4.000	3.543	MON	100	1,164	10/29/2009	07/01/2024
31417J-RJ-1	FED NATL MTG ASSOC #AC0488			2	1	2,931,054	107.6110	3,042,894	2,827,668	2,915,456		12			4.500	3.192	MON	10,604	121,217	11/04/2009	09/01/2024
31417J-SJ-0	FED NATL MTG ASSOC #AC0520			2	1	18,744	107.1430	19,781	18,463	18,672		(17)			4.000	3.479	MON	62	704	10/29/2009	07/01/2024
31417K-QY-6	FED NATL MTG ASSOC #AC1370			2	1	218,316	107.1430	230,399	215,040	217,186		(310)			4.000	3.522	MON	717	8,346	10/29/2009	08/01/2024
31417K-Q4-2	FED NATL MTG ASSOC #AC1374			2	1	125,518	109.5490	135,440	123,634	124,925		(171)			4.000	3.589	MON	412	4,799	10/29/2009	08/01/2024
31417K-VS-3	FED NATL MTG ASSOC #AC1524			2	1	24,592	107.1430	25,954	24,223	24,460		(48)			4.000	3.529	MON	81	938	10/29/2009	09/01/2024
31417K-VU-8	FED NATL MTG ASSOC #AC1526			2	1	21,326	107.1430	22,506	21,006	21,246		(24)			4.000	3.447	MON	70	794	10/29/2009	09/01/2024
31417K-3T-2	FED NATL MTG ASSOC #AC1709			2	1	214,953	107.1430	226,851	211,728	213,748		(511)			4.000	3.533	MON	706	8,358	10/29/2009	11/01/2024
31417K-4D-6	FED NATL MTG ASSOC #AC1719			2	1	587,354	107.1430	619,864	578,541	584,202		(1,005)			4.000	3.572	MON	1,928	22,555	10/29/2009	08/01/2024
31417L-KZ-7	FED NATL MTG ASSOC #AC2111			2	1	128,364	107.1430	135,469	126,438	128,021		(113)			4.000	3.395	MON	421	4,727	10/29/2009	08/01/2024
31417L-QT-5	FED NATL MTG ASSOC #AC2265			2	1	242,956	107.1090	256,322	239,310	242,555		2			4.000	3.418	MON	798	8,350	10/29/2009	11/01/2024
31417L-YM-1	FED NATL MTG ASSOC #AC2515			2	1	38,709	107.6110	40,186	37,344	38,759		60			4.500	2.911	MON	140	1,566	11/04/2009	08/01/2024
31417M-5Y-5	FED NATL MTG ASSOC #AC3562			2	1	118,046	107.1430	124,580	116,275	117,621		(265)			4.000	3.425	MON	388	4,431	10/29/2009	10/01/2024
31417N-AJ-0	FED NATL MTG ASSOC #AC3608			2	1	305,042	107.1430	321,926	300,465	302,918		(600)			4.000	3.636	MON	1,002	11,866	10/29/2009	08/01/2024
31417N-AS-0	FED NATL MTG ASSOC #AC3616			2	1	15,276	107.1430	16,122	15,047	15,202		(19)			4.000	3.530	MON	50	577	10/29/2009	08/01/2024
31417Q-C8-5	FED NATL MTG ASSOC #AC4594			2	1	44,848	108.2050	47,800	44,175	44,664		10			4.000	3.611	MON	147	1,726	10/29/2009	12/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417Q-GE-8	FED NATL MTG ASSOC #AC4696			2	1	741,868	107.1430	782,929	730,735	739,103		(1,558)			4.000	3.429	MON	2,436	28,647	10/29/2009	10/01/2024
31417Q-MM-3	FED NATL MTG ASSOC #AC4863			2	1	1,314,934	110.1110	1,426,166	1,295,202	1,308,012		(2,477)			4.000	3.642	MON	4,317	51,139	10/29/2009	11/01/2024
31417Q-PC-2	FED NATL MTG ASSOC #AC4918			2	1	188,635	107.1430	199,076	185,805	187,908		(330)			4.000	3.454	MON	619	7,131	10/29/2009	12/01/2024
31417Q-XE-9	FED NATL MTG ASSOC #AC5176			2	1	587,166	107.1430	619,666	578,356	583,443		(712)			4.000	3.564	MON	1,928	22,428	10/29/2009	11/01/2024
31417S-L5-7	FED NATL MTG ASSOC #AC5747			2	1	308,649	107.6110	320,426	297,762	305,690		(541)			4.500	3.348	MON	1,117	12,865	11/04/2009	12/01/2024
31417S-XZ-8	FED NATL MTG ASSOC #AC6095			2	1	171,819	107.1430	181,329	169,241	171,171		(352)			4.000	3.455	MON	564	6,477	10/29/2009	11/01/2024
31417T-D9-6	FED NATL MTG ASSOC #AC6427			2	1	22,480	107.1430	23,724	22,143	22,431		(16)			4.000	3.371	MON	74	849	10/29/2009	11/01/2024
31417T-GL-6	FED NATL MTG ASSOC #AC6502			2	1	980,832	107.1430	1,035,121	966,114	981,589		(1,782)			4.000	3.241	MON	3,220	35,745	10/29/2009	12/01/2024
31417T-V8-8	FED NATL MTG ASSOC #AC6938			2	1	26,993	109.3050	29,062	26,588	26,865		(52)			4.000	3.574	MON	89	1,032	10/29/2009	11/01/2024
31417U-CU-7	FED NATL MTG ASSOC #AC7282			2	1	102,857	107.1430	108,550	101,314	102,366		(199)			4.000	3.507	MON	338	3,966	10/29/2009	11/01/2024
31417U-NW-1	FED NATL MTG ASSOC #AC7604			2	1	432,920	107.1430	456,882	426,424	431,180		(765)			4.000	3.468	MON	1,421	16,646	10/29/2009	11/01/2024
31417U-P2-5	FED NATL MTG ASSOC #AC7640			2	1	1,690,524	107.1430	1,784,093	1,665,156	1,688,391		1,117			4.000	3.451	MON	5,551	62,239	10/29/2009	11/01/2024
31417U-RG-2	FED NATL MTG ASSOC #AC7686			2	1	156,239	107.1430	164,887	153,895	155,581		(311)			4.000	3.455	MON	513	5,871	10/29/2009	12/01/2024
31417U-RL-1	FED NATL MTG ASSOC #AC7690			2	1	950,530	109.5490	1,025,670	936,266	947,219		(528)			4.000	3.543	MON	3,121	35,448	10/29/2009	11/01/2024
31417U-SK-2	FED NATL MTG ASSOC #AC7721			2	1	60,921	109.2360	65,549	60,007	60,576		(147)			4.000	3.612	MON	200	2,365	10/29/2009	11/01/2024
31417Y-BM-8	FED NATL MTG ASSOC #MA0043			2	1	272,877	107.1430	287,981	268,783	271,757		(617)			4.000	3.398	MON	896	10,129	10/29/2009	04/01/2024
31417Y-GM-3	FED NATL MTG ASSOC #MA0203			2	1	14,660,537	107.1110	15,101,416	14,098,787	14,503,976		(70,713)			4.000	2.438	MON	46,996	541,510	12/18/2009	10/01/2019
31417Y-HK-6	FED NATL MTG ASSOC #MA0233			2	1	27,627	107.1430	29,156	27,212	27,495		(48)			4.000	3.493	MON	91	1,040	10/29/2009	11/01/2024
31417Y-JL-2	FED NATL MTG ASSOC #MA0266			2	1	9,641,250	107.5960	9,825,504	9,131,863	9,512,058		(26,098)			4.500	2.504	MON	34,244	394,747	12/18/2009	12/01/2019
31417Y-JV-0	FED NATL MTG ASSOC #MA0275			2	1	220,500	107.1430	232,705	217,191	219,495		(364)			4.000	3.473	MON	724	8,293	10/29/2009	12/01/2024
31418A-GL-6	FED NATL MTG ASSOC #MA1102			2	1	404,730	105.6910	407,878	385,917	403,606		(1,124)			3.000	1.481	MON	965	2,860	08/15/2012	07/01/2027
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS			2	1	13,639	111.4170	14,785	13,270	13,652		(8)			9.500	7.670	MON	105	1,263	02/27/1991	06/25/2018
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS			2	1	379,793	109.4320	563,726	515,137	467,111		(5,216)			6.500	10.855	MON	2,790	32,659	11/22/1990	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS			2	1	423,498	118.5140	619,499	522,723	486,672		(4,018)			7.500	10.255	MON	3,267	38,419	05/12/1992	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS			2	1	4,009,545	118.6110	5,125,450	4,321,219	4,159,841		(23,212)			7.500	8.836	MON	27,008	319,079	11/05/1992	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS			2	1	983,326	112.8130	1,475,124	1,307,588	1,153,774		(22,539)			7.000	11.418	MON	7,628	90,255	06/19/1992	07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS			2	1	208,939	111.7870	221,282	197,949	202,600		(241)			6.500	5.483	MON	1,072	12,474	05/31/2004	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS			2	1	2,394,422	100.5130	2,557,614	2,544,565	2,465,479		(665)			6.500	7.637	MON	13,783	161,523	05/09/2002	07/15/2031
313399-AJ-6	FHR 2344 QG RMBS			2	1	129,040	105.9290	140,107	132,264	131,407		203			6.000	6.527	MON	661	7,594	03/26/2002	08/15/2016
313399-TE-7	FHR 2345 PZ RMBS			2	1	2,637,700	103.4320	2,889,825	2,793,950	2,724,148		5,176			6.500	7.525	MON	15,134	177,884	04/18/2002	08/15/2031
313399-FX-0	FHR 2351 AZ RMBS			2	1	1,200,152	113.3040	1,417,735	1,251,269	1,229,448		2,352			6.500	7.225	MON	6,778	79,609	04/17/2002	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS			2	1	7,529,979	107.7310	8,494,527	7,884,928	7,728,213		(1,438)			6.500	7.233	MON	42,710	499,859	03/01/2002	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS			2	1	3,387,008	110.6530	3,924,496	3,546,669	3,456,685		(13,062)			6.500	7.247	MON	19,211	223,684	03/01/2002	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS			2	1	2,034,945	111.3580	2,176,300	1,954,329	1,995,632		5,111			6.500	5.819	MON	10,586	122,582	11/18/2009	05/15/2032
31392V-7G-1	FHR 2498 BM RMBS			2	1	488,469	106.9590	510,691	477,464	482,094		(842)			5.500	4.859	MON	2,188	26,318	04/13/2005	09/15/2017
31393F-X6-8	FHR 2539 PC RMBS			2	1	1,127,907	100.8770	1,133,189	1,123,343	1,123,949		(1,274)			5.500	5.296	MON	5,149	46,936	06/09/2008	01/15/2032
31393H-MW-9	FHR 2547 BE RMBS			2	1	362,977	101.6100	362,548	356,803	357,303		(759)			5.500	5.159	MON	1,635	16,309	11/18/2009	03/15/2032
31393K-PV-1	FHR 2575 EB RMBS			2	1	3,969,095	106.8560	4,207,690	3,937,716	3,945,941		(967)			5.000	4.870	MON	16,407	197,418	07/06/2005	02/15/2018
31394G-HU-0	FHR 2649 OD RMBS			2	1	3,555,655	101.3680	3,470,891	3,424,043	3,446,300		(20,565)			5.000	3.836	MON	14,267	151,245	04/03/2009	11/15/2031
31394H-NQ-0	FHR 2663 LE RMBS			2	1	2,057,411	101.2930	2,204,207	2,176,075	2,169,041		12,036			5.000	5.864	MON	9,067	110,166	05/14/2004	03/15/2032
31394J-N2-9	FHR 2676E LG RMBS			2	1	2,666,308	102.2830	2,615,990	2,557,610	2,581,467		(21,486)			5.000	3.623	MON	10,657	129,096	03/30/2009	06/15/2032
31394N-NJ-3	FHR 2727B UD RMBS			2	1	1,914,464	102.0900	1,880,998	1,842,492	1,854,379		(16,565)			5.000	3.942	MON	7,677	87,650	04/03/2009	02/15/2032
31394P-J6-1	FHR 2736A PD RMBS			2	1	2,899,612	101.2380	2,817,525	2,783,071	2,795,298		(21,730)			5.000	3.679	MON	11,596	115,106	03/31/2009	03/15/2032
31394T-C7-8	FHR 2759E BD RMBS			2	1	8,151,814	101.7550	7,960,855	7,823,590	7,874,986		(59,749)			5.000	3.774	MON	32,598	343,693	04/01/2009	08/15/2032
31394W-M7-0	FHR 2777E PE RMBS			2	1	17,635,607	103.7920	17,576,484	16,934,416	17,134,820		(87,777)			5.000	3.856	MON	70,560	791,753	03/31/2009	04/15/2033
31394W-SH-2	FHR 2778 JD RMBS			2	1	13,940,663	102.9860	13,790,185	13,390,401	13,512,229		(80,065)			5.000	3.825	MON	55,793	611,297	03/31/2009	12/15/2032
31395G-GY-2	FHR 2861 JL RMBS			2	1	15,570,522	106.5500	18,011,964	16,904,642	16,530,488		36,814			4.500	5.703	MON	63,392	733,579	12/27/2004	09/15/2019
31395U-XT-3	FHR 2991D QE RMBS			2	1	5,281,860	102.5030	5,196,483	5,069,571	5,107,957		(63,396)			5.000	3.982	MON	21,123	253,479	03/31/2009	08/15/2034
31396E-GF-7	FHR 3079 MD RMBS			2	1	46,300,892	102.8240	45,705,369	44,449,968	44,781,884		(642,479)			5.000	3.961	MON	185,208	2,203,930	11/18/2009	03/15/2034
31396G-CC-3	FHR 3087 VJ RMBS			2	1	8,283,447	101.7080	8,876,410	8,727,313	8,677,658		127,773			4.500	5.483	MON	32,727	390,903	12/23/2005	06/15/2022
31396H-6D-6	FHR 3102 PH RMBS			2	1	1,160,910	100.0640	1,114,629	1,113,917	1,114,531		(12,241)			5.000	3.677	MON	4,641	23,320	04/02/2009	07/15/2031
31393B-4Q-5	FNR 0305A QP RMBS			2	1	946,471	100.5720	920,423	915,190	918,446		(8,612)			5.000	3.620	MON	3,813	31,917	04/03/2009	01/25/2032
31393D-ZD-6	FNR 0373A GA RMBS			2	1	388,979	100.2560	386,113	385,127	385,344		(1,604)			3.500	2.998	MON	1,123	14,010	03/30/2009	05/25/2031
31358U-7D-2	FNR 1993-70 Z RMBS			2	1	92,952	113.6490	101,338	89,168	89,168		(29,246)			6.900	6.900	MON	513	6,017	05/31/2004	05/25/2023
31392G-PN-9	FNR 2002-89 CB RMBS			2	1	1,761,672	106.7210	1,908,543	1,788,348	1,781,962		1,312			5.000	5.229	MON	7,451	91,829	01/01/2005	01/25/2018
31393B-R5-6	FNR 2003-35 ME RMBS			2	1	7,197,351	106.9140	7,578,945	7,088,804	7,110,879		(3,720)			5.000	4.817	MON	29,537	343,221	04/11/2003	05/25/2018
31394C-MX-7	FNR 2005-16 LD RMBS			2	1	21,224,741	100.7700	21,138,811	20,977,390	20,982,454		(7,626)			5.500	5.429	MON	96,146	1,059,991	03/31/2007	03/25/2031

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 (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31397M-WQ-6	FNR 2008-82 EY RMBS			2	1	23,860,680	108.4410	26,731,085	24,650,258	24,354,856		119,827			5.000	5.596	MON	102,709	1,233,358	07/31/2008	09/25/2023
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS			2	1FE	79,234	109.4850	98,543	90,006	90,006					9.250	9.250	MON	694	8,144	11/30/1988	12/01/2018
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3 RMBS			2	6*	16,653	104.7410	18,004	17,189		14,245	84			8.000	10.084	MON	229	1,420	10/11/1991	01/01/2019
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS			2	6*	27,852	110.6420	32,316	29,208		(28,646)	247			9.950	11.362	MON	484	2,797	08/31/1987	09/01/2017
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS			2	1FE	111,804	105.0370	140,565	133,825	124,269		229			8.700	15.814	MON	1,940	11,153	11/29/1988	12/01/2018
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS			2	1	2,696,175	114.6570	3,345,073	2,917,474	2,803,965		(10,590)			7.750	9.281	MON	18,842	223,445	06/17/1992	05/15/2022
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						445,797,144	XXX	464,331,181	434,833,825	439,187,915	(14,401)	(1,699,599)			XXX	XXX	XXX	1,859,179	21,362,043	XXX	XXX
63252F-AA-7	NATIONAL ARCHIVES FAC TR ABS				1FE	6,409,201	124.5990	7,148,689	5,737,357	5,920,550		(40,864)			8.500	7.641	MS	162,558	475,619	05/24/1993	09/01/2019
281397-AZ-2	EDUCATION LOAN ASSET BACKED (ELAB) - TRU			3	1FE	9,000,000	88.4200	7,957,800	9,000,000	9,000,000					0.014	0.014	4IWK	38	123,384	01/08/2008	08/01/2043
49130N-AN-9	KENTUCKY HIGHER ED STUD LN CORP SR - TRU			3	1FE	4,450,000	91.3600	4,065,520	4,450,000	4,450,000					1.709	1.709	4IWK	3,803	57,687	09/28/2007	05/01/2032
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M			3	1FE	6,550,000	83.5200	5,470,560	6,550,000	6,550,000					2.927	2.927	4IWK	3,195	105,323	01/14/2008	08/01/2041
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	1,000,000	91.1800	911,800	1,000,000	1,000,000					1.710	1.710	4IWK	380	17,556	10/09/2007	07/01/2038
10623P-CM-0	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	26,300,000	87.8500	23,104,550	26,300,000	26,300,000					1.711	1.711	4IWK	15,000	463,092	01/10/2008	07/01/2038
840555-CK-0	SOUTH TEXAS HIGHER EDUCATION AUTHORITY -			3	1FE	10,000,000	95.8000	9,580,000	10,000,000	10,000,000					1.711	1.711	4IWK	5,228	176,067	03/15/2007	12/01/2041
92428C-EW-0	VERMONT STUD ASST CORP ED LN SR 04 00 AB			3	2FE	9,950,000	84.0900	8,366,955	9,950,000	9,950,000					0.084	0.084	4IWK	434	194,594	08/02/2007	12/15/2038
92428C-FA-7	VERMONT STUD ASST CORP ED LN SR 05 SS AB			3	2FE	6,000,000	83.9200	5,035,200	6,000,000	6,000,000					0.056	0.056	4IWK	395	117,343	10/15/2007	12/15/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						79,659,201	XXX	71,641,074	78,987,357	79,170,550		(40,864)			XXX	XXX	XXX	191,031	1,730,665	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						3,204,443,632	XXX	3,823,465,813	4,186,315,182	3,377,519,145	(14,401)	31,711,985			XXX	XXX	XXX	36,627,824	138,296,346	XXX	XXX
88579Y-AE-1	3M COMPANY				1FE	19,907,800	100.3680	20,073,580	20,000,000	19,917,046		9,246			1.000	1.095	JD	2,778	100,000	06/21/2012	06/26/2017
88579Y-AF-8	3M COMPANY				1FE	44,331,750	99.2640	44,668,575	45,000,000	44,362,700		30,950			2.000	2.166	JD	12,500	450,000	06/21/2012	06/26/2022
00003#-AA-1	A & E TELEVISION NETWORKS SER A SR NT				2Z	13,000,000	100.9740	13,126,672	13,000,000	13,000,000					3.110	3.110	FA	144,874		08/22/2012	08/22/2019
00037B-AB-8	ABB FINANCE USA INC				1FE	28,273,737	102.3840	29,589,005	28,900,000	28,308,697		34,960			2.875	3.129	MN	122,323	415,438	05/03/2012	05/08/2022
002824-AW-0	ABBOTT LABORATORIES				1FE	22,015,050	115.6940	23,138,880	20,000,000	21,729,322		(207,353)			4.125	2.823	MN	77,917	825,000	08/11/2011	05/27/2020
002824-AY-6	ABBOTT LABORATORIES				1FE	13,754,083	129.3700	17,886,752	13,826,000	13,756,483		1,098			5.300	5.335	MN	69,207	732,778	02/01/2011	05/27/2040
002824-AY-6	ABBOTT LABORATORIES	LS			1FE	172,657	129.3700	225,105	174,000	172,708		20			5.300	5.352	MN	871	9,222	05/24/2010	05/27/2040
00287Y-AC-3	ABBVIE INC				2FE	14,903,400	101.8380	15,275,700	15,000,000	14,904,632		1,232			2.900	2.973	MN	64,042		11/05/2012	11/06/2022
00287Y-AF-6	ABBVIE INC				2FE	4,973,650	101.2930	5,064,625	5,000,000	4,974,261		611			2.000	2.092	MN	14,722		11/05/2012	11/06/2018
00440E-AM-9	ACE INA HOLDINGS				1FE	9,904,600	123.5160	12,351,620	10,000,000	9,932,260		8,360			5.900	6.044	JD	26,222	590,000	06/03/2009	06/15/2019
00440E-AN-7	ACE INA HOLDINGS				1FE	19,981,400	104.9800	20,996,020	20,000,000	19,988,941		3,632			2.600	2.620	MN	54,889	520,000	11/18/2010	11/23/2015
00440E-AG-2	ACE INA HOLDINGS INC				1FE	2,922,810	107.3900	3,221,712	3,000,000	2,982,816		10,944			5.875	6.292	JD	7,833	176,250	07/14/2006	06/15/2014
00448M-AA-9	ACHMEA HYPOTHEEKBANK NV		F		1FE	20,655,667	104.8290	21,663,961	20,666,000	20,662,009		2,075			3.200	3.211	MN	106,545	661,312	11/12/2009	11/03/2014
00485C-AK-3	ACOSTA INC TERM LOAN D			2	4FE	3,437,611	100.8750	3,454,773	3,424,806	3,437,398		(2,187)			5.000	5.109	MJSD	2,378	158,815	11/07/2011	03/01/2018
00510R-AC-7	ACUITY BRANDS INC				2FE	14,969,550	114.3400	17,151,045	15,000,000	14,977,025		2,590			6.000	6.043	JD	40,000	900,000	12/01/2009	12/15/2019
00512N-AD-2	ACXIOM CORP EXTENDED TERM LOAN TRANCHE 2			2	3FE	676,320	100.3750	691,516	688,932	680,259		2,419			3.302	4.222	JAJO	2,988	21,403	11/25/2011	03/15/2015
006408-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%			2	2	10,000,000	114.1050	11,410,505	10,000,000	10,000,000					8.300	8.300	FA	334,306	830,000	11/12/2009	08/06/2017
00101J-AB-2	ADT CORP				2FE	20,950,440	97.2590	20,424,432	21,000,000	20,952,475		2,035			3.500	3.540	JJ	359,333		06/27/2012	07/15/2022
00101J-AC-0	ADT CORP				2FE	5,935,500	94.9180	5,695,074	6,000,000	5,935,968		468			4.875	4.953	JJ	143,000		06/27/2012	07/15/2042
00751Y-AB-2	ADVANCE AUTO PARTS INC				2FE	15,039,300	104.4010	15,660,135	15,000,000	15,036,234		(3,066)			4.500	4.464	JJ	311,250	333,750	01/11/2012	01/15/2022
007903-AV-9	ADVANCED MICRO DEVICES				4FE	3,114,063	82.2500	2,549,750	3,100,000	3,113,589		(474)			7.500	7.437	FA	87,833		09/25/2012	08/15/2022
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B				1Z		1.0000	1	1						18.241	0.000				03/01/2007	02/28/2013
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A	@			1	7,981	84.0420	9,469	11,267	10,089		933			0.000	7.202	NA			04/18/2002	03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B	@			1	21,947	84.0400	26,038	30,983	27,745		2,566			0.000	7.202	NA			04/18/2002	03/01/2017
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F			2	4FE	1,464,316	100.6000	1,478,820	1,470,000	1,464,474		956			5.250	5.684	MJSD	13,101	85,501	06/30/2011	12/17/2017
007643-AB-5	AERCAP AVIATION SOLUTION		F		3FE	628,906	105.0000	656,250	625,000	628,543		(363)			6.375	6.252	MN	3,431	20,807	06/18/2012	05/30/2017
007643-AB-5	AERCAP AVIATION SOLUTION	LS	F		3FE	3,507,813	105.0000	3,675,000	3,500,000	3,507,086		(727)			6.375	6.338	MN	19,214	116,521	06/18/2012	05/30/2017
001118-AA-2	AES HAWAII (HEPCO)				4	16,449,300	101.4570	16,689,045	16,449,300	16,449,300					6.870	6.929	MJSD	3,139	1,402,653	07/30/2003	06/30/2022
00105R-AA-2	AES PANAMA SA		E		2FE	8,925,930	109.7500	9,877,500	9,000,000	8,964,864		7,534			6.350	6.463	JD	15,875	571,500	12/15/2006	12/21/2016
008117-AP-8	AETNA INC			1	2FE	4,915,450	99.1770	4,958,835	5,000,000	4,916,545		1,095			2.750	2.958	MN	20,625		11/02/2012	11/15/2022
00817Y-AE-8	AETNA INC				2FE	17,911,650	116.0410	20,887,380	18,000,000	19,547,051		(420,254)			6.000	6.065	JD	48,000	1,080,000	08/21/2007	06/15/2016
00828D-AN-1	AFFINION GROUP INC			1	5FE	3,225,788	76.2500	2,478,125	3,250,000	3,230,736		2,441			7.875	9.105	JD	11,375	255,938	11/08/2010	12/15/2018
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN			2	4FE	4,126,741	91.5940	3,797,605	4,146,128	4,107,577		4,797			6.500	5.547	JAJO	59,485	53,652	09/30/2011	10/09/2016
00846U-AH-4	AGILENT TECHNOLOGIES INC				2FE	11,976,240	101.1770	12,141,240	12,000,000	11,976,846		606			3.200	3.242	AO	115,200		09/10/2012	10/01/2022
001192-AH-6	AGL CAPITAL CORP			1	2FE	8,984,970	130.6300	11,756,682	9,000,000	8,985,318		200			5.875	5.880	MS	155,688	528,750	03/16/2011	03/15/2041

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	Stated Contractual Maturity Date
001192-AJ-2	AGL CAPITAL CORP			1	2FE	12,211,892	108.2400	13,421,785	12,400,000	12,232,376		16,065			3.500	3.681	MS	127,789	427,972	09/15/2011	09/15/2021
001192-AJ-2	AGL CAPITAL CORP	LS		1	2FE	2,560,558	108.2400	2,814,245	2,600,000	2,564,853		3,369			3.500	3.681	MS	26,794	89,736	09/15/2011	09/15/2021
001192-AC-7	AGL CAPITAL CORPORATION				2FE	31,055,430	101.0990	31,846,154	31,500,000	31,557,471		(195,008)			4.450	4.660	AO	295,925	1,401,750	03/18/2009	04/15/2013
008916-AK-4	AGRIUM INC		A	1	2FE	6,986,280	99.3660	6,955,599	7,000,000	6,986,574		294			3.150	3.174	AO	55,125		09/24/2012	10/01/2022
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6			2	3FE	6,665,000	95.6490	6,375,006	6,665,000	6,665,000					6.080	6.080	AO	101,308	405,232	11/12/2009	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6			2	3FE	3,374,000	95.6490	3,227,197	3,374,000	3,374,000					6.440	6.440	AO	54,321	217,286	11/12/2009	10/01/2016
008685-AB-5	AHOLD FINANCE USA INC		R		2FE	9,102,905	127.5990	10,845,932	8,500,000	9,051,475		(19,029)			6.875	6.235	MN	97,396	584,375	02/17/2010	05/01/2029
009158-AP-1	AIR PRODUCTS & CHEMICALS				1FE	11,991,360	115.3820	13,845,792	12,000,000	11,993,858		781			4.375	4.384	FA	189,583	525,000	08/18/2009	08/21/2019
009158-AR-7	AIR PRODUCTS & CHEMICALS				1FE	19,988,000	104.3750	20,875,020	20,000,000	19,989,218		1,050			3.000	3.007	MN	96,667	600,000	10/31/2011	11/03/2021
00928Q-AF-8	AIRCASTLE LTD		F		3FE	2,679,000	107.0000	2,862,250	2,675,000	2,678,521		(479)			6.750	6.726	AO	38,119	95,798	04/19/2012	04/15/2017
00928Q-AG-6	AIRCASTLE LTD		F		3FE	3,000,000	111.7500	3,352,500	3,000,000	3,000,000					7.625	7.625	AO	48,292	121,365	03/30/2012	04/15/2020
00928Q-AH-4	AIRCASTLE LTD		F		3FE	350,000	104.2500	364,875	350,000	350,000					6.250	6.250	JD	1,884		11/27/2012	12/01/2019
009363-AG-7	AIRGAS INC				2FE	8,989,200	105.5330	9,498,006	9,000,000	8,996,052		2,180			4.500	4.538	MS	119,250	405,000	11/12/2009	09/15/2014
009363-AJ-1	AIRGAS INC				2FE	4,992,450	106.2120	5,310,615	5,000,000	4,995,700		1,471			3.250	3.285	AO	40,625	162,500	09/27/2010	10/01/2015
009363-AM-4	AIRGAS INC			1	2FE	9,988,900	98.7630	9,876,270	10,000,000	9,988,994		94			2.900	2.903	MN	28,194		11/19/2012	11/15/2022
010392-FC-7	ALABAMA POWER CO				1FE	8,535,039	108.7240	8,959,928	8,241,000	8,495,150		(28,822)			3.375	2.927	AO	69,533	278,134	08/05/2011	10/01/2020
01168B-AQ-4	ALASKA COMMUNICATIONS SYS TLB			2	3FE	638,755	93.7080	619,878	661,500	639,978		4,738			4.311	6.981	JAJO	79	11,154	11/09/2010	10/21/2016
012653-AA-9	ALBEMARLE CORP				2FE	5,010,800	107.4410	5,372,045	5,000,000	5,002,709		(1,204)			5.100	5.072	FA	106,250	255,000	01/13/2005	02/01/2015
012725-AA-5	ALBEMARLE CORP			1	2FE	5,893,260	112.0700	6,724,212	6,000,000	5,909,040		9,222			4.500	4.739	JD	12,000	270,000	03/30/2011	12/15/2020
013716-AS-4	ALCAN INC				1FE	968,700	101.3020	1,013,021	1,000,000	998,429		4,095			4.500	4.932	MN	5,750	45,000	04/19/2004	05/15/2013
013716-AT-2	ALCAN INC				1FE	8,798,880	104.4330	9,398,934	9,000,000	8,972,761		24,818			5.200	5.503	JJ	215,800	468,000	06/24/2004	01/15/2014
013817-AQ-4	ALCOA INC				2FE	2,705,058	107.8650	2,890,779	2,680,000	2,697,707		(1,435)			5.870	5.776	FA	55,935	157,316	02/20/2007	02/23/2022
013817-AQ-4	ALCOA INC	M			2FE	827,667	107.8650	884,492	820,000	825,418		(439)			5.870	5.776	FA	17,114	48,134	02/20/2007	02/23/2022
01449H-AD-1	ALERE TERM LOAN B			2	4FE	2,957,962	100.3210	2,979,534	2,970,000	2,958,195		2,244			4.753	5.040	MJSD	1,961	146,759	10/11/2011	06/30/2017
01639#-AA-1	ALISAL WATER CORPORATION				3FE	7,280,000	115.0000	8,372,000	7,280,000	7,280,000					7.850	7.850	JAJO	142,870	567,555	05/08/2007	01/01/2027
017363-AK-8	ALLEGHENY ENERGY SUPPLY				2FE	14,945,250	109.7030	16,455,405	15,000,000	14,959,678		4,726			5.750	5.828	AO	182,083	862,500	09/22/2009	10/15/2019
018490-AM-4	ALLERGAN INC				1FE	8,175,555	115.0690	8,810,864	7,657,000	7,937,757		(78,529)			5.750	4.523	AO	110,069	440,278	11/12/2009	04/01/2016
018490-AN-2	ALLERGAN INC				1FE	8,623,791	108.1610	9,355,909	8,650,000	8,629,053		2,340			3.375	3.412	MS	85,959	291,938	09/07/2010	09/15/2020
018522-A#-9	ALLETE, INC.				1	20,000,000	115.0000	23,000,000	20,000,000	20,000,000					5.990	5.990	FA	499,167	1,198,000	02/01/2007	02/01/2027
018802-AA-6	ALLIANT ENERGY CORP				2FE	2,989,530	105.3780	3,161,331	3,000,000	2,996,037		2,095			4.000	4.110	AO	25,333	120,000	09/30/2009	10/15/2014
018804-AP-9	ALLIANT TECHSYSTEMS INC			1	3FE	3,532,533	109.8750	3,692,899	3,361,000	3,494,938		(19,148)			6.875	6.252	MS	68,037	231,069	07/08/2011	09/15/2020
018804-AP-9	ALLIANT TECHSYSTEMS INC	LS		1	3FE	2,369,580	109.8750	2,482,076	2,259,000	2,346,265		(12,466)			6.875	6.294	MS	45,729	155,306	07/08/2011	09/15/2020
01973J-AF-6	ALLISON TRANSMISSION, INC. TERM LOAN B-3			2	3FE	1,975,050	100.7340	2,004,619	1,990,013	1,970,887		774			4.250	4.469	MJSD	6,328	16,013	09/04/2012	08/23/2019
471109-AB-4	ALLTRISTA CORP				4FE	5,160,000	112.6250	5,631,250	5,000,000	5,114,412		(22,536)			7.500	7.011	MN	62,500	375,000	03/11/2011	05/01/2017
02005N-AB-6	ALLY FINANCIAL INC				4FE	4,634,844	111.3750	5,100,975	4,580,000	4,607,683		(11,670)			8.300	7.983	FA	146,776	380,140	06/16/2010	02/12/2015
02005N-AE-0	ALLY FINANCIAL INC				4FE	1,081,520	122.5000	1,347,500	1,100,000	1,085,288		1,446			8.000	8.250	MS	25,911	88,000	03/10/2010	03/15/2020
02005N-AJ-9	ALLY FINANCIAL INC				4FE	7,640,000	120.7500	8,452,500	7,000,000	7,545,673		(53,788)			7.500	6.211	MS	154,583	525,000	03/10/2011	09/15/2020
37042G-4F-0	ALLY FINANCIAL INC			1	4FE	766,341	98.7290	769,099	779,000	768,741		1,528			6.600	10.345	FMAN	6,570	51,414	05/19/2011	05/15/2018
37042G-4M-5	ALLY FINANCIAL INC			1	4FE	526,306	100.0060	535,031	535,000	527,930		1,034			6.650	34.060	JD	1,581	35,578	05/19/2011	06/15/2018
37042G-4T-0	ALLY FINANCIAL INC			1	4FE	678,788	99.3030	685,191	690,000	680,879		1,332			6.700	34.102	JD	2,055	46,230	05/19/2011	06/15/2018
37042G-4Z-6	ALLY FINANCIAL INC			1	4FE	310,865	98.1570	310,175	316,000	311,823		610			6.700	34.102	JD	941	21,172	05/19/2011	06/15/2018
37042G-5F-9	ALLY FINANCIAL INC			1	4FE	464,330	99.1170	467,833	472,000	465,765		914			6.500	11.216	MON	1,364	30,680	05/19/2011	06/15/2018
3704A0-BC-5	ALLY FINANCIAL INC			1	4FE	678,788	99.1410	684,070	690,000	680,765		1,258			6.650	12.408	AO	9,687	45,885	05/19/2011	10/15/2018
023135-AJ-5	AMAZON.COM INC			1	2FE	4,955,800	98.5620	4,928,100	5,000,000	4,956,147		347			2.500	2.603	MN	11,111		11/26/2012	11/29/2022
00163M-AM-6	AMB PROPERTY L.P.			1	2FE	975,590	106.2440	1,062,438	1,000,000	981,916		3,141			4.000	4.534	JJ	18,444	40,000	12/06/2010	01/15/2018
00164V-AC-7	AMC NETWORKS INC			1	4FE	750,000	100.5000	753,750	750,000	750,000					4.750	5.166	JD	1,385		12/10/2012	12/15/2022
00164Y-AD-9	AMC NETWORKS, INC. - TERM LOAN B			2	3FE		100.2000								4.000	0.000	FMAN			07/19/2011	12/31/2018
02343*-AA-0	AMCOR LIMITED 2009 7-YEAR		F		2	10,000,000	110.5570	11,055,650	10,000,000	10,000,000					5.380	5.380	JD	23,911	538,000	12/15/2009	12/15/2016
023551-AF-1	AMERADA HESS				2FE	3,381,150	139.0390	4,171,182	3,000,000	3,308,330		(9,626)			7.875	6.834	AO	59,063	236,250	12/03/2002	10/01/2029
023551-AM-6	AMERADA HESS CORP				2FE	7,630,930	133.3920	10,004,400	7,500,000	7,612,439		(2,612)			7.125	6.546	MS	157,344	534,375	01/25/2005	03/15/2033
023608-AE-2	AMEREN CORPORATION				2FE	4,975,250	109.4320	5,471,600	5,000,000	4,992,102		5,192			8.875	9.000	MN	56,701	443,750	11/12/2009	05/15/2014
02361D-AL-4	AMEREN ILLINOIS CO				2FE	24,991,000	100.0320	25,007,875	25,000,000	24,991,286		286			2.700	2.713	MS	245,625		08/13/2012	09/01/2022
02361D-AC-4	AMEREN ILLINOIS COMPANY				2FE	19,889,800	128.6730	25,734,620	20,000,000	19,899,292		1,729			6.700	6.743	JD	59,556	1,340,000	06/08/2006	06/15/2036
02364W-AV-7	AMERICA MOVIL SAB DE CV		F		1FE	6,954,920	116.3470	8,144,304	7,000,000	6,965,172		3,887			5.000	5.083	MS	88,472	350,000	03/23/2010	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV		F		1FE	5,921,340	131.5650	7,893,870	6,000,000	5,924,077		1,047			6.125	6.222	MS	92,896	367,500	03/23/2010	03/30/2040
02364W-AX-3	AMERICA MOVIL SAB DE CV		F		1FE	9,918,600	116.0130	11,601,250	10,000,000	9,940,411		7,177			5.000	5.105	AO	104,167	500,000	10/08/2009	10/16/2019
02369A-AG-3	AMERICAN ACHIEVEMENT COR			1	4FE	2,725,181	85.5000	2,321,325	2,715,000	2,721,767		(1,986)			10.875	12.500	AO	62,332	295,256	03/14/2011	04/15/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02507*-AA-2	AMERICAN CENTURY COMPANIES, INC. 7 YEAR				2	10,000,000	109.4040	10,940,392	10,000,000	10,000,000					4.870	4.870	MS	151,511	487,000	03/09/2011	03/09/2018
025537-AG-6	AMERICAN ELECTRIC POWER			1	2FE	14,970,150	100.0320	15,004,800	15,000,000	14,970,349		199			2.950	2.985	JD	34,417		11/28/2012	12/15/2022
207543-S#-7	AMERICAN ELECTRIC POWER / AMERICAN ELEC				2	5,012,953	115.0000	5,764,896	5,012,953	5,012,953					10.440	10.285	AO	110,485	504,753	12/31/1998	10/15/2017
845437-BE-1	AMERICAN ELECTRIC POWER / SWEPCO				2FE	19,980,600	107.1430	21,428,540	20,000,000	19,995,294		1,885			5.375	5.386	AO	226,944	1,075,000	09/24/2003	04/15/2015
025816-AQ-2	AMERICAN EXPRESS				1FE	20,848,231	102.3270	21,491,719	21,003,000	20,992,437		18,856			4.875	4.971	JJ	472,130	1,023,896	03/18/2009	07/15/2013
0258M0-DC-0	AMERICAN EXPRESS CREDIT				1FE	14,987,550	105.8050	15,870,675	15,000,000	14,990,583		2,371			2.800	2.818	MS	119,000	420,000	09/14/2011	09/19/2016
02636P-AA-0	AMERICAN GILSONITE CO			1	4FE	2,625,000	103.0000	2,703,750	2,625,000	2,625,000					11.500	15.399	MS	103,141		08/17/2012	09/01/2017
02666Q-B6-9	AMERICAN HONDA FINANCE		R		1FE	14,410,458	101.0390	14,600,179	14,450,000	14,460,954		(42,861)			4.625	4.620	AO	165,222	668,313	12/17/2009	04/02/2013
02666Q-D6-7	AMERICAN HONDA FINANCE		R		1FE	1,498,560	104.5420	1,568,123	1,500,000	1,499,753		311			6.700	6.723	AO	25,125	100,500	09/24/2008	10/01/2013
026874-CS-4	AMERICAN INTL GROUP				2FE	4,989,850	108.2330	5,411,670	5,000,000	4,991,302		1,452			3.800	3.845	MS	52,250	95,000	03/19/2012	03/22/2017
02687Q-DG-0	AMERICAN INTL GROUP				2FE	3,480,715	118.2200	4,137,690	3,500,000	3,488,958		1,830			5.850	5.996	JJ	93,844	204,750	12/07/2007	01/16/2018
029912-BB-7	AMERICAN TOWER CORP				2FE	4,993,200	106.2960	5,314,795	5,000,000	4,996,985		1,244			4.625	4.604	AO	57,813	231,250	11/12/2009	04/01/2015
029912-BC-5	AMERICAN TOWER CORP				2FE	9,988,000	112.1450	11,214,510	10,000,000	9,990,321		1,011			5.050	5.092	MS	168,333	505,000	08/11/2010	09/01/2020
029912-BD-3	AMERICAN TOWER CORP				2FE	9,992,100	109.6210	10,962,140	10,000,000	9,994,145		1,013			4.500	4.592	JJ	207,500	450,000	12/02/2010	01/15/2018
03027X-AA-8	AMERICAN TOWER CORP				2FE	9,981,000	110.6420	11,064,150	10,000,000	9,982,220		1,220			4.700	4.729	MS	138,389	238,917	03/07/2012	03/15/2022
03028P-C*-5	AMERICAN TRANSMISSION (2010 TRANSACTION)				1	5,000,000	110.5320	5,526,597	5,000,000	5,000,000					4.170	4.170	MS	61,392	208,500	12/15/2010	03/14/2026
03028P-AC-0	AMERICAN TRANSMISSION COMPANY LLC				1FE	17,818,579	109.8220	19,767,924	18,000,000	17,931,167		27,450			4.992	5.171	AO	189,696	898,560	06/27/2008	04/15/2015
030288-AA-2	AMERICAN TRANSMISSION SY				2FE	7,993,120	115.1580	9,212,608	8,000,000	7,994,470		467			5.250	5.308	JJ	193,667	420,000	12/10/2009	01/15/2022
13006*-AG-2	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				2	6,000,000	115.0000	6,900,000	6,000,000	6,002,236		(198)			9.710	9.711	JD	48,550	582,600	12/31/1998	06/01/2020
13006*-AH-0	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				2	10,000,000	115.0000	11,500,000	10,000,000	10,000,000					9.220	9.222	JD	76,833	922,000	12/31/1998	06/01/2021
45458*-AW-2	AMERICAN WATER / INDIANA-AMERICAN WATER				2	10,500,000	120.0000	12,600,000	10,500,000	10,355,468		7,983			7.110	7.110	MN	124,425	746,550	12/31/1998	05/01/2024
45458*-BA-9	AMERICAN WATER / INDIANA-AMERICAN WATER				2	7,000,000	120.0000	8,400,000	7,000,000	7,141,526		(5,233)			7.800	7.800	JJ	273,000	546,000	12/31/1998	07/01/2027
708653-B#-6	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	12,000,000	120.0000	14,400,000	12,000,000	11,615,167		29,581			9.690	9.692	JJ	536,180	1,162,800	12/31/1998	01/15/2021
708653-C#-5	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	10,000,000	120.0000	12,000,000	10,000,000	9,748,620		4,928			8.820	8.821	MN	147,000	882,000	12/31/1998	11/01/2031
708653-D#-4	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	7,000,000	120.0000	8,400,000	7,000,000	6,971,044		1,278			8.150	8.151	FA	237,708	570,500	12/31/1998	08/01/2025
95648*-AC-2	AMERICAN WATER / WEST VIRGINIA-AMERICAN				2	13,000,000	115.0000	14,950,000	13,000,000	12,588,015		7,773			9.060	9.061	MN	196,300	1,177,800	12/31/1998	11/01/2031
030981-AF-1	AMERIGAS PART/FIN CORP			1	3FE	3,670,500	108.5000	3,960,250	3,650,000	3,666,625		(2,050)			6.500	6.645	MN	27,020	237,250	01/11/2011	05/20/2021
030981-AG-9	AMERIGAS PART/FIN CORP			1	3FE	2,500,000	107.0000	2,675,000	2,500,000	2,500,000					6.250	6.989	FA	56,858	160,590	07/27/2011	08/20/2019
03076C-AB-2	AMERIPRISE FINANCIAL INC				1FE	2,391,000	113.1950	2,706,500	2,391,000	2,391,000					5.650	5.650	MN	17,262	135,092	11/18/2005	11/15/2015
03076C-AB-2	AMERIPRISE FINANCIAL INC	LS			1FE	609,000	113.1950	689,359	609,000	609,000					5.650	5.650	MN	4,397	34,409	11/18/2005	11/15/2015
03073E-AG-0	AMERISOURCEBERGEN CORP				1FE	23,297,107	115.9500	26,285,956	22,670,000	23,179,363		(62,691)			4.875	4.492	MN	141,215	1,105,163	03/14/2011	11/15/2019
03073E-AJ-4	AMERISOURCEBERGEN CORP			1	1FE	9,985,800	107.3400	10,733,950	10,000,000	9,987,169		1,213			3.500	3.519	MN	44,722	350,972	11/08/2011	11/15/2021
030955-AM-0	AMERITECH CAPITAL FUNDING				1FE	6,011,565	118.8010	6,599,384	5,555,000	5,768,179		(35,738)			6.450	5.565	JJ	165,215	358,298	09/30/2004	01/15/2018
031162-AV-2	AMGEN INC				2FE	4,052,487	118.4240	4,337,853	3,663,000	3,912,101		(50,407)			5.850	4.148	JD	17,857	214,286	02/04/2010	06/01/2017
031162-AV-2	AMGEN INC	LS			2FE	2,157,344	118.4240	2,309,258	1,950,000	2,082,609		(26,834)			5.850	4.148	JD	9,506	114,075	02/04/2010	06/01/2017
031162-BD-1	AMGEN INC				2FE	9,713,828	107.0420	10,436,566	9,750,000	9,721,014		3,205			3.450	3.511	AO	84,094	336,375	09/13/2010	10/01/2020
031162-BN-9	AMGEN INC			1	2FE	19,907,000	107.4650	21,492,920	20,000,000	19,911,901		4,901			3.625	3.683	MN	92,639	362,500	05/11/2012	05/15/2022
031652-BC-3	AMKOR TECHNOLOGIES INC			1	3FE	77,015	103.5000	75,555	73,000	75,747		(723)			7.375	6.483	MN	897	5,384	03/09/2011	05/01/2018
031652-BC-3	AMKOR TECHNOLOGIES INC	M		1	3FE	9,256,985	103.5000	9,239,445	8,927,000	9,167,359		(53,837)			7.375	7.090	MN	109,728	584,616	06/28/2012	05/01/2018
031652-BE-9	AMKOR TECHNOLOGIES INC			1	3FE	1,461,200	99.7500	1,401,488	1,405,000	1,455,198		(6,002)			6.625	6.632	JD	7,757	93,081	03/16/2012	06/01/2021
031652-BE-9	AMKOR TECHNOLOGIES INC	O		1	3FE	436,800	99.7500	418,950	420,000	435,006		(1,794)			6.625	6.632	JD	2,319	27,825	03/16/2012	06/01/2021
031652-BF-6	AMKOR TECHNOLOGY INC			1	3FE	750,000	98.5000	738,750	750,000	750,000					6.375	7.473	AO	13,281		09/18/2012	10/01/2022
03200#-AE-8	AMPACET CORPORATION - 2007 EXCHANGE TRAN				2FE	15,206,683	109.2770	16,617,389	15,206,683	16,063,461		(171,960)			6.470	6.470	JJ	412,680	901,897	01/31/2007	01/31/2017
032095-AB-7	AMPHENOL CORP			1	2FE	9,974,600	105.7480	10,574,810	10,000,000	9,976,557		1,957			4.000	4.039	FA	166,667	205,556	01/19/2012	02/01/2022
032108-AB-4	AMPLIFON S.P.A 7YR		F		2	15,000,000	102.8040	15,420,540	15,000,000	15,000,000					6.350	6.350	FA	394,229	952,500	11/12/2009	08/02/2013
032166-AR-1	AMSOUTH BANCORP				3FE	7,326,210	104.5000	9,405,000	9,000,000	8,323,505		260,731			5.200	7.296	AO	117,000	468,000	11/12/2009	04/01/2015
03232P-AA-6	AMSURG CORP			1	4FE	1,557,000	104.0000	1,612,000	1,550,000	1,556,887		(113)			5.625	6.804	MN	9,930		11/15/2012	11/30/2020
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN			4	6*	0	0.0000	0	2						11.780	0.000	AO			09/02/2009	10/20/2012
032511-BH-9	ANADARKO PETROLEUM CORP				2FE	9,650,000	119.4500	11,526,877	9,650,000	9,650,000					6.375	6.375	MS	181,139	615,188	08/09/2010	09/15/2017
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (			3	3	5,465,070	102.5190	5,609,487	5,471,633	5,453,354		25,727			3.791	4.917	JAJO	576	267,082	07/15/2009	06/30/2014
78443*-AM-3	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (			3	3	17,097,023	115.0000	19,661,576	17,097,023	17,039,635		4,827			9.200	7.144	JJ	4,369	2,339,918	07/15/2009	06/30/2020
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)			3	3	5,645,277	115.0000	6,492,069	5,645,277	5,631,495		3,154			8.700	7.092	MN	62,757	491,139	07/15/2009	05/15/2016
G03698-AJ-5	ANGLIAN WATER SERVICES LTD 2011 CLASS A		F		1	17,000,000	113.7980	19,345,601	17,000,000	17,000,000					4.520	4.520	JD	14,941	768,400	06/24/2011	06/24/2021
034863-AA-8	ANGLO AMERICAN CAPITAL		F		2FE	8,577,857	109.9320	8,794,560	8,000,000	8,181,562		(136,253)			9.375	7.515	AO	172,917	750,000	12/17/2009	04/08/2014
037389-AV-5	AON CORP				2FE	9,702,908	105.3210	10,268,749	9,750,000	9,723,366		9,068			3.500	3.649	MS	86,260	341,250	09/07/2010	09/30/2015
037411-AU-9	APACHE CORP				1FE	9,947,600	103.8010	10,380,070	10,000,000	9,991,570		11,379			6.000	6.062	MS	176,667	600,000	11/12/2009	09/15/2013
037411-AW-5	APACHE CORP			1	1FE	14,175,400	113.6740	17,051,115	15,000,000	14,198,184		12,178			5.100	5.482	MS	255,000	765,000	01/27/2011	09/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037411-AX-3	APACHE CORP			1	1FE	5,938,200	108.9760	6,538,554	6,000,000	5,949,014		5,310			3.625	3.824	FA	90,625	217,500	11/30/2010	02/01/2021
037411-AY-1	APACHE CORP			1	1FE	4,915,650	115.7870	5,789,370	5,000,000	4,917,983		1,155			5.250	5.422	FA	109,375	262,500	11/30/2010	02/01/2042
037411-AZ-8	APACHE CORP			1	1FE	18,571,827	105.9810	19,749,485	18,635,000	18,575,759		3,932			3.250	3.298	AO	127,857	312,913	04/03/2012	04/15/2022
037411-AZ-8	APACHE CORP	LS		1	1FE	1,360,373	105.9810	1,446,635	1,365,000	1,360,661		288			3.250	3.298	AO	9,365	22,921	04/03/2012	04/15/2022
037411-BD-6	APACHE CORP			1	1FE	14,920,350	99.8120	14,971,860	15,000,000	14,920,882		532			2.625	2.723	JJ	30,625		11/28/2012	01/15/2023
037735-CB-1	APPALACHIAN POWER CO				2FE	4,183,695	107.1350	4,821,075	4,500,000	4,409,421		39,696			4.950	5.991	FA	92,813	222,750	04/20/2006	02/01/2015
210571-A#-2	AQUA AMERICA / AQUA ILLINOIS				1	6,000,000	120.0000	7,200,000	6,000,000	6,064,756		(7,667)			10.400	10.400	JD	52,000	624,000	12/31/1998	12/01/2018
210571-A*-6	AQUA AMERICA / AQUA ILLINOIS				1	4,500,000	120.0000	5,400,000	4,500,000	4,428,653		5,451			9.690	9.691	MS	145,350	436,050	12/31/1998	03/01/2021
210571-A@-4	AQUA AMERICA / AQUA ILLINOIS				1	5,000,000	120.0000	6,000,000	5,000,000	4,883,254		5,209			7.630	7.631	MS	127,167	381,500	12/31/1998	09/01/2025
03843@-AA-1	AQUA AMERICA / AQUA OHIO				3Z	5,005,748	115.0000	5,750,000	5,000,000	5,005,714		(34)			6.950	6.937	AO	44,403		11/15/2012	04/01/2026
03843@-AB-9	AQUA AMERICA / AQUA OHIO				3Z	4,403,142	115.0000	5,175,000	4,500,000	4,403,632		490			7.180	7.425	FA	41,285		11/15/2012	02/01/2027
677755-C*-9	AQUA AMERICA / AQUA OHIO				2	4,100,000	115.0000	4,715,000	4,100,000	4,094,032		435			9.800	9.801	JJ	185,274	401,800	12/31/1998	07/15/2020
03842*-AA-4	AQUA AMERICA / AQUA PENNSYLVANIA				1	35,000,000	120.0000	42,000,000	35,000,000	35,000,000					5.950	5.950	MS	526,410	2,082,500	03/31/2006	03/31/2034
718031-F#-9	AQUA AMERICA / AQUA PENNSYLVANIA				1FE	5,000,000	103.9130	5,195,667	5,000,000	5,000,000					9.930	9.933	JD	41,375	496,500	12/31/1998	06/01/2013
718031-F*-3	AQUA AMERICA / AQUA PENNSYLVANIA				1FE	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					9.970	9.973	JD	41,542	498,500	12/31/1998	06/01/2018
20754*-AJ-5	AQUARION WATER COMPANY OF CONNECTICUT				1	14,000,000	120.0000	16,800,000	14,000,000	14,229,015		(8,392)			7.330	7.331	JD	85,517	1,026,200	12/31/1998	12/01/2027
03852C-AC-0	ARAMARK CORPORATION LC-2 FACILITY (EXT)			2	3FE	84,437	100.0530	77,475	77,434	83,969		(1,788)			3.561	1.010	JAJO	678	2,719	09/30/2011	07/26/2016
03852C-AM-8	ARAMARK CORPORATION LC-3 FACILITY (EXT)			2	3FE	168,105	100.0530	169,484	169,394	168,324		219			3.561	3.673	JAJO	1,485	3,506	04/03/2012	07/26/2016
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)			2	3FE	1,094,213	100.0530	1,114,682	1,114,091	1,095,469		4,749			3.462	4.119	JAJO	3,426	47,387	09/30/2011	07/26/2016
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)			2	3FE	2,478,634	100.0530	2,500,386	2,499,062	2,482,093		3,459			3.531	3.924	JAJO	18,966	65,044	04/03/2012	07/26/2016
03938L-AL-8	ARCELORMITTAL		F	3	3FE	6,925,170	111.2830	7,789,838	7,000,000	6,967,721		13,191			9.250	8.737	FA	244,611	638,750	11/12/2009	02/15/2015
03938L-AU-8	ARCELORMITTAL		F	3	3FE	24,844	99.7130	24,928	25,000	24,845		1			6.000	5.575	MS	500		11/26/2012	03/01/2021
03938L-AU-8	ARCELORMITTAL	LS	F	3	3FE	1,893,750	99.7130	1,894,553	1,900,000	1,893,803		53			6.000	5.531	MS	38,000		11/26/2012	03/01/2021
03938L-AX-2	ARCELORMITTAL		F	3	3FE	554,125	104.9520	577,233	550,000	554,088		(37)			6.750	6.381	FA	12,994		11/15/2012	02/25/2022
03938L-AX-2	ARCELORMITTAL	LS	F	3	3FE	503,750	104.9520	524,758	500,000	503,716		(34)			6.750	6.381	FA	11,813		11/15/2012	02/25/2022
03937L-AA-3	ARCH CAPITAL GROUP LTD		E		1FE	8,963,600	126.3830	10,110,640	8,000,000	8,865,642		(18,621)			7.350	6.412	MN	98,000	588,000	11/02/2006	05/01/2034
039380-AG-5	ARCH COAL INC			1	4FE	392,625	92.2500	415,125	450,000	394,375		1,750			7.250	12.241	JD	1,450	16,313	07/31/2012	06/15/2021
03938D-AD-4	ARCH COAL, INC. TERM LOAN B			2	3FE	3,221,925	100.8910	3,262,566	3,233,753	3,215,452		1,599			5.750	6.054	MJSD	517	75,784	06/04/2012	05/16/2018
039483-BE-1	ARCHER DANIELS				1FE	3,229,201	107.1160	4,048,966	3,780,000	3,238,228		7,325			4.535	5.538	MS	45,237	171,423	09/26/2011	03/26/2042
039483-AK-8	ARCHER-DANIELS-MIDLAND				1FE	1,053,958	101.0480	946,817	937,000	940,193		(18,771)			7.125	6.086	MS	22,254	66,761	01/01/2006	03/01/2013
039483-BB-7	ARCHER-DANIELS-MIDLAND C			3	1FE	261,895	112.9800	293,749	260,000	261,618		(162)			4.479	4.607	MS	3,882	11,645	03/30/2011	03/01/2021
039483-BB-7	ARCHER-DANIELS-MIDLAND C	M		3	1FE	4,774,555	112.9800	5,355,266	4,740,000	4,769,506		(2,947)			4.479	4.607	MS	70,768	212,305	03/30/2011	03/01/2021
039483-BG-6	ARCHER-DANIELS-MIDLAND C				1FE	6,818,248	95.6350	9,563,540	10,000,000	6,825,521		7,273			4.016	6.402	AO	83,667		10/16/2012	04/16/2043
04044T-AE-6	ARISTOTLE HOLDING INC				2FE	9,914,700	113.4830	11,348,250	10,000,000	9,922,307		6,859			4.750	4.849	MN	60,694	467,083	11/14/2011	11/15/2021
04044T-AJ-5	ARISTOTLE HOLDING INC				2FE	5,283,738	107.8250	5,822,561	5,400,000	5,292,288		8,550			3.900	4.173	FA	79,560	108,810	02/06/2012	02/15/2022
04044T-AJ-5	ARISTOTLE HOLDING INC	LS			2FE	4,500,962	107.8250	4,959,959	4,600,000	4,508,245		7,283			3.900	4.173	FA	67,773	92,690	02/06/2012	02/15/2022
04044T-AL-0	ARISTOTLE HOLDING INC				2FE	30,697,750	103.9390	32,221,059	31,000,000	30,748,567		50,817			2.650	2.870	FA	310,344	424,442	02/06/2012	02/15/2017
040555-CF-9	ARIZONA PUB SERVICE CO				2FE	3,248,374	116.7460	5,872,344	5,030,000	3,337,537		27,205			5.625	9.349	MN	36,153	282,938	04/20/2009	05/15/2033
040555-CH-5	ARIZONA PUB SERVICE CO				2FE	4,488,450	118.4870	5,924,345	5,000,000	4,513,199		9,491			5.500	6.313	MS	91,667	275,000	03/29/2010	09/01/2035
040555-CJ-1	ARIZONA PUBLIC SERVICE				2FE	1,491,870	117.3790	1,760,682	1,500,000	1,496,492		848			6.250	6.312	FA	39,063	93,750	07/31/2006	08/01/2016
040555-CK-8	ARIZONA PUBLIC SERVICE				2FE	4,992,450	133.8640	6,693,175	5,000,000	4,993,070		115			6.875	6.887	FA	143,229	343,750	07/31/2006	08/01/2036
040555-CM-4	ARIZONA PUBLIC SERVICE			1	2FE	13,483,505	114.5580	15,551,276	13,575,000	13,485,329		1,362			5.050	5.100	MS	228,513	696,963	08/22/2011	09/01/2041
040555-CM-4	ARIZONA PUBLIC SERVICE	LS		1	2FE	1,415,396	114.5580	1,632,454	1,425,000	1,415,587		143			5.050	5.100	MS	23,988	73,162	08/22/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE				2FE	16,014,225	106.3480	16,882,809	15,875,000	16,013,223		(1,002)			4.500	4.497	AO	178,594	511,969	05/15/2012	04/01/2042
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011			2	1	29,250,000	115.4470	33,768,242	29,250,000	29,250,000					4.710	4.710	JD	3,827	1,377,675	02/22/2011	12/30/2030
04273W-AA-9	ARROW ELECTRONICS INC				2FE	2,989,500	103.7570	3,112,719	3,000,000	2,993,826		2,041			3.375	3.448	MN	16,875	101,250	10/29/2010	11/01/2015
04273W-AB-7	ARROW ELECTRONICS INC				2FE	9,967,400	107.7910	10,779,110	10,000,000	9,972,879		2,611			5.125	5.059	MS	170,833	512,500	10/29/2010	03/01/2021
04363U-AA-4	ASCIANO FINANCE		F		2FE	1,747,340	102.4260	1,792,462	1,750,000	1,748,498		520			3.125	3.158	MS	14,887	54,688	09/16/2010	09/23/2015
04363U-AB-2	ASCIANO FINANCE		F		2FE	9,977,000	103.7630	10,376,330	10,000,000	9,981,341		1,966			4.625	4.654	MS	125,903	462,500	09/16/2010	09/23/2020
04420T-AS-9	ASHLAND INC TERM B			2	3FE	2,206,059	101.0000	2,233,002	2,210,893	2,206,340		749			3.750	3.959	MJSD	5,011	91,695	12/23/2011	08/23/2018
G0646#-AL-3	ASSOCIATED BRITISH FOODS PLC 2019		F		1	10,000,000	106.0270	10,602,688	10,000,000	10,000,000					3.180	3.180	MS	81,267	159,000	03/29/2012	03/29/2019
046353-AD-0	ASTRAZENECA PLC		F		1FE	4,978,900	135.4340	6,771,705	5,000,000	4,980,370		316			6.450	6.486	MS	94,958	322,500	09/05/2007	09/15/2037
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)			2	3FE	4,857,705	100.9250	4,931,563	4,886,364	4,859,072		3,142			5.500	5.951	JAJO	747	186,775	08/17/2012	05/24/2018
00206R-AD-4	AT&T CORP				1FE	3,739,848	130.7880	5,153,031	3,940,000	3,749,532		2,881			6.500	6.910	MS	85,367	256,100	04/24/2009	09/01/2037
00206R-AG-7	AT&T INC				1FE	2,678,200	128.2230	3,205,563	2,500,000	2,672,075		(3,013)			6.300	5.776	JJ	72,625	157,500	11/22/2010	01/15/2038
00206R-AG-7	AT&T INC	LS			1FE	2,778,060	128.2230	3,846,675	3,000,000	2,788,495		3,109			6.300	6.894	JJ	87,150	189,000	04/28/2009	01/15/2038
00206R-AW-2	AT&T INC				1FE	30,135,290	105.8720	30,702,938	29,000,000	29,816,318		(231,523)			2.950	2.091	MN	109,314	855,500	08/12/2011	05/15/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-AX-0	AT&T INC				1FE	48,358,577	115.4860	55,007,137	47,631,000	48,270,162		(64,692)			4.450	4.285	MN	270,835	2,119,580	08/09/2011	05/15/2021
00206R-AX-0	AT&T INC	LS			1FE	2,367,223	115.4860	2,735,863	2,369,000	2,367,467		148			4.450	4.484	MN	13,470	105,421	04/26/2011	05/15/2021
00206R-AZ-5	AT&T INC				1FE	27,283,276	111.4510	30,497,397	27,364,000	27,292,587		6,844			3.875	3.907	FA	400,579	1,051,519	08/15/2011	08/15/2021
00206R-AZ-5	AT&T INC	LS			1FE	2,628,224	111.4510	2,937,843	2,636,000	2,629,121		659			3.875	3.907	FA	38,588	101,294	08/15/2011	08/15/2021
00206R-BG-6	AT&T INC				1FE	56,461	100.4350	64,279	64,000	40,084		185			4.300	5.066	JD	107		12/17/2012	12/15/2042
04650N-AB-0	AT&T INC				1FE	4,608,500	116.4550	5,822,740	5,000,000	4,618,613		5,379			5.350	5.913	MS	89,167	267,500	01/21/2011	09/01/2040
04775H-AK-3	ATLANTA GAS LT CO MTN				1FE	7,000,000	136.0500	9,523,521	7,000,000	7,020,755		(1,418)			8.700	8.700	AO	152,250	609,000	03/26/1992	04/01/2022
00488K-AC-0	ATLANTIC BROADBAND FINANCE, LLC TERM LOA			2	4FE	620,313	100.7750	629,844	625,000	620,352		39			4.500	4.496	FMAN	1,953		12/07/2012	11/30/2019
048303-CE-9	ATLANTIC CITY ELECTRIC			1	1FE	9,984,800	112.1510	11,215,050	10,000,000	9,986,999		1,284			4.350	4.363	AO	108,750	435,000	03/29/2011	04/01/2021
049255-AG-7	ATLAS COPCO AB		F		1FE	22,601,575	116.6170	26,238,870	22,500,000	22,564,568		(12,904)			5.600	5.527	MN	136,500	1,260,000	11/12/2009	05/22/2017
049560-AF-2	ATMOS ENERGY CORP				2FE	9,452,000	107.1640	9,644,778	9,000,000	9,173,241		(92,306)			4.950	3.830	AO	94,050	445,500	11/06/2009	10/15/2014
049560-AG-0	ATMOS ENERGY CORP				2FE	18,081,760	123.5980	22,247,568	18,000,000	18,071,059		(1,600)			5.950	5.918	AO	226,100	1,071,000	11/04/2004	10/15/2034
050095-AM-0	ATWOOD OCEANICS INC			1	3FE	9,052,181	107.5000	9,476,125	8,815,000	9,022,751		(29,430)			6.500	6.529	FA	238,740	307,178	04/04/2012	02/01/2020
05070G-AA-6	AUDATEX NORTH AMERICA IN			1	3FE	1,052,880	107.0000	1,096,750	1,025,000	1,048,571		(4,309)			6.750	4.982	JD	3,075	69,188	04/10/2012	06/15/2018
05329W-AJ-1	AUTONATION INC				3FE	6,345,464	113.0000	7,119,000	6,300,000	6,339,213		(6,375)			6.750	6.616	AO	89,775	425,250	04/12/2011	04/15/2018
05329W-AK-8	AUTONATION INC				3FE	3,491,050	107.3750	3,709,806	3,455,000	3,488,167		(2,883)			5.500	5.335	FA	79,177	95,013	06/04/2012	02/01/2020
05332N-AJ-6	AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011			2	3FE	980,044	100.7810	987,698	980,044	980,044					4.000	4.136	FMAN	109	30,551	10/17/2011	12/15/2016
053332-AH-5	AUTOZONE INC				2FE	19,155,311	105.5780	18,592,286	17,610,000	18,030,937		(391,032)			6.500	4.121	JJ	527,811	1,144,650	02/03/2010	01/15/2014
053332-AJ-1	AUTOZONE INC				2FE	4,977,500	125.6210	6,281,050	5,000,000	4,985,519		2,043			7.125	7.181	FA	148,438	356,250	07/29/2008	08/01/2018
053332-AK-8	AUTOZONE INC				2FE	4,997,950	109.4280	5,471,415	5,000,000	4,999,169		374			5.750	5.802	JJ	132,569	287,500	06/29/2009	01/15/2015
053332-AL-6	AUTOZONE INC			1	2FE	15,025,600	108.4470	16,267,020	15,000,000	15,024,553		(2,668)			4.000	3.975	MN	76,667	600,000	08/03/2011	11/15/2020
053332-AM-4	AUTOZONE INC			1	2FE	14,997,600	105.1300	15,769,515	15,000,000	14,997,739		139			3.700	3.691	AO	117,167	263,625	04/17/2012	04/15/2022
053332-AN-2	AUTOZONE INC			1	2FE	9,967,200	98.0140	9,801,440	10,000,000	9,967,569		369			2.875	2.972	JJ	38,333		11/01/2012	01/15/2023
05366#-AJ-2	AVIATION CAPITAL GROUP (2012 ISSUANCE) 6				3	15,000,000	101.2300	15,184,500	15,000,000	15,000,000					6.000	6.000	AO	215,000	450,000	04/05/2012	04/05/2018
05377J-AJ-1	AVIS BUDGET CAR RENTAL LLC ADD-ON TLC			2	3FE	987,516	100.6000	1,003,476	997,491	987,779		263			4.250	4.541	JAJO	118	11,277	10/16/2012	03/15/2019
05379B-AP-2	AVISTA CORP				1FE	14,965,500	120.6630	18,099,435	15,000,000	14,972,523		2,269			5.125	5.164	AO	192,188	768,750	09/15/2009	04/01/2022
053807-AN-3	AVNET INC				2FE	17,644,335	113.1020	19,510,061	17,250,000	17,426,098		(40,998)			6.625	6.310	MS	336,495	1,142,813	10/05/2006	09/15/2016
054303-AT-9	AVON PRODUCTS INC				2FE	14,681,700	100.5310	14,576,937	14,500,000	14,510,067		(59,780)			4.800	4.402	MS	232,000	696,000	12/17/2009	03/01/2013
05461T-AA-5	AXIS CAPITAL HOLDINGS		E		2FE	20,083,000	107.2470	20,913,165	19,500,000	19,977,987		(238,553)			5.750	5.343	JD	93,438	1,121,250	11/12/2009	12/01/2014
05523U-AD-2	BAE SYSTEMS HOLDINGS INC		R		2FE	10,979,820	109.5090	12,045,990	11,000,000	10,993,544		2,234			5.200	5.225	FA	216,089	572,000	10/21/2005	08/15/2015
05523U-AG-5	BAE SYSTEMS HOLDINGS INC		R		2FE	21,044,022	105.0410	21,113,301	20,100,000	20,408,106		(207,851)			4.950	3.826	JD	82,913	994,950	11/12/2009	06/01/2014
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		R		2FE	13,554,730	119.3810	15,519,465	13,000,000	13,499,080		(61,257)			6.375	5.677	JD	69,063	828,750	01/23/2012	06/01/2019
057224-BC-0	BAKER HUGHES INC				1FE	36,989,650	106.6100	39,445,848	37,000,000	36,990,854		883			3.200	3.201	FA	447,289	1,177,422	08/10/2011	08/15/2021
05745P-AB-9	BAKERCORP TERM LOAN			2	4FE	2,478,369	100.5630	2,482,649	2,468,750	2,476,951		(1,216)			5.000	5.083	MJSD	21,259	122,623	10/31/2011	06/01/2018
058498-AN-6	BALL CORP			1	3FE	3,188,340	111.2500	3,435,400	3,088,000	3,158,503		(12,469)			7.375	7.227	MS	75,913	227,740	06/30/2010	09/01/2019
058498-AP-1	BALL CORP			1	3FE	1,562,500	110.2500	1,653,750	1,500,000	1,548,113		(7,700)			6.750	6.277	MS	29,813	101,250	03/02/2011	09/15/2020
058498-AQ-9	BALL CORP			1	3FE	10,453,538	108.2500	11,452,850	10,580,000	10,470,970		9,804			5.750	6.569	MN	77,734	608,350	03/03/2011	05/15/2021
059165-DZ-0	BALTIMORE GAS & ELECTRIC				2FE	12,172,953	116.6930	12,976,206	11,120,000	11,735,907		(148,421)			5.900	4.284	AO	164,020	656,080	12/01/2009	10/01/2016
059165-EC-0	BALTIMORE GAS & ELECTRIC				2FE	1,314,009	132.7580	1,575,840	1,187,000	1,309,036		(2,430)			6.350	5.564	AO	18,844	75,375	11/17/2010	10/01/2036
059165-EC-0	BALTIMORE GAS & ELECTRIC	LS			2FE	4,220,991	132.7580	5,062,070	3,813,000	4,205,017		(7,806)			6.350	5.564	AO	60,531	242,126	11/17/2010	10/01/2036
059165-ED-8	BALTIMORE GAS & ELECTRIC			1	2FE	9,944,900	107.1170	10,711,670	10,000,000	9,950,177		4,698			3.500	3.567	MN	44,722	349,028	11/10/2011	11/15/2021
059165-EE-6	BALTIMORE GAS & ELECTRIC			1	2FE	19,924,000	101.2980	20,259,680	20,000,000	19,926,467		2,467			2.800	2.843	FA	208,444		08/14/2012	08/15/2022
059172-AA-4	BALTIMORE GAS & ELECTRIC				2FE	4,776,420	102.7650	4,624,434	4,500,000	4,541,057		(80,101)			6.125	4.276	JJ	137,813	275,625	12/17/2009	07/01/2013
060077-H#-8	BANGOR HYDRO-ELECTRIC COMPANY				2	13,238,551	120.0000	15,600,000	13,000,000	13,120,288		(10,174)			10.250	10.252	FA	555,208	1,332,500	12/31/1998	06/15/2020
060077-H8-6	BANGOR HYDRO-ELECTRIC COMPANY				2	5,964,693	120.0000	7,200,000	6,000,000	5,973,147		1,788			8.980	8.980	AO	121,230	538,800	12/31/1998	04/10/2022
060505-DP-6	BANK OF AMERICA CORP				1FE	19,766,000	116.5600	23,311,900	20,000,000	19,831,362		28,002			5.750	5.952	JD	95,833	1,150,000	11/12/2009	12/01/2017
06051G-EA-3	BANK OF AMERICA CORP				1FE	14,962,350	115.4760	17,321,385	15,000,000	14,978,645		5,133			6.500	6.555	FA	406,250	975,000	07/23/2009	08/01/2016
06051G-EM-7	BANK OF AMERICA CORP				1FE	12,820,920	120.2550	14,430,588	12,000,000	12,769,143		(51,777)			5.700	4.818	JJ	298,300	342,000	03/16/2012	01/24/2022
06051G-EQ-8	BANK OF AMERICA CORP				1FE	3,988,320	108.4520	4,338,084	4,000,000	3,989,987		1,667			3.875	3.940	MS	42,625	77,500	03/19/2012	03/22/2017
06051G-EQ-8	BANK OF AMERICA CORP	LS			1FE	5,982,480	108.4520	6,507,126	6,000,000	5,984,981		2,501			3.875	3.940	MS	63,938	116,250	03/19/2012	03/22/2017
628855-AN-8	BANK OF AMERICA CORP				2FE	683,632	118.3770	591,883	500,000	554,347		(19,420)			10.200	10.149	JJ	23,517	51,000	01/01/2005	07/15/2015
06050T-KW-1	BANK OF AMERICA NA				2FE	2,997,600	115.2250	3,456,759	3,000,000	2,998,751		237			6.100	6.102	JD	8,133	183,000	06/14/2007	06/15/2017
06050M-FN-2	BANK OF AMERICA PRINCIPAL PROTECTED NTS			3	2FE	40,000,000	95.7100	38,284,000	40,000,000	40,000,000					0.000	0.000	FA			01/25/2006	02/01/2016
92964@-AA-7	BANK OF AMERICA/WY GEORGIA HOLDINGS 2004				1	20,000,000	113.4880	22,697,530	20,000,000	20,000,000					5.590	5.590	MS	332,294	1,118,000	09/15/2004	09/14/2019
06366Q-W8-6	BANK OF MONTREAL		A		1FE	14,969,250	104.8240	15,723,555	15,000,000	14,974,930		5,680			2.500	2.544	JJ	177,083	187,500	01/06/2012	01/11/2017
063679-JJ-4	BANK OF MONTREAL		A		1FE	19,840,100	106.0100	21,202,000	20,000,000	19,898,065		31,314			2.625	2.800	JJ	227,500	525,000	02/14/2011	01/25/2016
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB		F	1	2	13,000,000	97.3330	12,653,333	13,000,000	13,000,000					1.449	4.810	JAJO	46,714	203,738	06/27/2005	07/02/2015

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 Stated Contractual Maturity Date
064057-BD-3	BANK OF NEW YORK				1FE	10,314,200	116.4140	11,641,440	10,000,000	10,134,421		(23,442)			5.500	5.186	JD	45,833	550,000	07/23/2003	12/01/2017
06406J-HB-4	BANK OF NEW YORK CO INC				1FE	4,983,200	109.0290	5,451,435	5,000,000	4,995,560		1,861			4.950	4.993	MS	72,875	247,500	03/03/2005	03/15/2015
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	6,990,900	119.4950	8,364,678	7,000,000	6,993,656		812			5.450	5.473	MN	48,747	381,500	05/05/2009	05/15/2019
06406H-BS-7	BANK OF NEW YORK MELLON				1FE	11,782,464	104.7890	12,350,455	11,786,000	11,783,839		676			2.500	2.559	JJ	135,866	294,650	12/02/2010	01/15/2016
06406H-BS-7	BANK OF NEW YORK MELLON	LS			1FE	3,213,036	104.7890	3,367,925	3,214,000	3,213,411		184			2.500	2.559	JJ	37,050	80,350	12/02/2010	01/15/2016
06406H-BU-2	BANK OF NEW YORK MELLON				1FE	4,974,500	112.2640	5,613,195	5,000,000	4,978,598		2,181			4.150	4.213	FA	86,458	207,500	01/28/2011	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON			1	1FE	13,590,888	108.9560	14,817,962	13,600,000	13,591,878		781			3.550	3.558	MS	131,429	482,800	09/16/2011	09/23/2021
064149-A6-4	BANK OF NOVA SCOTIA		A		1FE	19,974,400	105.4280	21,085,560	20,000,000	19,988,934		5,104			3.400	3.428	JJ	300,333	680,000	01/19/2010	01/22/2015
064159-AM-8	BANK OF NOVA SCOTIA		A		1FE	4,990,000	105.2240	5,261,220	5,000,000	4,991,840		1,840			2.550	2.593	JJ	59,854	63,750	01/05/2012	01/12/2017
064207-UV-3	BANK OF OKLAHOMA			1	1FE	9,985,600	96.0190	9,601,910	10,000,000	9,992,779		1,528			1.000	5.762	FMAN	13,056	345,801	05/14/2007	05/15/2017
06659#-AB-3	BANNER SEVENTEEN, LLC 2016			3	3	8,000,000	97.0790	7,766,299	8,000,000	8,000,000					1.263	6.215	JAJO	17,966	115,996	04/28/2006	04/28/2016
067901-AL-2	BARRICK GOLD CORP		A		2FE	14,555,800	105.8530	14,819,364	14,000,000	14,530,843		(24,957)			3.850	3.368	AO	134,750	266,506	06/21/2012	04/01/2022
06849V-AB-9	BARRICK GOLD FINANCE INC		A		2FE	1,410,255	106.6640	1,599,966	1,500,000	1,476,473		11,585			4.875	5.771	MN	9,344	73,125	04/24/2006	11/15/2014
06849U-AD-7	BARRICK PD AU FIN PTY LT		F		2FE	5,245,800	115.4940	5,774,690	5,000,000	5,238,704		(3,781)			5.950	5.603	AO	62,806	297,500	01/25/2011	10/15/2039
070101-D@-6	BASIN ELECTRIC POWER COOPERATIVE			2	1	700,000	108.6240	760,366	700,000	700,000					4.000	4.000	AO	4,900	28,000	10/21/2009	10/28/2016
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE 2011 SE			2	1	9,609,600	106.7690	10,260,107	9,609,600	9,609,600					4.000	4.000	AO	96,096	353,420	10/31/2011	10/01/2031
071813-AU-3	BAXTER INTERNATIONAL INC				1FE	8,426,170	108.2990	8,663,888	8,000,000	8,169,693		(73,088)			4.625	3.620	MS	108,944	370,000	11/12/2009	03/15/2015
071813-BA-6	BAXTER INTERNATIONAL INC				1FE	11,959,920	115.3800	13,845,564	12,000,000	11,971,473		3,618			4.500	4.534	FA	204,000	540,000	08/17/2009	08/15/2019
071813-BF-5	BAXTER INTERNATIONAL INC				1FE	20,062,300	98.9290	19,785,760	20,000,000	20,062,035		(265)			2.400	2.366	FA	184,000		10/23/2012	08/15/2022
071813-AX-7	BAXTER INTL				1FE	10,497,592	136.7570	12,834,673	9,385,000	10,460,147		(20,102)			6.250	5.407	JD	48,880	586,563	02/01/2011	12/01/2037
05531G-AA-9	BB&T CORPORATION			1	1FE	9,930,600	107.9890	10,798,870	10,000,000	9,935,051		4,451			3.950	4.036	MS	108,625	197,500	03/15/2012	03/22/2022
059457-A*-2	BBVA 5.76% 09/29/2016			1	3	15,000,000	72.0000	10,800,000	15,000,000	15,000,000					1.866	5.760	MJSD	2,333	308,325	09/29/2006	09/29/2016
055381-AR-8	BE AEROSPACE INC			1	3FE	6,440,110	111.2500	6,846,325	6,154,000	6,382,941		(32,366)			6.875	6.353	AO	105,772	423,087	03/09/2011	10/01/2020
055381-AR-8	BE AEROSPACE INC	LS		1	3FE	2,631,859	111.2500	2,801,275	2,518,000	2,609,117		(12,872)			6.875	6.384	AO	43,278	173,113	03/09/2011	10/01/2020
055381-AS-6	BE AEROSPACE INC			1	3FE	1,848,500	106.0000	1,934,500	1,825,000	1,847,309		(1,191)			5.250	5.458	AO	23,953	52,697	07/09/2012	04/01/2022
07385T-AJ-5	BEAR STEARNS CO INC				1FE	2,055,479	108.6670	2,173,344	2,000,000	2,013,314		(6,597)			5.700	5.650	MN	14,567	114,000	01/01/2005	11/15/2014
075887-AS-8	BECTON DICKINSON				1FE	4,819,500	101.1500	5,057,500	5,000,000	4,993,306		22,562			4.550	5.024	AO	48,028	227,500	03/18/2009	04/15/2013
075887-AT-6	BECTON DICKINSON				1FE	34,285,250	115.8500	40,547,360	35,000,000	34,664,190		53,408			4.900	5.111	AO	362,056	1,715,000	06/29/2004	04/15/2018
075887-AW-9	BECTON DICKINSON				1FE	14,992,350	107.3430	16,101,495	15,000,000	14,993,784		683			3.250	3.256	MN	66,354	487,500	11/08/2010	11/12/2020
075887-BA-6	BECTON DICKINSON				1FE	8,981,550	106.8500	9,616,464	9,000,000	8,983,387		1,604			3.125	3.149	MN	41,406	281,250	11/03/2011	11/08/2021
075887-BA-6	BECTON DICKINSON	M			1FE	5,987,700	106.8500	6,410,976	6,000,000	5,988,925		1,069			3.125	3.149	MN	27,604	187,500	11/03/2011	11/08/2021
081437-AF-2	BEMIS COMPANY INC				2FE	2,990,730	119.9120	3,597,357	3,000,000	2,993,232		790			6.800	6.853	FA	85,000	204,000	07/20/2009	08/01/2019
081437-AG-0	BEMIS COMPANY INC				2FE	7,933,050	107.0460	7,734,074	7,225,000	7,508,967		(172,439)			5.650	3.086	FA	170,089	408,213	06/22/2010	08/01/2014
081437-AH-8	BEMIS COMPANY INC			1	2FE	9,935,300	108.3500	10,834,950	10,000,000	9,941,814		5,271			4.500	4.601	AO	95,000	463,750	09/27/2011	10/15/2021
084423-AS-1	BERKLEY (WR) CORPORATION				2FE	9,962,000	107.1850	10,718,460	10,000,000	9,964,416		2,416			4.625	4.671	MS	136,181	229,965	03/13/2012	03/15/2022
084664-BQ-3	BERKSHIRE HATHAWAY FIN				1FE	14,227,616	114.7340	15,451,160	13,467,000	14,130,581		(70,214)			4.250	3.540	JJ	263,916	572,348	08/05/2011	01/15/2021
084664-BQ-3	BERKSHIRE HATHAWAY FIN	LS			1FE	6,901,984	114.7340	7,495,540	6,533,000	6,854,911		(34,061)			4.250	3.540	JJ	128,029	277,653	08/05/2011	01/15/2021
084670-BC-1	BERKSHIRE HATHAWAY INC				1FE	12,399,008	110.1560	13,659,282	12,400,000	12,399,124		85			3.750	3.751	FA	175,667	465,000	08/10/2011	08/15/2021
084670-BC-1	BERKSHIRE HATHAWAY INC	LS			1FE	2,599,792	110.1560	2,864,043	2,600,000	2,599,816		18			3.750	3.751	FA	36,833	97,500	08/10/2011	08/15/2021
085790-AQ-6	BERRY PLASTICS CORP			1	4FE	7,263,125	104.5000	7,053,750	6,750,000	7,010,341		(141,378)			8.250	5.817	MN	71,156	556,875	03/03/2011	11/15/2015
08579J-AE-2	BERRY PLASTICS GROUP, INC. TERM LOAN C			2	4FE	3,683,140	99.3650	3,659,753	3,683,140	3,683,140					2.212	2.322	JAJO	226	72,703	12/15/2011	04/03/2015
086516-AJ-0	BEST BUY CO				3FE	4,991,200	101.2500	5,062,500	5,000,000	4,998,916		1,913			6.750	6.883	JJ	155,625	337,500	06/19/2008	07/15/2013
05541V-AA-4	BG ENERGY CAPITAL PLC		F		1FE	2,194,898	110.1900	2,479,264	2,250,000	2,203,881		4,780			4.000	4.307	JD	5,500	90,000	01/26/2011	12/09/2020
05541V-AA-4	BG ENERGY CAPITAL PLC	LS	F		1FE	975,510	110.1900	1,101,895	1,000,000	979,503		2,124			4.000	4.307	JD	2,444	40,000	01/26/2011	12/09/2020
05541V-AD-8	BG ENERGY CAPITAL PLC		F		1FE	9,484,135	105.5440	10,026,718	9,500,000	9,487,792		3,006			2.875	2.916	AO	57,660	275,401	10/06/2011	10/15/2016
05541V-AE-6	BG ENERGY CAPITAL PLC		F		1FE	14,881,500	110.2170	16,532,535	15,000,000	14,893,512		9,885			4.000	4.101	AO	126,667	605,000	10/06/2011	10/15/2021
05541V-AF-3	BG ENERGY CAPITAL PLC		F		1FE	9,828,400	116.7700	11,676,990	10,000,000	9,831,406		2,476			5.125	5.242	AO	108,194	516,771	10/06/2011	10/15/2041
055451-AG-3	BHP BILLITON FIN USA LTD		F		1FE	8,796,780	106.2190	8,497,512	8,000,000	8,235,593		(182,245)			5.500	3.078	AO	110,000	440,000	10/22/2009	04/01/2014
055451-AH-1	BHP BILLITON FIN USA LTD		F		1FE	6,308,300	127.5300	6,376,500	5,000,000	6,099,649		(159,735)			6.500	2.657	AO	81,250	325,000	09/06/2011	04/01/2019
055451-AL-2	BHP BILLITON FIN USA LTD		F		1FE	13,873,580	107.6250	15,067,542	14,000,000	13,885,648		10,874			3.250	3.357	MN	50,556	455,000	11/16/2011	11/21/2021
055451-AQ-1	BHP BILLITON FIN USA LTD		F		1FE	15,503,516	104.4120	16,340,478	15,650,000	15,514,396		10,880			2.875	2.984	FA	158,728	224,969	02/21/2012	02/24/2022
055451-AQ-1	BHP BILLITON FIN USA LTD	LS	F		1FE	4,309,284	104.4120	4,541,922	4,350,000	4,312,308		3,024			2.875	2.984	FA	44,119	62,531	02/21/2012	02/24/2022
055451-AR-9	BHP BILLITON FIN USA LTD		F		1FE	4,912,900	106.1680	5,308,410	5,000,000	4,914,163		1,263			4.125	4.228	FA	72,760	103,125	02/21/2012	02/24/2042
055451-AF-5	BHP BILLITON FINANCE		F		1FE	10,284,542	117.2330	12,180,519	10,390,000	10,335,806		11,045			5.400	5.539	MS	143,382	561,060	10/19/2007	03/29/2017
055451-AB-4	BHP BILLITON FINANCE USA		F		1FE	4,812,950	112.9450	5,647,230	5,000,000	4,931,455		20,711			5.250	5.760	JD	11,667	262,500	04/19/2006	12/15/2015
055450-AH-3	BHP FINANCE USA LTD		F		1FE	4,170,040	131.6240	5,264,960	4,000,000	4,127,555		(6,186)			6.420	6.064	MS	85,600	256,800	06/25/2004	03/01/2026
090613-AF-7	BIOMET INC			1	4FE	1,363,000	106.2500	1,381,250	1,300,000	1,360,643		(2,357)			6.500	6.172	FA	33,565		09/20/2012	08/01/2020

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	Stated Contractual Maturity Date
09061A-AN-4	BIOMET INC DOLLAR TERM LOAN B-1			2	4FE	961,364	98.0000	950,167	969,559	959,740		780			3.960	4.496	MJSD	531	18,313	08/02/2012	07/25/2017
09071*-AA-3	BIRCHWOOD POWER PARTNERS			3	2	14,866,539	113.7430	17,037,383	14,978,880	15,033,647		(12,631)			9.875	10.021	MJSD	4,109	1,424,168	12/31/1998	12/30/2016
091797-AN-0	BLACK & DECKER				1FE	2,987,610	115.3920	3,461,772	3,000,000	2,994,349		1,268			5.750	5.805	MN	22,042	172,500	11/13/2006	11/15/2016
092113-AF-6	BLACK HILLS CORP				2FE	5,000,000	110.1040	5,505,175	5,000,000	5,000,000					9.000	9.000	MN	57,500	450,000	05/11/2009	05/15/2014
092114-AA-5	BLACK HILLS POWER				1FE	27,000,000	140.6500	37,975,554	27,000,000	27,000,000					7.230	7.230	FA	737,460	1,952,100	08/08/2002	08/15/2032
092114-AB-3	BLACK HILLS POWER INC				1FE	4,996,550	138.3860	6,919,285	5,000,000	4,996,692		48			6.125	6.135	MN	51,042	306,250	10/22/2009	11/01/2039
09247X-AC-5	BLACKROCK INC				1FE	4,959,800	122.2090	6,110,440	5,000,000	4,977,953		3,907			6.250	6.355	MS	92,014	312,500	09/12/2007	09/15/2017
09247X-AD-3	BLACKROCK INC				1FE	19,971,000	105.6120	21,122,300	20,000,000	19,988,135		5,805			3.500	3.532	JD	40,833	700,000	12/07/2009	12/10/2014
09247X-AH-4	BLACKROCK INC				1FE	9,942,800	112.8000	11,279,990	10,000,000	9,950,409		4,806			4.250	4.321	MN	43,681	425,000	05/19/2011	05/24/2021
09247X-AJ-0	BLACKROCK INC				1FE	14,920,350	106.2080	15,931,200	15,000,000	14,924,397		4,047			3.375	3.445	JD	42,188	261,563	05/22/2012	06/01/2022
055921-AB-6	BMC SOFTWARE INC				2FE	14,920,200	101.5390	15,230,805	15,000,000	14,925,961		5,761			4.250	4.319	FA	240,833	322,292	02/08/2012	02/15/2022
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	2,166,480	110.4720	2,209,442	2,000,000	2,110,329		(24,398)			5.500	4.021	FA	45,833	110,000	08/17/2010	02/01/2017
096630-AB-4	BOARDWALK PIPELINES LLC				2FE	19,871,600	113.0360	22,607,100	20,000,000	19,906,306		11,074			5.750	5.886	MS	338,611	1,150,000	08/20/2009	09/15/2019
097014-AH-7	BOEING CAPITAL CORP				1FE	12,105,720	100.1730	12,020,724	12,000,000	12,018,928		(484,325)			5.800	5.639	JJ	320,933	696,000	11/01/2009	01/15/2013
097014-AK-0	BOEING CAPITAL CORP				1FE	19,094,191	104.9270	19,826,032	18,895,000	18,975,106		(42,172)			3.250	3.008	AO	109,171	614,088	02/22/2010	10/27/2014
097014-AM-6	BOEING CAPITAL CORP			1	1FE	20,161,750	107.8160	21,563,120	20,000,000	20,133,353		(21,988)			2.900	2.788	FA	219,111	602,556	09/07/2011	08/15/2018
097023-AZ-8	BOEING CO				1FE	4,747,015	120.4820	5,779,502	4,797,000	4,760,494		4,173			4.875	5.032	FA	88,345	233,854	07/23/2009	02/15/2020
097023-AZ-8	BOEING CO	LS			1FE	5,148,785	120.4820	6,268,658	5,203,000	5,163,405		4,526			4.875	5.032	FA	95,822	253,646	07/23/2009	02/15/2020
097023-BC-8	BOEING CO				1FE	19,679,400	110.4570	22,091,360	20,000,000	19,811,114		44,077			3.750	4.015	MN	85,417	750,000	11/17/2009	11/20/2016
097751-AY-7	BOMBARDIER INC		A		3FE	4,814,250	102.7500	5,034,750	4,900,000	4,819,129		4,879			5.750	5.999	MS	82,960	146,353	03/27/2012	03/15/2022
097751-AY-7	BOMBARDIER INC	LS	A		3FE	98,250	102.7500	102,750	100,000	98,350		100			5.750	5.999	MS	1,693	2,987	03/27/2012	03/15/2022
09776M-AG-9	BOMBARDIER RECREATIONAL PRODUCTS INC. TE		A	2	4FE	3,631,084	100.3130	3,647,616	3,636,234	3,629,605		(1,479)			4.460	4.664	JAJO	1,802	100,200	03/19/2012	06/28/2016
G1252@-AD-6	BORD GAIS EIREANN, SER D SR NTS, DUE 201		F		2	3,000,000	99.0860	2,972,589	3,000,000	3,000,000					5.300	5.300	AO	30,475	159,000	10/22/2003	10/22/2015
099724-AC-0	BORG-WARNER AUTOMOTIVE				2FE	4,770,001	127.5280	6,376,385	5,000,000	4,807,562		3,217			7.125	7.669	FA	134,583	356,250	01/01/2005	02/15/2029
101137-AJ-6	BOSTON SCIENTIFIC CORP				2FE	12,570,096	106.2940	13,519,585	12,719,000	12,651,591		30,506			4.500	4.857	JJ	263,919	572,355	03/30/2010	01/15/2015
05569A-AB-5	BP AMI LEASING INC		R		1FE	15,000,000	119.4120	17,911,800	15,000,000	15,000,000					5.523	5.523	MN	121,966	828,450	05/01/2009	05/08/2019
05565Q-BJ-6	BP CAPITAL MARKETS PLC		F		1FE	5,156,100	115.9490	5,797,465	5,000,000	5,107,630		(14,852)			4.750	4.349	MS	73,229	237,500	07/21/2009	03/10/2019
05565Q-BP-2	BP CAPITAL MARKETS PLC		F		1FE	10,917,700	115.2460	11,524,610	10,000,000	10,796,625		(88,755)			4.500	3.325	AO	112,500	450,000	08/12/2011	10/01/2020
05565Q-BR-8	BP CAPITAL MARKETS PLC		F		1FE	10,000,000	117.1030	11,710,340	10,000,000	10,000,000					4.742	4.742	MS	144,894	474,200	03/08/2011	03/11/2021
05565Q-BT-4	BP CAPITAL MARKETS PLC		F		1FE	10,000,000	104.0380	10,403,840	10,000,000	10,000,000					2.248	2.248	MN	37,467	224,800	10/27/2011	11/01/2016
05565Q-BU-1	BP CAPITAL MARKETS PLC		F		1FE	20,035,617	108.0590	21,611,820	20,000,000	20,032,062		(3,053)			3.561	3.540	MN	118,700	712,200	10/27/2011	11/01/2021
05565Q-BZ-0	BP CAPITAL MARKETS PLC		F		1FE	23,000,000	105.3510	24,230,661	23,000,000	23,000,000					3.245	3.245	MN	114,026	371,102	05/02/2012	05/06/2022
10510K-AB-3	BRAMBLES USA INC		R		2FE	4,995,700	104.2540	5,212,720	5,000,000	4,997,961		850			3.950	3.972	AO	49,375	197,500	03/24/2010	04/01/2015
10513Q-BD-2	BRANCH BANKING & TRUST				1FE	1,023,170	100.1500	1,001,496	1,000,000	1,000,116		(2,932)			4.875	4.571	JJ	22,479	48,750	11/12/2009	01/15/2013
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L			2	3FE	656,403	100.3960	664,120	661,500	656,539		823			4.500	4.835	JAJO	83	23,366	10/20/2011	12/14/2017
10801Q-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B			2	4FE	641,158	101.1670	653,903	646,360	636,145		1,450			5.500	6.177	FMAN	99	22,614	05/16/2012	10/14/2016
10919N-AC-2	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR			2	3FE	624,639	99.9500	635,009	635,327	624,931		3,955			4.220	5.224	JAJO	2,011	21,224	07/03/2008	05/28/2015
Q1629#-AA-5	BRISBANE AIRPORT 10 YR		F		2	17,000,000	114.2290	19,418,916	17,000,000	17,000,000					5.240	5.240	JJ	413,232	890,800	04/20/2011	07/14/2021
Q1629#-AB-3	BRISBANE AIRPORT 12 YR		F		2	9,000,000	114.0740	10,266,636	9,000,000	9,000,000					5.340	5.340	JJ	222,945	480,600	04/20/2011	07/14/2023
Q7794#-AC-7	BRISBANE PORT SR SECD NTS DUE 2024		F		2FE	10,000,000	102.1270	10,212,706	10,000,000	10,000,000					4.130	4.130	FA	147,992		08/22/2012	08/22/2024
110122-AL-2	BRISTOL-MEYERS SQUIBB				1FE	5,460,200	102.9970	5,149,855	5,000,000	5,078,209		(123,117)			5.250	2.695	FA	99,167	262,500	11/12/2009	08/15/2013
110122-AT-5	BRISTOL-MYERS SQUIBB CO				1FE	39,405,600	96.7950	38,718,120	40,000,000	39,427,914		22,314			2.000	2.167	FA	335,556		07/26/2012	08/01/2022
110394-AE-3	BRISTOW GROUP INC			1	3FE	1,893,200	107.0000	1,926,000	1,800,000	1,892,039		(1,161)			6.250	5.602	AO	24,688		11/15/2012	10/15/2022
N1614R-AP-6	BRITISH GAS INTL FINANCE		F		1FE	13,705,600	73.3060	29,322,320	40,000,000	22,261,152		1,427,366			0.000	6.743	MN			09/20/2006	11/04/2021
111013-AG-3	BRITISH SKY BROADCASTING		F		2FE	9,037,965	119.4890	10,156,565	8,500,000	8,917,560		(71,559)			6.100	5.022	FA	195,878	518,500	04/06/2011	02/15/2018
111013-AK-4	BRITISH SKY BROADCASTING		F		2FE	14,934,900	99.6520	14,947,800	15,000,000	14,935,443		543			3.125	3.176	MN	45,573		11/19/2012	11/26/2022
11102A-AB-7	BRITISH TELECOM PLC		F		2FE	23,298,030	100.1380	23,532,407	23,500,000	23,498,709		32,417			5.150	5.353	JJ	558,060	1,210,250	02/11/2010	01/15/2013
111320-AD-9	BROADCOM CORP				1FE	13,543,070	104.2490	14,073,561	13,500,000	13,531,503		(10,711)			2.375	2.290	MN	53,438	320,625	07/27/2011	11/01/2015
111320-AG-2	BROADCOM CORP				1FE	16,873,350	98.8500	16,804,483	17,000,000	16,877,543		4,193			2.500	2.584	FA	159,375		08/13/2012	08/15/2022
111320-AG-2	BROADCOM CORP	LS			1FE	4,962,750	98.8500	4,942,495	5,000,000	4,963,983		1,233			2.500	2.584	FA	46,875		08/13/2012	08/15/2022
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE SER 2				1	25,000,000	107.8300	26,957,595	25,000,000	25,000,000					5.910	5.910	JD	61,563	1,477,500	12/16/2005	12/16/2025
11442*-AA-1	BROOKS PROVISIONS LLC 10% LIEN SEC BRIDG			4	4Z		0.0000		60,510						10.000	10.000	MS			03/23/2010	03/23/2017
11442#-AA-7	BROOKS PROVISIONS, LLC (14% SR. SUB NOTE	0		13	5Z		0.0000		934,571						14.500	15.566	MJSD			04/28/2006	04/28/2013
11778B-AA-0	BSKYB FINANCE UK LTD		F		2FE	20,306,070	111.9430	22,948,315	20,500,000	22,296,463		(616,226)			5.625	5.751	AO	243,438	1,153,125	10/13/2005	10/15/2015
118230-AE-1	BUCKEYE PARTNERS				2FE	8,983,260	107.4960	9,674,631	9,000,000	8,992,506		1,445			5.125	5.146	JJ	230,625	461,250	06/27/2005	07/01/2017
118230-AG-6	BUCKEYE PARTNERS LP				2FE	15,000,000	112.5770	16,886,535	15,000,000	15,000,000					6.050	6.050	JJ	418,458	907,500	01/08/2008	01/15/2018
118230-AH-4	BUCKEYE PARTNERS LP				2FE	11,921,880	109.2720	13,112,616	12,000,000	11,943,596		6,869			5.500	5.580	FA	249,333	660,000	08/11/2009	08/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11953U-AB-3	BUFFALO GULF COAST TERMINALS TERM LOAN			2	3FE	972,410	101.2500	1,002,375	990,000	973,173		2,752			5.250	8.401	JAJO	15,819	35,592	11/28/2011	10/31/2017
120111-BJ-7	BUILDING MATERIALS CORP			1	3FE	2,910,000	110.0000	3,300,000	3,000,000	2,927,268		7,241			7.500	8.948	MS	66,250	225,000	06/16/2010	03/15/2020
120111-BK-4	BUILDING MATERIALS CORP			1	3FE	4,844,575	108.0000	5,232,600	4,845,000	4,842,788		(1,748)			6.875	7.668	FA	125,835	333,094	03/08/2011	08/15/2018
120111-BL-2	BUILDING MATERIALS CORP			1	3FE	4,811,275	110.5000	4,983,550	4,510,000	4,782,968		(28,237)			6.750	5.637	MN	50,738	304,425	03/21/2012	05/01/2021
12189L-AA-9	BURLINGTN NORTH SANTA FE			1	2FE	4,983,150	123.2820	6,164,115	5,000,000	4,983,753		240			5.750	5.756	MN	47,917	287,500	05/12/2010	05/01/2040
12189L-AF-8	BURLINGTN NORTH SANTA FE			1	2FE	11,970,360	107.6220	12,914,664	12,000,000	11,973,788		2,538			3.450	3.507	MS	121,900	440,450	08/17/2011	09/15/2021
12189T-AA-2	BURLINGTN NORTH SANTA FE				2FE	7,178,156	135.8660	8,627,466	6,350,000	7,030,527		(34,449)			7.000	5.811	JD	19,756	444,500	10/27/2009	12/15/2025
12189T-AF-1	BURLINGTN NORTH SANTA FE				2FE	10,000,000	140.1120	14,011,170	10,000,000	10,000,000					7.250	7.240	FA	302,083	725,000	02/08/2002	08/01/2097
12189T-AY-0	BURLINGTON NORTH SANTA F				2FE	3,498,250	117.7110	4,119,875	3,500,000	3,499,125		174			5.650	5.693	MN	32,958	197,750	04/10/2007	05/01/2017
12189T-AZ-7	BURLINGTON NORTH SANTA F				2FE	4,995,650	129.0970	6,454,825	5,000,000	4,995,998		70			6.150	6.178	MN	51,250	307,500	04/10/2007	05/01/2037
12201P-AN-6	BURLINGTON RESOURCES FIN				1FE	5,918,700	142.5580	7,127,880	5,000,000	5,757,552		(21,008)			7.400	6.044	JD	30,833	370,000	09/24/2003	12/01/2031
12189T-AJ-3	BURLINGTON/SANTA				2FE	8,385,200	123.1170	12,311,740	10,000,000	8,640,174		41,764			6.700	8.179	FA	279,167	670,000	10/18/2000	08/01/2028
12686C-BB-4	CABLEVISION SYSTEMS CORP				4FE	4,000,000	100.1250	4,005,000	4,000,000	4,000,000					5.875	5.875	MS	61,361		09/13/2012	09/15/2022
127055-AJ-0	CABOT CORP				2FE	9,987,200	103.0770	10,307,650	10,000,000	9,988,222		1,022			2.550	2.579	JJ	119,708		07/09/2012	01/15/2018
127210-AB-8	CADBURY SCHWEPPES US FIN				2FE	26,250,619	102.9130	26,545,328	25,794,000	25,879,779		(111,115)			5.125	4.580	AO	330,486	1,321,943	12/17/2009	10/01/2013
127391-AA-8	CADETS TRUST 2003-1		I		1	19,974,050	102.1740	20,434,840	20,000,000	20,032,547		(58,626)			4.800	4.810	JJ	442,667	960,000	11/12/2009	07/15/2013
12768R-AD-9	CAESARS ENTERTAINMENT OP			1	5FE	2,658,338	99.2500	2,580,500	2,600,000	2,658,072		(266)			8.500	7.894	FA	83,489		12/21/2012	02/15/2020
127693-AC-3	CAESARS OPERATING ESCROW			1	4FE	750,000	100.0000	750,000	750,000	750,000					9.000	10.047	FA	24,188		08/15/2012	02/15/2020
12800U-AK-6	CAISSE CENTRALE DESJARDN		A		1FE	13,918,906	105.8300	14,207,678	13,425,000	13,809,833		(109,072)			2.550	1.635	MS	92,241	342,338	01/17/2012	03/24/2016
12800U-AL-4	CAISSE CENTRALE DESJARDN		A		1FE	2,999,280	102.5800	3,077,400	3,000,000	2,999,394		114			1.600	1.605	MS	15,333	24,000	02/28/2012	03/06/2017
130572-AA-8	CALIFORNIA RIDGE WIND ENERGY LLC 16.08-Y			2	2	30,000,000	104.7400	31,422,051	30,000,000	30,000,000					6.250	6.250	MJSD	5,208	1,265,625	04/06/2012	06/30/2032
130789-S*-2	CALIFORNIA WATER SERVICE COMPANY				1	8,000,000	120.0000	9,600,000	8,000,000	8,000,000					7.110	7.111	MN	94,800	568,800	05/23/2002	05/01/2032
130789-U#-5	CALIFORNIA WATER SERVICE COMPANY				1	10,000,000	104.1490	10,414,878	10,000,000	10,000,000					5.520	5.520	MN	92,000	552,000	11/03/2003	11/01/2013
131347-BS-4	CALPINE CORP			1	3FE	5,718,419	112.2500	6,211,915	5,534,000	5,681,006		(21,231)			7.875	7.421	JJ	182,795	435,803	03/11/2011	07/31/2020
131347-BW-5	CALPINE CORP			1	3FE	8,175,000	110.5000	8,453,250	7,650,000	8,121,215		(53,785)			7.500	6.272	FA	216,750	292,500	03/16/2012	02/15/2021
13134M-AW-3	CALPINE CORP TERM LOAN			2	4FE	2,456,250	100.8580	2,477,325	2,456,250	2,456,250					4.500	4.742	JAJO	29,239	56,235	04/06/2011	04/01/2018
13134M-BA-0	CALPINE CORPORATION NEW TL			2	4FE	496,256	100.8080	502,780	498,750	496,306		50			4.500	4.503	JAJO	4,187		10/26/2012	10/09/2019
13134M-AY-9	CALPINE CORPORATION TERM B-2			2	4FE	985,000	100.8580	993,451	985,000	985,000					4.500	4.731	JAJO	11,726	22,551	07/18/2011	04/01/2018
13342B-AE-5	CAMERON INTL CORP				2FE	11,898,120	111.8960	13,427,484	12,000,000	11,911,313		8,453			4.500	4.605	JD	45,000	540,000	05/25/2011	06/01/2021
13342B-AJ-4	CAMERON INTL CORP			1	2FE	9,974,400	104.4440	10,444,400	10,000,000	9,975,747		1,347			3.600	3.611	AO	61,000	163,000	05/14/2012	04/30/2022
134429-AT-6	CAMPBELL SOUP CO				1FE	6,714,720	113.4860	6,809,136	6,000,000	6,545,332		(80,388)			4.500	2.870	FA	102,000	270,000	11/05/2010	02/15/2019
134429-AV-1	CAMPBELL SOUP CO				1FE	4,985,550	108.1110	5,405,550	5,000,000	4,990,312		1,959			3.050	3.108	JJ	70,319	152,500	06/30/2010	07/15/2017
134429-AW-9	CAMPBELL SOUP CO				1FE	9,949,000	113.1290	11,312,891	10,000,000	9,956,360		4,297			4.250	4.328	AO	89,722	425,000	03/31/2011	04/15/2021
134429-AS-8	CAMPBELL SOUP COMPANY				1FE	2,460,675	103.2990	2,582,470	2,500,000	2,496,129		4,942			4.875	5.088	AO	30,469	121,875	06/01/2004	10/01/2013
136069-DM-0	CANADIAN IMPERIAL BANK		A		1FE	31,209,402	105.0800	32,784,960	31,200,000	31,204,865		(1,872)			2.600	2.594	JJ	403,347	811,200	06/30/2010	07/02/2015
136069-DM-0	CANADIAN IMPERIAL BANK	LS	A		1FE	3,796,998	105.0800	3,993,040	3,800,000	3,798,449		592			2.600	2.617	JJ	49,126	98,800	06/25/2010	07/02/2015
136069-DS-7	CANADIAN IMPERIAL BANK		A		1FE	4,994,850	104.9380	5,246,880	5,000,000	4,996,891		1,008			2.350	2.369	JD	6,528	117,500	12/06/2010	12/11/2015
136069-DT-5	CANADIAN IMPERIAL BANK		A		1FE	3,467,835	106.4000	3,724,000	3,500,000	3,479,471		6,294			2.750	2.951	JJ	41,174	96,250	02/14/2011	01/27/2016
136069-DT-5	CANADIAN IMPERIAL BANK	LS	A		1FE	5,944,860	106.4000	6,384,000	6,000,000	5,964,808		10,790			2.750	2.951	JJ	70,583	165,000	02/14/2011	01/27/2016
136375-BM-3	CANADIAN NATL RAILWAY		A		1FE	2,492,125	115.8890	2,897,215	2,500,000	2,496,788		827			5.800	5.844	JD	12,083	145,000	05/23/2006	06/01/2016
136375-BX-9	CANADIAN NATL RAILWAY		A	1	1FE	4,993,350	99.6830	4,984,130	5,000,000	4,993,418		68			2.250	2.262	MN	12,813		11/08/2012	11/15/2022
136375-BH-4	CANADIAN NAT'L RAILWAYS		A		1FE	5,583,060	100.7880	6,047,286	6,000,000	5,998,355		7,843			4.400	5.407	MS	77,733	264,000	03/18/2009	03/15/2013
136375-BL-5	CANADIAN NAT'L RAILWAYS		A		1FE	28,163,490	137.2310	37,052,451	27,000,000	28,010,004		(22,657)			6.250	5.941	FA	703,125	1,687,500	09/15/2004	08/01/2034
136385-AE-1	CANADIAN NATL RESOURCES		A		2FE	18,402,429	127.1140	22,022,483	17,325,000	18,248,468		(22,871)			6.450	5.999	JD	3,104	1,676,194	10/13/2004	06/30/2033
136385-AR-2	CANADIAN NATL RESOURCES		A		2FE	11,952,720	106.7230	12,806,748	12,000,000	11,957,263		4,044			3.450	3.496	MN	52,900	412,850	11/10/2011	11/15/2021
13643E-AG-0	CANADIAN OIL SANDS TRUST		A		2FE	6,846,249	109.1060	7,528,342	6,900,000	6,849,516		3,267			4.500	4.601	AO	77,625	156,975	03/26/2012	04/01/2022
13643E-AG-0	CANADIAN OIL SANDS TRUST	LS	A		2FE	99,221	109.1060	109,106	100,000	99,268		47			4.500	4.601	AO	1,125	2,275	03/26/2012	04/01/2022
136440-AL-8	CANADIAN PACIFIC RAILWAY		A		2FE	14,714,300	145.6520	14,565,200	10,000,000	12,786,129		(249,865)			9.450	5.357	FA	393,750	945,000	05/28/2003	08/01/2021
13645R-AK-0	CANADIAN PACIFIC RAILWAY CO		A		2FE	12,695,813	110.8380	14,131,832	12,750,000	12,703,585		3,516			4.450	4.485	MS	167,060	567,375	09/20/2010	03/15/2023
13645R-AF-1	CANADIAN PACIFIC RR CO		A		2FE	3,440,815	120.9170	4,232,102	3,500,000	3,445,550		959			5.950	6.081	MN	26,610	208,250	05/03/2007	05/15/2037
13645R-AJ-3	CANADIAN PACIFIC RR CO		A		2FE	4,983,150	124.8150	6,240,740	5,000,000	4,987,928		1,443			7.250	7.298	MN	46,319	362,500	05/12/2009	05/15/2019
C2107#-AA-9	CANFOR PULP FINANCE GTD SR NTS 6.41% 11/		A		2	12,500,000	102.3030	12,787,853	12,500,000	12,500,000					6.410	6.410	MN	68,997	801,250	11/12/2009	11/30/2013
138616-AA-5	CANTOR FITZGERALD LP				2FE	4,965,400	102.5230	5,126,145	5,000,000	4,973,716		2,824			7.875	7.964	AO	83,125	393,750	10/14/2009	10/15/2019
13973U-AG-4	CAPITAL AUTOMOTIVE L.P. TRANCHE B TERM L			2	4FE	1,757,166	100.7920	1,785,259	1,771,231	1,757,756		2,506			5.250	5.651	JAJO	258	69,030	03/25/2011	03/13/2017
14040E-HG-0	CAPITAL ONE BANK				2FE	20,184,630	102.6130	20,009,496	19,500,000	19,636,990		(294,639)			6.500	5.800	JD	63,375	1,267,500	06/27/2007	06/13/2013
14040H-AS-4	CAPITAL ONE FINANCIAL CO				2FE	4,975,550	108.7830	5,439,140	5,000,000	4,992,266		5,084			7.375	7.499	MN	38,924	368,750	05/19/2009	05/23/2014
14149Y-AG-3	CARDINAL HEALTH INC				2FE	4,422,700	107.4670	5,373,350	5,000,000	4,835,639		60,975			4.000	5.448	JD	8,889	200,000	11/05/2004	06/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14149Y-AQ-1	CARDINAL HEALTH INC				2FE	3,489,010	115.8120	4,053,413	3,500,000	3,494,301		1,084			6.000	6.058	JD	9,333	210,000	06/05/2007	06/15/2017
14149Y-AT-5	CARDINAL HEALTH INC				2FE	4,975,050	113.4900	5,674,480	5,000,000	4,979,266		2,106			4.625	4.691	JD	10,278	231,250	12/08/2010	12/15/2020
14149Y-AV-0	CARDINAL HEALTH INC				2FE	14,981,850	103.0820	15,462,270	15,000,000	14,982,793		943			3.200	3.239	JD	21,333	272,000	05/16/2012	06/15/2022
14155#-AB-6	CARDINALS BALLPARK, LLC SR SECD NTS			3	2	21,727,058	108.5380	23,692,589	21,828,917	21,745,297		4,551			5.770	5.782	MS	318,381	1,253,128	09/10/2008	09/30/2027
14170T-AB-7	CAREFUSION CORP				2FE	4,917,900	119.2450	5,962,240	5,000,000	4,940,328		7,035			6.375	6.626	FA	132,813	318,750	07/14/2009	08/01/2019
14170T-AF-8	CAREFUSION CORP				2FE	10,607,260	106.2600	10,625,990	10,000,000	10,219,601		(132,351)			5.125	3.689	FA	213,542	512,500	12/17/2009	08/01/2014
141781-AY-0	CARGILL INC				1FE	41,705,239	110.1770	46,814,250	42,490,000	41,814,438		56,013			4.307	4.562	MN	238,922	1,830,044	08/09/2011	05/14/2021
142812-AB-2	CARLSON WAGONLIT BV		F	1	4FE	760,313	105.5000	791,250	750,000	759,451		(861)			6.875	8.106	JD	2,292	29,935	05/17/2012	06/15/2019
144141-CV-8	CAROLINA POWER & LIGHT				1FE	2,802,480	121.9670	3,659,007	3,000,000	2,815,251		3,779			5.700	6.214	AO	42,750	171,000	04/29/2009	04/01/2035
144141-CW-6	CAROLINA POWER & LIGHT				1FE	2,830,309	109.5360	3,103,152	2,833,000	2,832,272		298			5.150	5.162	AO	36,475	145,900	03/17/2005	04/01/2015
144141-CW-6	CAROLINA POWER & LIGHT	LS			1FE	2,164,941	109.5360	2,373,643	2,167,000	2,166,443		228			5.150	5.162	AO	27,900	111,601	03/17/2005	04/01/2015
144141-BP-2	CAROLINA PWR & LT CO 1ST MTG				1FE	9,814,500	141.8790	14,187,880	10,000,000	9,928,126		5,297			8.625	8.933	MS	253,958	862,500	11/22/1991	09/15/2021
147446-AP-3	CASE NEW HOLLAND INC				3FE	3,075,000	104.0000	3,120,000	3,000,000	3,017,082		(24,295)			7.750	6.854	MS	77,500	232,500	06/24/2010	09/01/2013
147528-E@-8	CASEY'S GENERAL STORES, INC. 2010 SERIES				2	10,000,000	108.9410	10,894,060	10,000,000	10,000,000					5.220	5.220	FA	205,900	522,000	08/09/2010	08/09/2020
147528-D#-7	CASEY'S GENERAL STORES, INC. SERIES A -				2	8,100,000	110.0760	8,916,122	8,100,000	8,100,000					5.720	5.720	MS	117,117	463,320	09/29/2006	09/30/2019
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -			2	2	9,000,000	109.7390	9,876,521	9,000,000	9,000,000					5.720	5.720	MS	130,130	514,800	03/30/2007	03/30/2020
14912L-3S-8	CATERPILLAR FIN SERV CRP				1FE	3,375,640	100.3810	3,392,878	3,380,000	3,379,902		943			4.250	4.279	FA	57,061	143,650	02/04/2008	02/08/2013
14912L-3S-8	CATERPILLAR FIN SERV CRP	LS			1FE	119,845	100.3810	120,457	120,000	119,997		33			4.250	4.279	FA	2,026	5,100	02/04/2008	02/08/2013
14912L-3U-3	CATERPILLAR FIN SERV CRP				1FE	8,850,485	119.4500	10,153,267	8,500,000	8,743,352		(40,099)			5.450	4.852	AO	97,797	463,250	03/04/2010	04/15/2018
14912L-4X-6	CATERPILLAR FINANCIAL SE				1FE	9,977,300	103.5160	10,351,630	10,000,000	9,983,512		4,386			2.050	2.100	FA	85,417	206,139	07/26/2011	08/01/2016
14912L-5F-4	CATERPILLAR FINANCIAL SE				1FE	19,967,200	102.2760	20,455,120	20,000,000	19,968,876		1,676			2.850	2.870	JD	47,500	286,583	05/22/2012	06/01/2022
149123-BL-4	CATERPILLAR INC				1FE	12,441,660	122.4290	17,140,116	14,000,000	12,535,150		29,077			5.300	6.161	MS	218,478	742,000	07/13/2009	09/15/2035
149123-BV-2	CATERPILLAR INC				1FE	14,929,950	112.1890	16,828,335	15,000,000	14,939,369		5,973			3.900	3.957	MN	55,250	585,000	05/24/2011	05/27/2021
14916R-AC-8	CATHOLIC HEALTH INTIATIVES TAXABLE SER 2				1FE	19,946,800	100.9350	20,187,000	20,000,000	19,947,568		768			2.950	2.982	MN	99,972		10/25/2012	11/01/2022
124857-AD-5	CBS CORP				2FE	2,496,925	119.7760	2,994,408	2,500,000	2,497,600		258			5.750	5.787	AO	30,347	143,750	03/30/2010	04/15/2020
124857-AG-8	CBS CORP			1	2FE	15,901,775	103.9780	16,685,285	16,047,000	15,912,035		10,260			3.375	3.484	MS	180,529	269,289	02/24/2012	03/01/2022
124857-AG-8	CBS CORP	LS		1	2FE	3,917,225	103.9780	4,110,235	3,953,000	3,919,753		2,527			3.375	3.484	MS	44,471	66,336	02/24/2012	03/01/2022
14987B-AC-7	CC HOLDINGS GS V LLC				2FE	5,000,000	101.7310	5,086,555	5,000,000	5,000,000					3.849	3.849	AO	3,742		12/11/2012	04/15/2023
1248EP-AL-7	CCO HLDGS LLC/CAP CORP			1	3FE	1,147,500	107.6250	1,210,781	1,125,000	1,139,096		(3,607)			7.875	8.076	AO	15,012	88,594	07/08/2010	04/30/2018
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP			1	3FE	9,476,040	109.0000	10,010,560	9,184,000	9,395,231		(47,635)			7.250	7.891	AO	112,823	665,840	08/26/2011	10/30/2017
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP	LS		1	3FE	100,000	109.0000	109,000	100,000	100,000					7.250	9.114	AO	1,228	7,250	09/20/2010	10/30/2017
1248EP-AY-9	CCO HLDGS LLC/CAP CORP			1	3FE	658,523	101.2500	673,313	665,000	658,698		176			5.250	6.062	MS	12,510		08/08/2012	09/30/2022
125094-AB-8	CDP FINANCIAL		A		1FE	41,986,560	104.5120	43,894,998	42,000,000	41,994,657		2,694			3.000	3.007	MN	126,000	1,260,000	11/20/2009	11/25/2014
125094-AC-6	CDP FINANCIAL		A		1FE	9,974,000	124.6020	12,460,160	10,000,000	9,975,141		390			5.600	5.618	MN	56,000	560,000	11/20/2009	11/25/2039
15089Q-AB-0	CELANESE US HOLDINGS LLC			1	3FE	6,477,500	110.0000	6,820,000	6,200,000	6,397,000		(45,425)			6.625	6.078	AO	86,714	410,750	03/11/2011	10/15/2018
15089Q-AD-6	CELANESE US HOLDINGS LLC				3FE	500,000	104.7500	523,750	500,000	500,000					4.625	4.625	MS	3,083		11/07/2012	11/15/2022
151020-AD-6	CELGENE CORP				2FE	4,992,700	103.7710	5,188,540	5,000,000	4,995,836		1,425			2.450	2.493	AO	25,861	122,500	10/04/2010	10/15/2015
151020-AE-4	CELGENE CORP				2FE	7,979,600	108.5290	8,682,288	8,000,000	7,983,477		1,777			3.950	3.992	AO	66,711	316,000	10/04/2010	10/15/2020
151020-AH-7	CELGENE CORP				2FE	19,989,800	101.9380	20,387,680	20,000,000	19,990,143		343			3.250	3.262	FA	256,389		08/06/2012	08/15/2022
151191-AW-3	CELULOSA ARAUCO CONSTITU		F		2FE	5,911,800	104.8910	6,293,442	6,000,000	5,918,615		6,815			4.750	4.938	JJ	134,583	142,500	01/04/2012	01/11/2022
12516U-A*-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES		R	23	4	6,798,484	99.7500	7,145,240	7,163,148	6,944,987		144,988			8.910	7.267	MON	28,366	633,944	08/14/2009	02/14/2017
15131Y-AD-7	CENGAGE LEARNING ACQ (THOMSON LEARNING)			2	5FE	2,347,534	77.0940	1,969,585	2,554,784	2,365,824		24,467			5.712	7.847	MON	13,000	72,356	04/10/2012	07/05/2017
15135U-AB-5	CENOVUS ENERGY INC		A		2FE	1,998,060	106.0920	2,121,840	2,000,000	1,999,288		393			4.500	4.514	MS	26,500	90,000	09/15/2009	09/15/2014
15135U-AD-1	CENOVUS ENERGY INC		A		2FE	11,991,960	121.2660	14,551,872	12,000,000	11,994,101		694			5.700	5.764	AO	144,400	684,000	09/15/2009	10/15/2019
15234Q-AL-2	CENT ELET BRASILEIRAS SA		F		2FE	5,250,000	107.5000	5,643,750	5,250,000	5,250,000					5.750	5.750	AO	53,667	301,875	10/20/2011	10/27/2021
15234Q-AL-2	CENT ELET BRASILEIRAS SA	LS	F		2FE	4,750,000	107.5000	5,106,250	4,750,000	4,750,000					5.750	5.750	AO	48,556	273,125	10/20/2011	10/27/2021
15189X-AC-2	CENTERPOINT ENER HOUSTON				1FE	10,725,700	101.0690	10,106,850	10,000,000	10,046,348		(222,048)			5.700	3.406	MS	167,833	570,000	11/12/2009	03/15/2013
15189X-AL-2	CENTERPOINT ENER HOUSTON			1	1FE	14,960,100	98.3350	14,750,205	15,000,000	14,961,503		1,403			2.250	2.274	FA	132,188		08/07/2012	08/01/2022
15189X-AM-0	CENTERPOINT ENER HOUSTON			1	1FE	14,961,600	95.1700	14,275,470	15,000,000	14,961,884		284			3.550	3.559	FA	208,563		08/07/2012	08/01/2042
15189T-AG-2	CENTERPOINT ENERGY				2FE	17,635,500	112.8730	16,930,905	15,000,000	16,427,351		(563,711)			6.850	2.752	JD	85,625	1,027,500	10/22/2010	06/01/2015
15189W-AC-4	CENTERPOINT ENERGY RESOU				2FE	3,986,320	120.0840	4,803,372	4,000,000	3,992,369		1,318			6.125	6.189	MN	40,833	245,000	10/18/2007	11/01/2017
15189W-AG-5	CENTERPOINT ENERGY RESOU			1	2FE	3,268,391	113.7250	3,449,279	3,033,000	3,238,394		(21,748)			4.500	3.504	JJ	62,935	136,485	08/08/2011	01/15/2021
15189W-AG-5	CENTERPOINT ENERGY RESOU	LS		1	2FE	2,119,659	113.7250	2,236,971	1,967,000	2,100,205		(14,104)			4.500	3.504	JJ	40,815	88,515	08/08/2011	01/15/2021
151895-B*-9	CENTERPOINT PROPERTIES TR. SER B				2	23,802,087	102.1800	24,523,200	24,000,000	24,420,822		(453,142)			6.160	6.160	JD	65,707	1,478,400	11/12/2009	06/15/2013
152312-AT-1	CENTEX CORP				3FE	713,623	114.7500	821,610	716,000	790,682		(20,923)			6.500	6.546	MN	7,757	46,540	05/02/2006	05/01/2016
152312-AT-1	CENTEX CORP	LS			3FE	1,279,737	114.7500	1,473,390	1,284,000	1,417,927		(37,521)			6.500	6.546	MN	13,910	83,460	05/02/2006	05/01/2016
153527-AG-1	CENTRAL GARDEN & PET CO			1	4FE	5,038,260	105.7500	5,083,403	4,807,000	4,976,076		(42,461)			8.250	7.702	MS	132,193	314,078	03/27/2012	03/01/2018

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	Stated Contractual Maturity Date
15405E-AF-5	CENTRAL MAINE POWER 5.30% DUE 2016		R		2FE	30,000,000	105.2370	31,571,010	30,000,000	32,540,515		(761,775)			5.300	5.301	MS	530,000	1,590,000	11/29/2005	01/15/2016
15405E-AE-8	CENTRAL MAINE POWER 5.875% DUE 2035		R		2FE	14,970,000	105.8560	15,878,385	15,000,000	14,973,333		551			5.875	5.890	MS	293,750	881,250	10/20/2005	10/25/2035
156700-AR-7	CENTURYLINK INC				2FE	9,965,900	110.5000	11,049,990	10,000,000	9,969,849		2,605			6.450	6.495	JD	28,667	645,000	06/09/2011	06/15/2021
156700-AS-5	CENTURYLINK INC				2FE	19,968,400	105.7130	21,142,540	20,000,000	19,970,324		1,924			5.800	5.827	MS	341,556	589,667	03/05/2012	03/15/2022
156700-AJ-5	CENTURYTEL INC				2FE	1,660,055	106.2900	2,125,802	2,000,000	1,885,969		47,557			5.000	6.719	FA	37,778	100,000	07/14/2006	02/15/2015
156700-AL-0	CENTURYTEL INC				2FE	1,307,386	110.7480	1,661,223	1,500,000	1,389,982		20,951			6.000	8.074	AO	22,500	90,000	03/26/2007	04/01/2017
15672W-AA-2	CEQUEL COM HLDG I/CAP CP			1	4FE	7,951,851	107.0000	8,132,000	7,600,000	7,772,073		(68,465)			8.625	8.807	MN	83,758	655,500	03/09/2011	11/15/2017
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B			2	3FE	6,840,806	100.3970	6,975,082	6,947,500	6,812,640		6,824			4.000	2.478	MJSD	59,219	90,143	10/18/2012	02/14/2019
16117L-AX-7	CHARTER COMM. OPERATING, LLC TLC (EXTEND			2	3FE	6,457,855	100.3620	6,506,869	6,483,399	6,459,485		(597)			3.470	3.713	JAJO	623	112,409	04/30/2010	09/06/2016
16117L-AZ-2	CHARTER COMM. OPERATING, LLC TLD			2	3FE	1,732,544	100.7750	1,750,336	1,736,875	1,728,875		685			4.000	4.148	MJSD	193	18,157	05/08/2012	05/15/2019
165167-CD-7	CHESAPEAKE ENERGY CORP				3FE	1,627,625	113.0000	1,638,500	1,450,000	1,538,748		(37,925)			9.500	6.367	FA	52,039	137,750	07/14/2010	02/15/2015
165167-CD-7	CHESAPEAKE ENERGY CORP	LS			3FE	2,862,375	113.0000	2,881,500	2,550,000	2,706,075		(66,696)			9.500	6.367	FA	91,517	242,250	07/14/2010	02/15/2015
165167-CE-5	CHESAPEAKE ENERGY CORP			1	3FE	1,100,000	105.5000	1,160,500	1,100,000	1,100,000					6.875	8.408	FA	28,569	75,625	08/09/2010	08/15/2018
165167-CE-5	CHESAPEAKE ENERGY CORP	LS		1	3FE	400,000	105.5000	422,000	400,000	400,000					6.875	8.408	FA	10,389	27,500	08/09/2010	08/15/2018
165167-CG-0	CHESAPEAKE ENERGY CORP				3FE	2,431,250	103.7500	2,593,750	2,500,000	2,434,028		3,615			6.125	6.555	FA	57,847	91,875	04/25/2012	02/15/2021
165167-CG-0	CHESAPEAKE ENERGY CORP	LS			3FE	2,056,250	103.7500	2,075,000	2,000,000	2,048,269		(4,550)			6.125	5.755	FA	46,278	122,500	03/11/2011	02/15/2021
16516F-9A-9	CHESAPEAKE ENERGY CORP 11/12 TL			2	3FE	3,920,000	100.0250	4,001,000	4,000,000	3,921,092		1,092			5.750	6.082	FMAN	18,528		12/03/2012	12/02/2017
16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS			1	3FE	7,527,500	106.2500	7,968,750	7,500,000	7,523,035		(3,215)			5.875	6.835	AO	93,021	440,625	03/23/2012	04/15/2021
16524R-AE-3	CHESAPEAKE MIDSTREAM PARTNERS			1	3FE	1,875,000	107.7500	1,993,375	1,850,000	1,874,513		(487)			6.125	6.331	JJ	52,250	45,393	10/25/2012	07/15/2022
341135-B*-1	CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT				1	5,455,000	120.0000	6,546,000	5,455,000	5,475,870		(3,009)			9.570	9.513	MN	87,007	478,548	12/31/1998	05/01/2018
341135-B@-9	CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT				1	3,000,000	120.0000	3,600,000	3,000,000	3,000,000					10.030	9.966	MN	50,150	275,825	12/31/1998	05/01/2018
166764-AB-6	CHEVRON CORP			1	1FE	43,000,000	100.1640	43,070,563	43,000,000	43,000,000					2.355	2.355	JD	73,136		11/28/2012	12/05/2022
167885-AA-0	CHICAGO PARKING METERS, LLC SEN SEC 2020				2FE	30,000,000	103.7960	31,138,920	30,000,000	30,000,000					5.489	6.000	JD	4,574	2,470,050	11/04/2010	12/30/2020
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS				2	3,742,821	113.3860	4,243,822	3,742,821	3,734,141		1,574			8.090	8.225	MS	76,540	291,170	12/31/1998	09/30/2017
16937M-AB-1	CHINA DEVELOPMENT BANK		F		1FE	9,195,945	106.0840	10,077,942	9,500,000	9,418,404		42,929			4.750	5.264	AO	104,038	451,250	03/02/2007	10/08/2014
170228-AB-6	CHITTENDEN CORP			1	2FE	12,984,920	99.9770	12,997,062	13,000,000	12,992,870		1,658			0.995	5.827	FMAN	17,247	491,250	02/07/2007	02/14/2017
17121E-AB-3	CHRYSLER GP/CG CO-ISSUER			1	4FE	103,625	109.0000	109,000	100,000	103,236		(389)			8.000	7.821	JD	356	8,000	05/04/2012	06/15/2019
17121E-AB-3	CHRYSLER GP/CG CO-ISSUER	LS		1	4FE	932,625	109.0000	981,000	900,000	929,120		(3,505)			8.000	7.821	JD	3,200	72,000	05/04/2012	06/15/2019
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER			1	4FE	51,625	110.0000	55,000	50,000	51,511		(114)			8.250	8.165	JD	183	4,125	05/04/2012	06/15/2021
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER	LS		1	4FE	1,788,875	110.0000	1,925,000	1,750,000	1,786,120		(2,755)			8.250	8.455	JD	6,417	144,375	05/04/2012	06/15/2021
12543D-AL-4	CHS/COMMUNITY HEALTH SYS			1	4FE	717,500	108.2500	757,750	700,000	715,498		(2,002)			8.000	8.137	MN	7,156	54,911	03/07/2012	11/15/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS			1	4FE	700,000	106.7500	747,250	700,000	700,000					7.125	7.883	JJ	22,582		07/09/2012	07/15/2020
12543D-AR-1	CHS/COMMUNITY HEALTH SYS			1	3FE	350,000	104.2500	364,875	350,000	350,000					5.125	5.908	FA	6,677		08/08/2012	08/15/2018
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E			2	3FE	5,772,809	100.5370	5,808,057	5,777,034	5,762,188		1,002			3.810	4.285	JAJO	19,075	223,196	03/01/2012	01/25/2017
171232-AR-2	CHUBB CORP				1FE	1,486,590	122.9010	1,843,508	1,500,000	1,491,862		1,255			5.750	5.888	MN	11,021	86,250	05/01/2008	05/15/2018
171232-AS-0	CHUBB CORP				1FE	741,105	138.1350	1,036,010	750,000	741,627		126			6.500	6.603	MN	6,229	48,750	05/01/2008	05/15/2038
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION SERIES B 4.				1	19,000,000	107.6960	20,462,206	19,000,000	19,000,000					4.200	4.298	MS	234,967	781,200	01/21/2011	03/15/2031
171340-AH-5	CHURCH & DWIGHT CO INC				2FE	20,007,400	100.3270	20,065,440	20,000,000	20,007,229		(171)			2.875	2.876	AO	151,736		09/19/2012	10/01/2022
125509-BE-8	CIGNA CORP			3	2FE	1,027,267	130.2420	1,432,665	1,100,000	1,035,520		3,780			8.300	8.927	JJ	42,099	91,300	07/24/2000	01/15/2033
125509-BJ-7	CIGNA CORP				2FE	5,592,650	113.2430	5,662,160	5,000,000	5,402,921		(87,925)			5.375	3.306	MS	79,132	268,750	10/14/2010	03/15/2017
125509-BN-8	CIGNA CORP				2FE	6,983,010	110.4340	7,730,394	7,000,000	6,985,930		1,448			4.375	4.416	JD	13,611	306,250	12/01/2010	12/15/2020
125509-BP-3	CIGNA CORP			1	2FE	9,949,700	112.0170	11,201,690	10,000,000	9,957,220		4,213			4.500	4.576	MS	132,500	450,000	03/02/2011	03/15/2021
125509-BR-9	CIGNA CORP				2FE	4,996,050	105.1940	5,259,720	5,000,000	4,996,903		748			2.750	2.775	MN	17,569	139,410	11/03/2011	11/15/2016
17252M-AH-3	CINTAS CORPORATION NO. 2				2FE	6,992,860	119.8960	8,392,727	7,000,000	6,995,949		687			6.125	6.125	JD	35,729	428,750	12/04/2007	12/01/2017
17275R-AC-6	CISCO SYSTEMS INC				1FE	1,986,520	114.3060	2,286,110	2,000,000	1,994,185		1,650			5.500	5.601	FA	39,417	110,000	10/16/2007	02/22/2016
17275R-AE-2	CISCO SYSTEMS INC				1FE	1,857,792	118.3820	2,204,269	1,862,000	1,859,183		385			4.950	4.976	FA	34,819	92,169	02/09/2009	02/15/2019
17275R-AE-2	CISCO SYSTEMS INC	LS			1FE	3,130,908	118.3820	3,714,821	3,138,000	3,133,252		649			4.950	4.976	FA	58,681	155,331	02/09/2009	02/15/2019
17275R-AF-9	CISCO SYSTEMS INC				1FE	11,902,280	127.0950	15,251,340	12,000,000	11,907,633		1,358			5.500	5.483	JJ	304,333	660,000	01/21/2011	01/15/2040
17275R-AH-5	CISCO SYSTEMS INC				1FE	28,201,320	115.9570	31,308,336	27,000,000	28,018,627		(126,653)			4.450	3.844	JJ	554,025	1,201,500	08/09/2011	01/15/2020
125581-GQ-5	CIT GROUP INC				3FE	1,851,875	106.6320	1,972,685	1,850,000	1,851,816		(59)			5.000	4.995	FA	38,028		08/01/2012	08/15/2022
172967-FA-4	CITIGROUP INC				1FE	15,281,415	109.2720	16,390,725	15,000,000	15,119,323		(56,252)			6.010	5.582	JD	40,067	901,500	12/02/2009	01/15/2015
172967-FD-8	CITIGROUP INC				1FE	4,972,350	107.8040	5,390,180	5,000,000	4,985,995		5,417			4.750	4.876	MN	27,708	237,500	05/12/2010	05/19/2015
172967-FH-9	CITIGROUP INC				1FE	9,177,984	109.1750	9,825,750	9,000,000	9,109,575		(34,171)			4.587	4.145	JD	18,348	412,830	12/01/2010	12/15/2015
172967-FT-3	CITIGROUP INC				1FE	17,594,820	111.5700	18,966,968	17,000,000	17,571,728		(23,092)			4.500	4.054	JJ	354,875	379,500	07/31/2012	01/14/2022
172967-FT-3	CITIGROUP INC	LS			1FE	3,082,530	111.5700	3,347,112	3,000,000	3,079,107		(3,423)			4.500	4.149	JJ	62,625	94,875	06/29/2012	01/14/2022
172967-FW-6	CITIGROUP INC				1FE	6,990,410	110.7800	7,754,600	7,000,000	6,992,118		1,708			4.450	4.481	JJ	147,963	155,750	01/03/2012	01/10/2017
17453B-AW-1	CITIZENS COMMUNICATIONS				3FE	650,000	108.7500	706,875	650,000	650,000					7.125	7.125	MS	13,636	46,313	03/19/2007	03/15/2019

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	Stated Contractual Maturity Date
17453B-AW-1	CITIZENS COMMUNICATIONS	LS			3FE	1,100,000	108.7500	1,196,250	1,100,000	1,100,000					7.125	7.125	MS	23,077	78,375	03/19/2007	03/15/2019
D6574*-AA-7	CLAAS KGAA 5.76% SR NTS		F		2	11,600,000	105.6650	12,257,092	11,600,000	11,600,000					5.760	5.760	JD	7,424	668,160	12/26/2002	12/27/2014
18055#-AG-7	CLARION LION PROPERTIES FUND 5.73% 12/06				2	8,000,000	112.9000	9,032,000	8,000,000	8,000,000					5.730	5.730	JD	31,833	458,400	12/06/2006	12/06/2016
18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C				2	15,568,400	108.6100	17,377,600	16,000,000	15,811,962		62,925			5.220	5.220	FA	296,960	835,200	11/12/2009	08/23/2015
18055#-AE-2	CLARION LION PROPERTIES FUND HOLD. SER E				2	15,000,000	110.3900	16,558,500	15,000,000	15,844,765		(266,304)			5.620	5.620	JD	37,467	843,000	12/15/2005	12/15/2015
18055#-AK-8	CLARION LION PROPERTIES FUND MAY 2007 12				2	7,000,000	115.0000	8,050,000	7,000,000	7,000,000					5.840	5.840	JD	18,169	408,800	06/15/2007	06/15/2019
184496-AJ-6	CLEAN HARBORS INC			1	3FE	2,327,000	104.2500	2,397,750	2,300,000	2,326,610		(390)			5.250	5.547	FA	50,648		11/26/2012	08/01/2020
184496-AK-3	CLEAN HARBORS INC			1	3FE	1,269,375	103.5000	1,293,750	1,250,000	1,269,216		(159)			5.125	5.257	JD	4,271		12/06/2012	06/01/2021
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE			1	4FE	5,414,375	100.7500	5,541,250	5,500,000	5,420,500		6,125			7.625	9.944	MS	123,483	209,688	03/26/2012	03/15/2020
18451Q-AJ-7	CLEAR CHANNEL WORLDWIDE			1	4FE	396,000	102.7500	411,000	400,000	396,034		34			6.500	7.276	MN	3,033		11/06/2012	11/15/2022
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE			1	4FE	1,000,000	103.7500	1,037,500	1,000,000	1,000,000					6.500	7.037	MN	7,583		11/06/2012	11/15/2022
185508-AE-8	CLECO POWER LLC				2FE	18,636,840	124.6910	23,691,252	19,000,000	18,658,552		6,155			6.500	6.655	JD	102,917	1,235,000	11/09/2009	12/01/2035
186108-CE-4	CLEVELAND ELECTRIC ILLUM				2FE	1,989,440	113.7220	2,274,436	2,000,000	1,990,370		177			5.950	5.993	JD	5,289	119,000	12/04/2006	12/15/2036
186108-CJ-3	CLEVELAND ELECTRIC ILLUM				2FE	12,930,580	119.9470	15,593,149	13,000,000	12,941,636		3,496			5.500	5.548	FA	270,111	715,000	08/13/2009	08/15/2024
18683K-AB-7	CLIFFS NATURAL RESOURCES				2FE	4,740,168	99.3800	4,720,555	4,750,000	4,742,010		832			4.800	4.845	AO	57,000	228,000	09/15/2010	10/01/2020
18683K-AC-5	CLIFFS NATURAL RESOURCES				2FE	4,978,650	97.4950	4,874,760	5,000,000	4,979,120		274			6.250	6.282	AO	78,125	312,500	03/16/2011	10/01/2040
18683K-AD-3	CLIFFS NATURAL RESOURCES				2FE	4,695,159	99.3160	4,667,866	4,700,000	4,695,854		399			4.875	4.902	AO	57,281	229,125	03/16/2011	04/01/2021
189054-AQ-2	CLOROX				2FE	6,487,260	100.7300	6,547,418	6,500,000	6,499,526		2,788			5.000	5.039	MS	108,333	325,000	02/27/2008	03/01/2013
189054-AR-0	CLOROX COMPANY				2FE	9,983,000	106.1370	10,613,690	10,000,000	9,991,495		2,804			3.550	3.567	MN	59,167	355,000	11/04/2009	11/01/2015
189054-AT-6	CLOROX COMPANY			1	2FE	14,952,450	103.1040	15,465,615	15,000,000	14,953,678		1,228			3.050	3.090	MS	137,250		09/10/2012	09/15/2022
12572Q-AA-3	CME GROUP INC				1FE	5,016,700	102.8500	5,142,485	5,000,000	5,026,141		(43,328)			5.400	5.288	FA	112,500	270,000	08/20/2008	08/01/2013
12572X-AA-8	CME GROUP INDEX SERVICES				1FE	2,077,640	113.6690	2,273,382	2,000,000	2,060,694		(10,376)			4.400	3.752	MS	25,911	88,000	05/03/2011	03/15/2018
210518-B#-2	CMS ENERGY / CONSUMERS ENERGY (2010_08 T			3	1	18,000,000	104.2790	18,770,215	18,000,000	18,000,000					3.210	3.259	AO	121,980	577,800	10/15/2010	10/15/2017
125896-BE-9	CMS ENERGY CORP				3FE	1,684,000	116.7910	1,868,662	1,600,000	1,667,766		(7,632)			6.250	5.518	FA	41,667	100,000	10/15/2010	02/01/2020
125896-BK-5	CMS ENERGY CORP			1	3FE	1,246,113	111.4470	1,393,083	1,250,000	1,246,358		245			5.050	5.097	MS	18,587	32,089	03/07/2012	03/15/2022
125896-BK-5	CMS ENERGY CORP	LS		1	3FE	1,993,780	111.4470	2,228,932	2,000,000	1,994,172		392			5.050	5.097	MS	29,739	51,342	03/07/2012	03/15/2022
12621E-AG-8	CNO FINANCIAL GROUP INC			1	3FE	949,438	104.0000	967,200	930,000	948,816		(621)			6.375	7.073	AO	15,316		10/24/2012	10/01/2020
191098-AH-5	COCA COLA BOTTL CO CONSL				2FE	4,157,454	109.8960	4,615,619	4,200,000	4,318,163		(31,207)			5.000	5.122	JD	9,333	210,000	06/24/2005	06/15/2016
459284-AA-3	COCA COLA ENTERPRISES				2FE	29,889,600	103.2570	30,977,130	30,000,000	29,938,809		21,720			2.125	2.204	MS	187,708	637,500	09/07/2010	09/15/2015
191085-AA-7	COCA-COLA AMATIL LTD		F		1FE	34,964,650	103.5320	36,236,060	35,000,000	34,986,354		7,100			3.250	3.272	MN	186,424	1,137,500	11/12/2009	11/02/2014
191216-AL-4	COCA-COLA CO				1FE	2,488,625	103.7570	2,593,923	2,500,000	2,497,078		2,329			3.625	3.745	MS	26,684	90,625	03/03/2009	03/15/2014
191216-AR-1	COCA-COLA CO/THE				1FE	14,455,630	108.8180	15,778,538	14,500,000	14,463,936		3,972			3.150	3.186	MN	58,363	456,750	11/04/2010	11/15/2020
191216-AV-2	COCA-COLA CO/THE				1FE	37,916,106	110.2390	42,442,054	38,500,000	37,970,978		39,961			3.300	3.549	MS	423,500	1,344,613	08/10/2011	09/01/2021
19122T-AE-9	COCA-COLA ENTERPRISES				2FE	21,357,907	103.7490	22,513,576	21,700,000	21,398,038		29,571			3.250	3.438	FA	258,592	705,250	08/17/2011	08/19/2021
19122T-AE-9	COCA-COLA ENTERPRISES	LS			2FE	296,463	103.7490	311,248	300,000	296,877		307			3.250	3.390	FA	3,575	9,750	08/17/2011	08/19/2021
459284-AB-1	COCA-COLA ENTERPRISES				2FE	10,140,700	106.2700	10,626,980	10,000,000	10,131,464		(13,063)			3.500	3.312	MS	103,056	350,000	02/01/2012	09/15/2020
21987B-AH-1	CODELCO INC		F		1FE	22,121,040	103.0600	22,673,266	22,000,000	22,012,052		(14,601)			5.500	5.428	AO	255,444	1,210,000	10/27/2003	10/15/2013
21987B-AJ-7	CODELCO INC		F		1FE	6,593,048	106.0590	7,424,101	7,000,000	6,883,920		59,882			4.750	4.932	AO	70,194	332,500	02/11/2005	10/15/2014
21987B-AK-4	CODELCO INC		F		1FE	1,443,750	121.6550	1,824,831	1,500,000	1,446,944		1,089			5.625	5.909	MS	23,438	84,375	11/17/2009	09/21/2035
21987B-AM-0	CODELCO INC		F		1FE	14,330,810	128.8370	15,460,428	12,000,000	13,648,364		(229,844)			7.500	4.848	JJ	415,000	900,000	11/12/2009	01/15/2019
21987B-AN-8	CODELCO INC		F		1FE	6,876,730	108.1320	7,569,261	7,000,000	6,899,412		10,743			3.750	3.965	MN	41,563	262,500	10/28/2010	11/04/2020
21987B-AP-3	CODELCO INC		F		1FE	21,277,105	108.9630	23,427,067	21,500,000	21,298,668		18,616			3.875	4.002	MN	134,226	833,125	11/01/2011	11/03/2021
194162-DR-8	COLGATE-PALMOLIVE CO				1FE	13,941,295	107.2560	15,552,048	14,500,000	14,025,744		51,595			2.950	3.432	MN	71,292	427,750	07/28/2011	11/01/2020
194162-EA-4	COLGATE-PALMOLIVE CO				1FE	35,473,320	97.2550	35,011,692	36,000,000	35,492,104		18,784			1.950	2.106	FA	292,500		07/27/2012	02/01/2023
195869-AJ-1	COLONIAL PIPELINE CO				2FE	1,998,540	129.6610	2,593,210	2,000,000	1,998,773		30			6.580	6.585	FA	44,963	131,600	08/20/2002	08/28/2032
195869-AM-4	COLONIAL PIPELINE CO			1	1FE	9,976,700	108.5340	10,853,440	10,000,000	9,981,146		2,070			3.500	3.520	AO	73,889	350,000	10/15/2010	10/15/2020
199575-AV-3	COLUMBUS SOUTHERN POWER				2FE	24,718,500	122.7740	30,693,425	25,000,000	24,749,510		5,117			5.850	5.931	AO	365,625	1,462,500	10/11/2005	10/01/2035
20030N-AB-7	COMCAST CORP				2FE	4,729,635	111.4280	5,014,251	4,500,000	4,561,779		(27,784)			6.500	5.775	JJ	134,875	292,500	11/02/2005	01/15/2015
20030N-AF-8	COMCAST CORP				2FE	1,995,380	117.3330	2,346,668	2,000,000	1,995,938		88			5.650	5.666	JD	5,022	113,000	06/06/2005	06/15/2035
20030N-AG-6	COMCAST CORP				2FE	13,752,143	112.7220	16,868,907	14,965,000	14,413,362		139,253			4.950	6.150	JD	32,923	740,768	06/18/2008	06/15/2016
20030N-AJ-0	COMCAST CORP				2FE	9,999,200	113.8200	11,382,040	10,000,000	9,999,722		87			5.850	5.851	MN	74,750	585,000	11/08/2005	11/15/2015
20030N-AL-5	COMCAST CORP				2FE	1,924,520	114.8930	2,297,868	2,000,000	1,969,700		8,267			5.900	6.429	MS	34,744	118,000	07/14/2006	03/15/2016
20030N-AX-9	COMCAST CORP				2FE	1,496,790	127.7720	1,916,579	1,500,000	1,496,984		47			6.400	6.427	MN	12,267	96,000	05/02/2008	05/15/2038
20030N-BD-2	COMCAST CORP				2FE	19,982,800	104.1840	20,836,700	20,000,000	19,983,532		732			3.125	3.148	JJ	310,764		06/26/2012	07/15/2022
20030N-BE-0	COMCAST CORP				2FE	9,392,292	105.4060	9,908,192	9,400,000	9,392,352		60			4.650	4.665	JJ	217,336		06/26/2012	07/15/2042
20030N-BE-0	COMCAST CORP	LS			2FE	99,918	105.4060	105,406	100,000	99,919		1			4.650	4.665	JJ	2,312		06/26/2012	07/15/2042
200340-AN-7	COMERICA INC				1FE	8,739,150	105.5910	9,239,248	8,750,000	8,743,923		2,122			3.000	3.027	MS	76,563	262,500	09/13/2010	09/16/2015

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	Stated Contractual Maturity Date
201723-AH-6	COMMERCIAL METALS CO				3FE	897,656	106.7500	934,063	875,000	895,476		(2,181)			6.500	5.903	JJ	26,226	16,250	08/07/2012	07/15/2017
201723-AJ-2	COMMERCIAL METALS CO				3FE	2,495,700	108.5000	2,712,500	2,500,000	2,497,215		387			7.350	7.406	FA	69,417	183,750	07/30/2008	08/15/2018
202795-HK-9	COMMONWEALTH EDISON				1FE	2,727,750	129.0070	3,225,168	2,500,000	2,717,785		(4,726)			5.900	5.246	MS	43,431	147,500	10/26/2010	03/15/2036
202795-HN-3	COMMONWEALTH EDISON				1FE	4,803,260	116.5440	5,127,954	4,400,000	4,630,206		(57,471)			5.950	4.371	FA	98,902	261,800	11/03/2009	08/15/2016
202795-HS-2	COMMONWEALTH EDISON				1FE	7,518,280	121.2470	8,487,255	7,000,000	7,336,424		(63,180)			6.150	5.013	MS	126,758	430,500	12/17/2009	09/15/2017
202795-HU-7	COMMONWEALTH EDISON				1FE	7,878,320	121.0620	9,079,680	7,500,000	7,763,253		(44,199)			5.800	5.034	MS	128,083	435,000	03/15/2010	03/15/2018
202795-HU-7	COMMONWEALTH EDISON	0			1FE	4,793,500	121.0620	6,053,120	5,000,000	4,865,020		21,231			5.800	6.417	MS	85,389	290,000	04/30/2009	03/15/2018
202795-HZ-6	COMMONWEALTH EDISON			1	1FE	19,993,400	107.9710	21,594,240	20,000,000	19,994,149		572			3.400	3.398	MS	226,667	668,667	08/30/2011	09/01/2021
202795-GX-2	COMMONWLTH EDIS				2FE	14,313,262	122.7690	17,247,817	14,049,000	14,480,855		(70,867)			6.950	6.348	JJ	450,231	976,406	04/20/2011	07/15/2018
20337E-AK-7	COMMSCOPE INC. TRANCHE 1 TERM LOAN			2	3FE	978,526	100.4580	987,000	982,500	978,777		649			4.250	4.574	FMAN	6,338	54,242	11/30/2011	01/14/2018
G20448-AQ-8	COMPASS GROUP PLC, DUE 2013		F		2	14,963,041	104.2670	15,640,023	15,000,000	15,160,361		(170,775)			5.670	5.724	AO	212,625	850,500	06/27/2008	11/21/2013
20557#-AC-5	COMPUTERSHARE LTD SER C GTD SR NTS		R		1	14,884,784	107.9140	16,187,117	15,000,000	15,634,057		(274,273)			5.250	5.390	MS	216,563	787,500	06/27/2008	03/22/2015
205768-AG-9	COMSTOCK RESOURCES INC			1	4FE	1,037,500	105.0000	1,050,000	1,000,000	1,036,864		(636)			8.375	8.544	AO	17,681		12/07/2012	10/15/2017
205768-AJ-3	COMSTOCK RESOURCES INC			1	4FE	5,481,940	107.5000	6,181,250	5,750,000	5,494,683		12,743			9.500	12.042	JD	24,278	288,299	06/05/2012	06/15/2020
205887-AR-3	CONAGRA FOODS INC				2FE	11,902,840	125.7110	13,451,056	10,700,000	11,634,773		(34,506)			7.000	6.127	AO	187,250	749,000	12/10/2002	10/01/2028
205887-BD-3	CONAGRA FOODS INC				2FE	14,540,630	115.4160	16,394,871	14,205,000	14,359,620		(30,373)			5.819	5.537	JD	36,737	826,589	01/27/2009	06/15/2017
205887-BE-1	CONAGRA FOODS INC				2FE	14,492,615	106.3970	14,150,841	13,300,000	13,663,681		(270,860)			5.875	3.681	AO	164,957	781,375	10/27/2009	04/15/2014
205887-AX-0	CONAGRA INC				2FE	11,368,350	137.5190	12,376,728	9,000,000	10,918,981		(58,099)			8.250	6.242	MS	218,625	742,500	12/05/2002	09/15/2030
20605P-AB-7	CONCHO RESOURCES INC			1	4FE	1,065,000	111.5000	1,115,000	1,000,000	1,059,246		(5,754)			7.000	5.888	JJ	32,278	35,000	04/10/2012	01/15/2021
20605P-AD-3	CONCHO RESOURCES INC			1	4FE	3,581,000	105.5000	3,798,000	3,600,000	3,581,957		957			5.500	6.104	AO	49,500	109,450	03/23/2012	10/01/2022
20605P-AE-1	CONCHO RESOURCES INC			1	4FE	1,500,000	104.7500	1,571,250	1,500,000	1,500,000					5.500	5.504	AO	20,625	10,083	08/14/2012	04/01/2023
207597-DT-9	CONNECTICUT LIGHT & PWR				1FE	14,910,600	109.2030	16,380,465	15,000,000	14,975,797		9,918			5.000	5.077	AO	187,500	750,000	04/04/2005	04/01/2015
20825C-AS-3	CONOCOPHILLIPS				1FE	6,275,285	104.5280	6,087,699	5,824,000	5,946,546		(109,985)			4.750	2.764	FA	115,267	276,640	01/11/2010	02/01/2014
20825C-AT-1	CONOCOPHILLIPS				1FE	841,925	108.0700	845,104	782,000	807,054		(11,750)			4.600	2.983	JJ	16,587	35,972	12/07/2009	01/15/2015
20825C-AT-1	CONOCOPHILLIPS	LS			1FE	1,311,335	108.0700	1,316,288	1,218,000	1,257,023		(18,302)			4.600	2.983	JJ	25,835	56,028	12/07/2009	01/15/2015
20825C-AU-8	CONOCOPHILLIPS				1FE	21,079,490	126.9030	21,573,527	17,000,000	20,474,966		(441,124)			6.000	2.782	JJ	470,333	1,020,000	08/10/2011	01/15/2020
20825C-AU-8	CONOCOPHILLIPS	LS			1FE	3,719,910	126.9030	3,807,093	3,000,000	3,613,229		(77,846)			6.000	2.782	JJ	83,000	180,000	08/10/2011	01/15/2020
20825V-AB-8	CONOCOPHILLIPS CANADA				1FE	3,523,940	128.3950	4,493,829	3,500,000	3,522,169		(419)			5.950	5.900	AO	43,964	208,250	04/18/2008	10/15/2036
20826F-AA-4	CONOCOPHILLIPS COMPANY			1	1FE	16,483,830	99.6820	16,447,596	16,500,000	16,483,925		95			2.400	2.418	JD	26,400		12/04/2012	12/15/2022
209111-EY-5	CONS EDISON CO OF NY				1FE	10,958,420	124.1220	13,653,365	11,000,000	10,960,258		632			5.500	5.523	JD	50,417	605,000	12/02/2009	12/01/2039
209111-FA-6	CONS EDISON CO OF NY				1FE	4,975,700	127.6950	6,384,735	5,000,000	4,976,551		346			5.700	5.743	JD	12,667	285,000	06/02/2010	06/15/2040
209111-FB-4	CONS EDISON CO OF NY				1FE	11,957,280	106.5750	12,788,964	12,000,000	11,957,861		581			4.200	4.222	MS	148,400	254,800	03/08/2012	03/15/2042
20854P-AD-1	CONSOL ENERGY INC			1	4FE	4,107,909	108.2500	4,330,000	4,000,000	4,058,796		(15,485)			8.000	8.161	AO	80,000	320,000	03/07/2011	04/01/2017
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE				1	5,506,744	115.0000	6,332,756	5,506,744	5,506,744					8.710	8.710	JD	1,332	479,111	06/20/2008	06/30/2022
209615-CA-9	CONSOLIDATED NATURAL GAS				2FE	2,990,580	107.5500	3,226,509	3,000,000	2,997,821		1,058			5.000	5.040	JD	12,500	150,000	11/15/2004	12/01/2014
210371-AF-7	CONSTELLATION ENERGY GRP				2FE	7,077,733	134.8460	9,385,302	6,960,000	7,059,851		(2,326)			7.600	7.421	AO	132,240	528,960	05/30/2002	04/01/2032
210518-CP-9	CONSUMERS ENERGY				1FE	9,980,700	126.2630	12,626,260	10,000,000	9,982,907		356			5.800	5.813	MS	170,778	580,000	08/08/2005	09/15/2035
210518-CF-1	CONSUMERS ENERGY CO				1FE	10,023,800	109.1380	10,913,760	10,000,000	10,006,236		(2,614)			5.000	4.970	MS	147,222	500,000	11/12/2009	03/15/2015
210518-CT-1	CONSUMERS ENERGY CO			1	1FE	9,999,100	103.3620	10,336,200	10,000,000	9,999,151		51			2.850	2.858	MN	36,417	148,041	05/01/2012	05/15/2022
210518-CQ-7	CONSUMERS ENERGY COMPANY				1FE	498,085	122.1850	610,923	500,000	498,822		170			5.650	5.701	MS	8,318	28,250	03/10/2008	09/15/2018
210518-CQ-7	CONSUMERS ENERGY COMPANY	LS			1FE	498,085	122.1850	610,923	500,000	498,822		170			5.650	5.701	MS	8,318	28,250	03/10/2008	09/15/2018
212015-AD-3	CONTINENTAL RESOURCES			1	3FE	1,623,750	113.0000	1,695,000	1,500,000	1,600,322		(14,701)			7.375	5.952	AO	27,656	110,625	05/12/2011	10/01/2020
212015-AF-8	CONTINENTAL RESOURCES			1	3FE	1,070,000	113.0000	1,130,000	1,000,000	1,056,965		(7,313)			7.125	6.116	AO	17,813	71,250	03/01/2011	04/01/2021
212015-AH-4	CONTINENTAL RESOURCES			1	3FE	4,502,375	107.7500	4,821,813	4,475,000	4,500,233		(2,142)			5.000	5.325	MS	65,882	116,226	03/29/2012	09/15/2022
212015-AH-4	CONTINENTAL RESOURCES	LS		1	3FE	4,014,625	107.7500	4,310,000	4,000,000	4,013,454		(1,171)			5.000	5.381	MS	58,889	103,889	03/29/2012	09/15/2022
216871-AF-0	COOPER US INC				2FE	9,981,700	103.4410	10,344,110	10,000,000	9,988,838		3,499			2.375	2.467	JJ	109,514	237,500	12/02/2010	01/15/2016
219350-AS-4	CORNING INC				1FE	9,999,200	127.4750	12,747,500	10,000,000	9,999,433		70			6.625	6.634	MN	84,653	662,500	05/07/2009	05/15/2019
219350-AU-9	CORNING INC				1FE	2,972,460	111.6550	3,349,638	3,000,000	2,978,001		2,386			4.250	4.371	FA	48,167	127,500	08/03/2010	08/15/2020
219350-AV-7	CORNING INC				1FE	3,411,642	119.2160	4,095,076	3,435,000	3,412,393		326			5.750	5.804	FA	74,616	197,513	08/03/2010	08/15/2040
219350-AV-7	CORNING INC	LS			1FE	561,158	119.2160	673,572	565,000	561,282		54			5.750	5.804	FA	12,273	32,488	08/03/2010	08/15/2040
22025Y-AK-6	CORRECTIONS CORP OF AMER			1	3FE	1,052,500	106.2500	1,062,500	1,000,000	1,028,098		(10,424)			7.750	6.939	JD	6,458	77,500	07/14/2010	06/01/2017
222070-A*-5	COTY INC. SERIES A SNR. SECURED NOTE				2	20,000,000	109.4280	21,885,688	20,000,000	19,981,267		3,651			5.120	5.120	JD	298,667	768,000	06/16/2010	06/16/2017
222862-AH-7	COVENTRY HEALTH CARE INC				2FE	6,411,883	108.0200	7,021,320	6,500,000	6,467,370		18,449			6.300	6.616	FA	154,700	409,500	12/17/2009	08/15/2014
223030-AK-6	COVIDIEN INTL FINANCE SA		F		1FE	4,990,600	104.5910	5,229,555	5,000,000	4,995,186		1,867			2.800	2.819	JD	6,222	140,000	06/21/2010	06/15/2015
223030-AL-4	COVIDIEN INTL FINANCE SA		F		1FE	14,694,400	113.2620	15,856,610	14,000,000	14,598,696		(69,828)			4.200	3.543	JD	26,133	588,000	08/09/2011	06/15/2020
223030-AN-0	COVIDIEN INTL FINANCE SA		F	1	1FE	14,953,800	104.6900	15,703,455	15,000,000	14,956,107		2,307			3.200	3.253	JD	21,333	260,000	05/22/2012	06/15/2022
224044-BF-3	COX COMMUNICATIONS INC				2FE	19,815,220	101.7220	21,870,166	21,500,000	21,470,065		69,370			4.625	5.790	JD	82,865	994,375	05/05/2006	06/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
224044-BM-8	COX COMMUNICATIONS INC				2FE	1,322,371	109.0590	1,394,858	1,279,000	1,296,006		(8,116)			5.450	4.729	JD	3,098	69,706	07/21/2009	12/15/2014
224044-BW-6	COX COMMUNICATIONS INC				2FE	24,961,500	103.1260	25,781,450	25,000,000	24,961,789		289			3.250	3.285	JD	72,222		11/26/2012	12/15/2022
224050-AE-4	COX ENTERPRISES INC				2FE	1,140,000	126.0420	1,260,419	1,000,000	1,126,837		(5,323)			7.375	6.050	JJ	34,007	73,750	05/25/2010	07/15/2027
067383-AC-3	CR BARD INC				1FE	4,964,100	113.8590	5,692,960	5,000,000	4,970,108		3,027			4.400	4.528	JJ	101,444	220,000	12/15/2010	01/15/2021
22546Q-AA-5	CREDIT SUISSE NEW YORK		F		1FE	4,994,850	106.3990	5,319,965	5,000,000	4,998,486		1,067			5.500	5.514	MN	45,833	275,000	04/28/2009	05/01/2014
2254C0-TC-1	CREDIT SUISSE NEW YORK		F		1FE	3,507,105	101.6460	3,557,621	3,500,000	3,500,589		(1,535)			5.000	4.980	MN	22,361	175,000	05/12/2008	05/15/2013
12626P-AG-8	CRH AMERICA INC		R		2FE	5,244,008	112.3630	5,842,850	5,200,000	5,220,001		(4,663)			6.000	5.892	MS	78,867	312,000	01/10/2007	09/30/2016
226829-AA-7	CROCKETT COGENER				2FE	8,589,651	103.0430	8,851,034	8,589,651	8,589,651					5.869	5.912	MJSD	1,400	498,120	03/10/2005	03/30/2025
22818V-AB-3	CROWN AMER/CAP CORP III			1	3FE	8,147,500	109.6250	8,770,000	8,000,000	8,120,697		(16,042)			6.250	6.369	FA	208,333	500,000	08/04/2011	02/01/2021
228227-BC-7	CROWN CASTLE INTL CORP				4FE	950,000	107.0000	1,016,500	950,000	950,000					5.250	5.250	JJ	10,529		10/03/2012	01/15/2023
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC			1	4FE	6,457,090	108.0000	6,559,920	6,074,000	6,321,754		(74,751)			8.875	7.733	FA	203,648	539,068	03/10/2011	02/15/2018
22942G-AH-2	CSC HOLDINGS (CABLEVISION) EXTENDED TL B			2	2FE	1,178,789	100.4530	1,207,770	1,202,324	1,171,072		(2,472)			1.962	2.662	JAJO	2,099	34,367	11/28/2011	03/29/2016
126304-AK-0	CSC HOLDINGS INC				3FE	3,042,945	115.5000	3,232,845	2,799,000	2,990,558		(28,330)			7.625	6.151	JJ	98,412	213,424	03/09/2011	07/15/2018
126304-AK-0	CSC HOLDINGS INC	LS			3FE	739,555	115.5000	809,655	701,000	729,888		(4,180)			7.625	6.721	JJ	24,647	53,451	07/26/2010	07/15/2018
126408-BM-4	CSX CORP				2FE	4,470,700	135.4180	6,770,890	5,000,000	4,581,602		13,929			7.950	9.000	MN	66,250	397,500	05/11/2000	05/01/2027
126408-GJ-6	CSX CORP				2FE	3,493,595	116.8140	4,088,483	3,500,000	3,496,791		638			5.600	5.636	MN	32,667	196,000	04/20/2007	05/01/2017
126408-GK-3	CSX CORP				2FE	2,497,575	126.4250	3,160,615	2,500,000	2,497,768		39			6.150	6.164	MN	25,625	153,750	04/20/2007	05/01/2037
126408-GL-1	CSX CORP				2FE	11,968,920	101.0310	12,123,672	12,000,000	11,998,670		6,306			5.750	5.832	MS	203,167	690,000	03/18/2009	03/15/2013
126408-GM-9	CSX CORP				2FE	11,426,123	121.9040	13,104,626	10,750,000	11,192,703		(72,474)			6.250	5.341	MS	197,830	671,875	08/26/2009	03/15/2018
126408-GT-4	CSX CORP			1	2FE	7,117,250	108.1380	7,569,660	7,000,000	7,101,807		(11,129)			3.700	3.481	AO	43,886	259,000	08/03/2011	10/30/2020
126408-GU-1	CSX CORP			1	2FE	2,473,775	119.8190	2,995,463	2,500,000	2,474,550		365			5.500	5.566	AO	29,028	137,500	10/18/2010	04/15/2041
126408-GY-3	CSX CORP			1	2FE	2,495,857	98.7140	2,472,788	2,505,000	2,495,884		28			4.100	4.097	MS	19,685		10/17/2012	03/15/2044
126408-GY-3	CSX CORP	LS		1	2FE	2,485,893	98.7140	2,462,917	2,495,000	2,485,921		28			4.100	4.097	MS	19,607		10/17/2012	03/15/2044
12641L-BU-6	CSX CORP				2FE	2,721,825	132.3830	3,309,575	2,500,000	2,673,492		(6,308)			6.800	6.111	JD	14,167	170,000	02/18/2003	12/01/2028
126415-AB-4	CTC BEAVER VALLEY FUND			1	2FE	5,295	105.7950	5,290	5,000	5,000					12.000	11.210	JD	50	540	07/24/2000	06/01/2017
91373*-AT-5	CTL EMBARQ / UNITED TEL OF CAROLINAS				2	2,420,000	115.0000	2,783,000	2,420,000	2,393,382		4,506			8.770	8.772	FA	88,431	212,234	12/31/1998	08/01/2017
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF				2	8,563,200	115.0000	9,847,680	8,563,200	8,456,594		17,384			8.770	8.772	FA	312,914	750,993	12/31/1998	08/01/2017
91374*-AN-7	CTL EMBARQ / UNITED TELEPHONE COMPANY OF				2	8,497,000	115.0000	9,771,550	8,497,000	8,423,811		12,413			8.770	8.772	FA	310,495	745,187	12/31/1998	08/01/2017
913758-AB-0	CTL EMBARQ / UNITED TELEPHONE COMPANY OF				2	1,657,800	115.0000	1,906,470	1,657,800	1,634,031		2,545			8.770	8.772	FA	60,579	145,389	12/31/1998	08/01/2019
91372*-AG-4	CTL EMBARQ / UNITED TELEPHONE COMPANY OF				2	6,635,000	115.0000	7,630,250	6,635,000	6,589,804		7,676			8.770	8.772	FA	242,454	581,890	12/31/1998	08/01/2017
231516-AA-3	CURTIS PALMER INC		I		3FE	19,924,400	99.2780	19,855,540	20,000,000	19,985,352		8,837			5.900	5.950	JJ	544,111	1,180,000	06/23/2004	07/15/2014
23157#-AB-5	CURTISS-WRIGHT CORP SER B GTD SR NTS				2	15,000,000	103.3490	15,502,353	15,000,000	15,000,000					5.740	5.740	MS	229,600	861,000	09/25/2003	09/25/2013
126650-BH-2	CVS CAREMARK CORP				2FE	5,343,350	119.5570	5,977,855	5,000,000	5,217,805		(43,482)			5.750	4.647	JD	23,958	287,500	12/18/2009	06/01/2017
126650-BJ-8	CVS CAREMARK CORP				2FE	10,826,633	132.0380	13,665,964	10,350,000	10,784,497		(19,855)			6.250	5.835	JD	53,906	646,875	10/13/2010	06/01/2027
126650-BR-0	CVS CAREMARK CORP				2FE	10,875,820	127.9760	14,077,360	11,000,000	10,880,863		1,701			6.125	6.213	MS	198,382	673,750	11/06/2009	09/15/2039
126650-BU-3	CVS CAREMARK CORP				2FE	5,821,043	117.3740	6,866,391	5,850,000	5,827,354		2,502			4.750	4.813	MN	33,191	277,875	05/13/2010	05/18/2020
126650-BW-9	CVS CAREMARK CORP			1	2FE	24,671,000	112.7930	28,198,225	25,000,000	24,715,730		27,692			4.125	4.296	MN	131,771	1,031,250	05/09/2011	05/15/2021
126650-BE-9	CVS CORP				2FE	5,184,550	119.0790	5,953,930	5,000,000	5,044,269		(10,683)			6.125	5.501	FA	115,694	306,250	04/30/2009	08/15/2016
23331A-AZ-2	D.R. HORTON INC				3FE	7,281,250	111.0000	8,325,000	7,500,000	7,365,820		35,052			6.500	7.118	AO	102,917	487,500	06/14/2010	04/15/2016
23331A-BE-8	D.R. HORTON INC			1	3FE	2,000,000	102.0000	2,040,000	2,000,000	2,000,000					4.375	4.375	MS	26,007		09/11/2012	09/15/2022
233851-AF-1	DAIMLER FINANCE NA LLC				1FE	19,807,000	107.8780	21,575,500	20,000,000	19,827,957		16,236			3.875	3.994	MS	228,194	777,153	09/07/2011	09/15/2021
233835-AW-7	DAIMLERCHRYSLER NA HLDG		R		1FE	2,004,260	104.9740	2,099,476	2,000,000	2,000,617		(667)			6.500	6.461	MN	16,611	130,000	07/14/2006	11/15/2013
23386#-AF-9	DAIRY FARMERS OF AMERICA SER B SR NTS				2	3,000,000	100.9200	3,027,600	3,000,000	3,000,000					4.910	4.910	MS	40,917	150,300	03/18/2009	03/21/2013
235825-AA-4	DANA HOLDING CORP			1	4FE	5,573,750	106.7500	5,871,250	5,500,000	5,554,314		(11,238)			6.500	6.909	FA	135,056	357,500	05/17/2011	02/15/2019
235825-AB-2	DANA HOLDING CORP			1	4FE	1,513,125	107.5000	1,612,500	1,500,000	1,510,717		(1,380)			6.750	7.179	FA	38,250	101,250	03/14/2011	02/15/2021
235851-AG-7	DANAHER CORP				1FE	1,490,865	120.2700	1,804,050	1,500,000	1,494,796		869			5.625	5.775	JJ	38,906	84,375	12/06/2007	01/15/2018
235851-AM-4	DANAHER CORP			1	1FE	20,248,770	112.5160	21,490,594	19,100,000	20,107,645		(102,062)			3.900	3.170	JD	16,553	744,900	08/09/2011	06/23/2021
237194-AG-0	DARDEN RESTAURANTS INC				2FE	1,497,570	118.2320	1,773,486	1,500,000	1,498,651		235			6.200	6.220	AO	19,633	93,000	10/10/2007	10/15/2017
237194-AH-8	DARDEN RESTAURANTS INC				2FE	743,835	118.6240	889,676	750,000	744,230		87			6.800	6.864	AO	10,767	51,000	10/10/2007	10/15/2037
237194-AJ-4	DARDEN RESTAURANTS INC				2FE	14,940,150	107.5320	16,129,830	15,000,000	14,946,103		4,890			4.500	4.556	AO	142,500	682,500	10/05/2011	10/15/2021
237194-AK-1	DARDEN RESTAURANTS INC			1	2FE	14,998,200	96.7630	14,514,390	15,000,000	14,998,236		36			3.350	3.382	MN	121,438		10/01/2012	11/01/2022
23918K-AL-2	DAVITA INC			1	4FE	8,492,500	107.2500	8,982,188	8,375,000	8,470,525		(17,438)			6.375	7.446	MN	88,984	533,906	04/10/2012	11/01/2018
23918K-AM-0	DAVITA INC			1	4FE	5,493,300	108.7500	5,910,563	5,435,000	5,485,941		(6,171)			6.625	7.468	MN	60,011	326,944	05/17/2012	11/01/2020
23918V-AM-6	DAVITA INC. TRANCHE B TERM LOAN			2	3FE	2,960,958	100.5180	2,955,229	2,940,000	2,959,778		(4,640)			4.500	4.475	FMAN	368	106,792	11/30/2011	10/20/2016
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN			2	3FE	1,732,500	100.5310	1,759,293	1,750,000	1,732,706		206			4.000	4.231	JAJO	194	12,372	11/27/2012	11/01/2019
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU			2	2FE	9,417,400	111.6330	10,512,934	9,417,400	9,417,400					6.200	6.200	MN	50,278	575,073	05/21/2007	11/30/2023
23307*-AC-6	DC ARENA LP			2	2FE	20,287,296	113.6160	23,301,175	20,508,720	20,336,823		12,524			6.560	6.563	MN	260,298	1,189,346	09/10/2008	11/30/2023

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	Stated Contractual Maturity Date
G26138-AA-4	DCC CORPORATE SERVICES GTD SR NTS		F		2	22,828,573	102.1670	23,498,433	23,000,000	22,958,157		31,365			5.120	5.274	AO	294,400	1,177,600	06/27/2008	04/19/2014
G2614#-AB-9	DCC PLC (2007 TRANSACTION) 2019		F		2	15,000,000	111.7140	16,757,055	15,000,000	15,000,000					6.190	6.190	JJ	438,458	928,500	07/11/2007	07/11/2019
23311R-AD-8	DCP MIDSTREAM LLC				2FE	4,994,600	110.3670	5,518,335	5,000,000	4,995,838		462			5.350	5.372	MS	78,764	267,500	03/08/2010	03/15/2020
23311R-AE-6	DCP MIDSTREAM LLC				2FE	17,991,180	106.2700	19,128,618	18,000,000	17,992,091		714			4.750	4.774	MS	216,125	881,125	09/14/2011	09/30/2021
23311V-AB-3	DCP MIDSTREAM OPERATING			1	2FE	19,907,000	106.1160	21,223,140	20,000,000	19,912,837		5,837			4.950	5.043	AO	247,500	544,500	03/08/2012	04/01/2022
24173@-AA-7	DE US, INC. SER. A SENIOR NTS DUE 5/2019				2	5,000,000	107.3490	5,367,454	5,000,000	5,000,000					3.600	3.600	MN	23,000	90,000	05/15/2012	05/15/2019
242369-AH-9	DEAN FOODS COMPANY TERM LOAN B EXTENDED			2	3FE	932,335	99.8250	948,427	950,089	933,533		4,639			0.000	3.951	JAJO	85	18,933	02/23/2010	04/02/2016
244199-BD-6	DEERE & COMPANY				1FE	9,971,060	128.0120	12,801,240	10,000,000	9,973,893		937			5.375	5.399	AO	111,979	537,500	10/15/2009	10/16/2029
244199-BE-4	DEERE & COMPANY			1	1FE	14,961,900	101.2600	15,189,015	15,000,000	14,963,795		1,895			2.600	2.630	JD	24,917	195,000	06/05/2012	06/08/2022
24468#-AD-3	DEFIANCE METAL 14% SR SUB NTS (HANCOCK M	0			5	20,674	110.2300	24,135	21,895	21,521		279			14.000	14.895	MJSD	85	3,576	12/31/2009	09/21/2016
24468#-AC-5	DEFIANCE METAL PRODUCTS 12% SR SUB NOTES	0		1	5	715,640	106.5500	829,770	778,761	766,589		9,285			12.000	13.826	MJSD	2,596	109,205	09/21/2006	09/21/2016
24521Q-AB-8	DEL MONTE FOODS COMPANY INITIAL TERM LOA			2	4FE	1,435,121	100.0630	1,439,045	1,438,139	1,435,361		468			4.500	4.792	JAJO	719	32,718	03/11/2011	03/08/2018
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD				3	6,323,195	106.0390	6,705,058	6,323,195	6,292,690		9,711			8.450	8.539	MJSD	13,358	503,553	12/31/1998	09/22/2015
24713E-AF-4	DELPHI CORP			1	3FE	2,690,250	111.0000	2,830,500	2,550,000	2,678,803		(11,447)			6.125	5.286	MN	19,957	156,188	04/23/2012	05/15/2021
247131-AF-2	DELPHI FINANCIAL GROUP				2FE	7,999,600	122.3150	9,785,224	8,000,000	7,999,687		32			7.875	7.910	JJ	264,250	630,000	01/14/2010	01/31/2020
247916-AB-5	DENBURY RESOURCES INC			1	4FE	715,500	106.0000	715,500	675,000	693,845		(7,646)			9.750	8.899	MS	21,938	65,813	12/01/2009	03/01/2016
247916-AC-3	DENBURY RESOURCES INC			1	4FE	975,000	110.0000	1,072,500	975,000	975,000					6.375	6.854	FA	23,481	62,156	02/03/2011	08/15/2021
24823U-AG-3	DENBURY RESOURCES INC			1	4FE	936,770	112.5000	954,000	848,000	924,218		(12,552)			8.250	5.557	FA	26,429	34,980	05/18/2012	02/15/2020
24903D-AC-1	DENTSPLY INTERNATIONAL				2FE	20,004,750	106.2450	21,248,940	20,000,000	20,004,160		(437)			4.125	4.112	FA	311,667	806,667	08/17/2011	08/15/2021
25064F-AL-0	DESTIN WATER USERS INC FL 05 REF TXBL			2	1FE	700,000	100.5680	703,976	700,000	700,000					5.250	5.251	FA	15,313	36,750	08/18/2005	08/01/2015
250847-EA-4	DETROIT EDISON				1FE	14,910,600	126.4690	18,970,335	15,000,000	14,919,449		1,449			5.700	5.741	AO	213,750	855,000	09/29/2005	10/01/2037
250847-EB-2	DETROIT EDISON COMPANY				1FE	7,203,108	140.1520	10,100,755	7,207,000	7,203,453		62			6.625	6.629	JD	39,789	477,464	05/17/2006	06/01/2036
250847-EB-2	DETROIT EDISON COMPANY	LS			1FE	2,791,492	140.1520	3,914,445	2,793,000	2,791,625		24			6.625	6.629	JD	15,420	185,036	05/17/2006	06/01/2036
250847-EH-9	DETROIT EDISON COMPANY				1FE	24,716,500	109.8550	27,463,700	25,000,000	24,722,389		4,625			4.500	4.555	MS	375,000	1,065,625	09/06/2011	09/01/2041
250847-EJ-5	DETROIT EDISON COMPANY			1	1FE	4,992,200	101.5420	5,077,095	5,000,000	4,992,561		361			2.650	2.662	JD	5,889	63,674	06/19/2012	06/15/2022
25156P-AF-0	DEUTSCHE TELEKOM INT FIN		F		2FE	19,229,950	102.5570	20,511,480	20,000,000	20,018,831		(32,476)			5.250	5.941	JJ	463,750	1,050,000	09/15/2006	07/22/2013
25156P-AH-6	DEUTSCHE TELEKOM INT FIN		F		2FE	2,844,240	113.9420	3,418,245	3,000,000	2,937,104		17,013			5.750	6.479	MS	46,958	172,500	07/14/2006	03/23/2016
25156P-AR-4	DEUTSCHE TELEKOM INT FIN		F		2FE	9,860,400	106.7490	10,674,870	10,000,000	9,862,109		1,709			4.875	4.965	MS	155,729	243,750	02/28/2012	03/06/2042
25179M-AL-7	DEVON ENERGY CORPORATION			1	2FE	14,952,300	118.7850	17,817,705	15,000,000	14,953,246		652			5.600	5.625	JJ	387,333	847,000	07/05/2011	07/15/2041
25179M-AP-8	DEVON ENERGY CORPORATION			1	2FE	8,946,720	104.3690	9,393,219	9,000,000	8,949,589		2,869			3.250	3.321	MN	37,375	147,063	05/07/2012	05/15/2022
25179M-AP-8	DEVON ENERGY CORPORATION	LS		1	2FE	994,080	104.3690	1,043,691	1,000,000	994,399		319			3.250	3.321	MN	4,153	16,340	05/07/2012	05/15/2022
25271C-AK-8	DIAMOND OFFSHORE DRILL				1FE	11,805,210	123.4170	13,575,837	11,000,000	11,657,750		(88,413)			5.875	4.782	MN	107,708	646,250	04/14/2011	05/01/2019
25271C-AL-6	DIAMOND OFFSHORE DRILL				1FE	1,986,880	128.2870	2,565,730	2,000,000	1,987,469		194			5.700	5.754	AO	24,067	114,000	10/05/2009	10/15/2039
253651-A#-0	DIEBOLD, INC. 10YR / 2016				2	10,000,000	111.4690	11,146,855	10,000,000	10,000,000					5.500	5.502	MN	70,278	550,000	03/02/2006	03/02/2016
253651-A@-2	DIEBOLD, INC. 7YR / 2013				2	20,000,000	100.7290	20,145,796	20,000,000	20,044,508		(165,376)			5.440	5.443	MS	139,022	1,088,000	03/02/2006	03/02/2013
25459H-AT-2	DIRECTV HOLDINGS LLC				2FE	9,999,950	113.4810	11,348,140	10,000,000	10,000,014		(3)			5.200	5.206	MS	153,111	520,000	04/19/2010	03/15/2020
25459H-BF-1	DIRECTV HOLDINGS/FING				2FE	19,991,600	103.1660	20,633,100	20,000,000	19,992,171		571			3.800	3.814	MS	223,778	394,778	03/05/2012	03/15/2022
254709-AD-0	DISCOVER FINANCIAL SVS				2FE	4,989,800	116.9370	5,846,865	5,000,000	4,994,659		1,007			6.450	6.478	JD	17,021	322,500	06/05/2007	06/12/2017
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	27,839,840	119.4440	33,444,236	28,000,000	27,884,153		14,044			5.625	5.693	FA	595,000	1,575,000	08/12/2009	08/15/2019
25470D-AB-5	DISCOVERY COMMUNICATIONS				2FE	7,488,825	106.5370	7,990,253	7,500,000	7,494,336		2,200			3.700	3.728	JD	23,125	277,500	05/26/2010	06/01/2015
25470D-AD-1	DISCOVERY COMMUNICATIONS				2FE	2,999,220	123.5940	3,707,808	3,000,000	2,999,245		10			6.350	6.349	JD	15,875	190,500	05/26/2010	06/01/2040
25470D-AF-6	DISCOVERY COMMUNICATIONS				2FE	5,950,020	102.7120	6,162,702	6,000,000	5,952,668		2,648			3.300	3.397	MN	25,300	97,900	05/10/2012	05/15/2022
27876G-BH-0	DISH DBS CORP				3FE	15,640,000	111.8750	17,060,938	15,250,000	15,459,010		(77,268)			7.750	7.123	MN	101,773	1,181,875	07/22/2010	05/31/2015
75524E-AK-4	DJO FINANCE (AKA REABLE) LLC TLB-3			2	4FE	2,909,860	100.3750	2,938,856	2,927,877	2,908,823		2,533			6.250	6.584	JAJO	508	103,601	05/02/2012	09/15/2017
257469-AC-0	DOMINION RESOURCES INC				2FE	27,202,513	110.3230	26,687,110	24,190,000	24,853,615		(362,246)			7.195	5.487	MS	512,472	1,740,471	06/25/2008	09/15/2014
257469-AC-0	DOMINION RESOURCES INC	LS			2FE	1,766,809	110.3230	1,721,037	1,560,000	1,605,305		(24,738)			7.195	5.388	MS	33,049	112,242	03/22/2005	09/15/2014
25746U-BM-0	DOMINION RESOURCES INC				2FE	4,923,550	112.0480	5,602,420	5,000,000	4,925,169		1,163			4.900	4.995	FA	102,083	242,278	08/02/2011	08/01/2041
25960E-AG-9	DOUGLAS DYNAMICS L.L.C. TERM LOAN			2	4FE	1,345,209	99.0630	1,342,254	1,354,950	1,345,263		2,527			5.750	6.141	FMAN	2,813	20,229	04/21/2011	04/18/2018
260003-AJ-7	DOVER CORP			1	1FE	19,988,400	115.2360	23,047,180	20,000,000	19,990,195		983			4.300	4.321	MS	286,667	860,000	02/16/2011	03/01/2021
26054E-AT-6	DOW CHEM CO MEDIUM TERM NTS- BOOK ENT				2FE	20,000,000	123.1770	24,635,300	20,000,000	20,289,978		(27,355)			7.750	7.751	FA	585,556	1,550,000	09/08/1993	09/15/2020
260543-CF-8	DOW CHEMICAL CO/THE				2FE	15,463,050	109.5520	16,432,860	15,000,000	15,426,604		(36,658)			4.125	3.750	MN	79,063	620,469	01/31/2012	11/15/2021
260543-BV-4	DOW CHEMICAL COMPANY				2FE	2,488,825	118.9270	2,973,185	2,500,000	2,493,232		1,048			5.700	5.778	MN	18,208	142,500	05/01/2008	05/15/2018
260547-C#-9	DOW CORNING CORPORATION SERIES 2021				1	9,000,000	105.4780	9,493,029	9,000,000	9,000,000					4.780	4.780	MS	117,110	430,200	03/23/2011	03/23/2021
256882-AB-7	DPL INC			1	3FE	3,941,438	105.7500	4,124,250	3,900,000	3,932,299		(7,388)			6.500	6.273	AO	53,517	261,950	09/27/2011	10/15/2016
256882-AD-3	DPL INC			1	3FE	11,517,700	107.0000	11,192,200	10,460,000	11,445,468		(71,557)			7.250	5.849	AO	160,096	783,628	03/16/2012	10/15/2021
26138E-AH-2	DR PEPPER SNAPPLE GROUP				2FE	6,880,338	125.9940	8,504,602	6,750,000	6,831,869		(12,502)			6.820	6.548	MN	76,725	460,350	09/11/2008	05/01/2018
26138E-AJ-8	DR PEPPER SNAPPLE GROUP				2FE	1,749,580	145.6110	2,548,196	1,750,000	1,749,601		5			7.450	7.454	MN	21,729	130,375	04/25/2008	05/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26138E-AP-4	DR PEPPER SNAPPLE GROUP			1	2FE	13,945,550	103.5400	14,495,656	14,000,000	13,950,853		4,709			3.200	3.247	MN	57,244	448,000	11/07/2011	11/15/2021
261608-AD-5	DRESSER-RAND GROUP INC			1	4FE	3,000,000	106.0000	3,180,000	3,000,000	3,000,000					6.500	6.462	MN	32,500	195,000	03/10/2011	05/01/2021
N4282#-AA-0	DSM NV, SER. A SR UNSEC. NTS, DUE 2013		F		1	18,000,000	103.7180	18,669,236	18,000,000	18,000,000					5.510	5.510	AO	228,665	991,800	10/08/2003	10/08/2013
23334B-AA-2	DTE ENERGY CNTR				3FE	22,821,417	106.4020	23,525,190	22,109,725	22,583,005		(33,016)			7.458	7.161	AO	279,404	1,623,819	11/18/2004	04/30/2024
233331-AN-7	DTE ENERGY COMPANY				2FE	5,000,000	109.1830	5,459,160	5,000,000	5,000,000					7.625	7.625	MN	48,715	381,250	05/06/2009	05/15/2014
2330DJ-AA-9	DUBAI PORTS WORLD		F		2FE	9,991,100	117.1250	11,712,500	10,000,000	9,991,709		128			6.850	6.857	JJ	340,597	685,000	06/21/2007	07/02/2037
26442C-AK-0	DUKE ENERGY CAROLINAS			1	1FE	15,893,550	112.2550	16,838,310	15,000,000	15,787,525		(79,974)			3.900	3.186	JD	26,000	585,000	08/29/2011	06/15/2021
26442C-AM-6	DUKE ENERGY CAROLINAS				1FE	9,983,100	104.7200	10,472,030	10,000,000	9,983,405		287			4.250	4.265	JD	18,889	433,264	12/05/2011	12/15/2041
26441C-AC-9	DUKE ENERGY CORP				2FE	15,269,805	105.3060	15,795,825	15,000,000	15,102,152		(57,152)			3.950	3.551	MS	174,458	592,500	12/17/2009	09/15/2014
26441C-AF-2	DUKE ENERGY CORP			1	2FE	4,999,050	105.3890	5,269,435	5,000,000	4,999,159		81			3.550	3.576	MS	52,264	187,361	08/22/2011	09/15/2021
26439X-AF-0	DUKE ENERGY FIELD SRVCS				2FE	7,932,880	107.3980	8,591,800	8,000,000	7,977,528		7,271			5.375	5.485	AO	90,778	430,000	11/12/2009	10/15/2015
26483E-AE-0	DUN & BRADSTREET CORP				2FE	9,964,700	101.4430	10,144,280	10,000,000	9,978,999		6,908			2.875	2.936	MN	36,736	287,500	11/17/2010	11/15/2015
26507#-AB-5	DUNCAN SYSTEMS 10% SR SECURED NOTES (HAN	0			5	66,183	100.0000	66,183	66,183	66,183					10.000	10.125	MJSD	1,673	6,633	11/01/2006	10/31/2013
26507#-AA-7	DUNCAN SYSTEMS 13% SR SUB NOTES (HANCOCK	0		1	5	380,839	95.3100	399,498	419,156	406,511		5,902			13.000	14.995	MJSD	13,774	40,893	11/01/2006	10/31/2014
263534-BG-3	DUPONT EI NEMOUR			1	1FE	10,582,800	133.8010	13,380,130	10,000,000	10,457,011		(18,256)			6.500	6.033	JJ	299,722	650,000	06/16/2004	01/15/2028
266233-AC-9	DUQUENSE LIGHT HLDGS INC				3FE	3,970,880	120.9510	4,838,056	4,000,000	3,976,033		2,332			6.400	6.505	MS	75,378	256,000	09/08/2010	09/15/2020
266233-AD-7	DUQUESNE LIGHT HOLDINGS				3FE	21,398,272	118.6880	23,850,414	20,095,000	21,329,713		(69,159)			5.900	5.056	JD	98,800	963,028	06/26/2012	12/01/2021
263534-BN-8	E.I. DU PONT DE NEMOURS				1FE	4,969,050	105.6450	5,282,250	5,000,000	4,994,852		3,658			4.875	4.955	AO	41,302	243,750	08/04/2004	04/30/2014
263534-BQ-1	E.I. DU PONT DE NEMOURS				1FE	4,982,700	115.5110	5,775,550	5,000,000	4,992,063		1,760			5.250	5.295	JD	11,667	262,500	12/12/2006	12/15/2016
263534-BS-7	E.I. DU PONT DE NEMOURS				1FE	3,381,722	100.1570	3,379,287	3,374,000	3,374,066		(1,661)			5.000	5.078	JJ	77,789	168,700	11/28/2007	01/15/2013
263534-CB-3	E.I. DU PONT DE NEMOURS				1FE	9,503,200	109.8520	10,985,230	10,000,000	9,583,244		42,686			3.625	4.242	JJ	167,153	362,500	01/31/2011	01/15/2021
277432-AD-2	EASTMAN CHEMICAL				2FE	8,283,415	134.2460	11,032,303	8,218,000	8,268,430		(1,962)			7.600	7.527	FA	260,237	624,568	05/09/2002	02/01/2027
277432-AH-3	EASTMAN CHEMICAL				2FE	4,994,900	116.7840	5,839,195	5,000,000	4,996,219		442			5.500	5.539	MN	35,139	275,000	10/28/2009	11/15/2019
277432-AJ-9	EASTMAN CHEMICAL CO				2FE	4,994,200	105.1980	5,259,920	5,000,000	4,996,476		1,123			3.000	3.034	JD	6,667	150,000	12/01/2010	12/15/2015
277432-AN-0	EASTMAN CHEMICAL CO			1	2FE	14,883,600	104.7320	15,709,845	15,000,000	14,889,046		5,446			3.600	3.781	FA	309,000		05/29/2012	08/15/2022
277432-AN-0	EASTMAN CHEMICAL CO	LS		1	2FE	4,961,200	104.7320	5,236,615	5,000,000	4,963,015		1,815			3.600	3.781	FA	103,000		05/29/2012	08/15/2022
278058-AW-2	EATON CORP				2FE	3,142,984	140.2740	3,647,129	2,600,000	3,030,833		(14,357)			7.650	6.067	MN	25,415	198,900	11/20/2002	11/15/2029
278058-AY-8	EATON CORP				2FE	4,038,000	117.8150	5,890,760	5,000,000	4,092,058		17,127			5.450	7.099	AO	57,528	272,500	07/22/2009	10/15/2034
278642-AC-7	EBAY INC			1	1FE	26,559,412	107.8580	29,560,669	27,407,000	26,685,959		77,315			3.250	3.654	AO	188,042	890,728	08/09/2011	10/15/2020
278642-AE-3	EBAY INC				1FE	4,763,751	101.0240	4,818,840	4,770,000	4,763,992		241			2.600	2.608	JJ	54,087		07/19/2012	07/15/2022
278642-AE-3	EBAY INC	M			1FE	6,221,839	101.0240	6,293,789	6,230,000	6,222,153		314			2.600	2.608	JJ	70,641		07/19/2012	07/15/2022
27876G-BE-7	ECHOSTAR DBS CORP				3FE	3,257,813	112.0000	3,640,000	3,250,000	3,254,852		(1,444)			7.125	7.071	FA	96,484	231,563	07/08/2010	02/01/2016
R1894#-AE-4	E-CO ENERGI AS (2011 TRANSACTION) 2023		F		1	10,000,000	118.6470	11,864,654	10,000,000	10,000,000					4.770	4.861	MN	67,575	477,000	05/10/2011	05/10/2023
R1894#-AC-8	E-CO ENERGI AS (NORWAY) SER. C SR NTS		F		1	20,000,000	115.5250	23,104,914	20,000,000	20,000,000					5.040	5.040	JD	30,800	1,008,000	12/20/2004	12/20/2016
278865-AL-4	ECOLAB INC				2FE	4,996,800	111.6180	5,580,905	5,000,000	4,997,079		262			4.350	4.358	JD	13,896	217,500	12/05/2011	12/08/2021
278865-AM-2	ECOLAB INC				2FE	4,948,550	119.3040	5,965,220	5,000,000	4,949,288		695			5.500	5.571	JD	17,569	275,000	12/05/2011	12/08/2041
281020-AF-4	EDISON INTERNATIONAL				2FE	8,724,183	108.4380	9,488,316	8,750,000	8,731,234		3,576			3.750	3.798	MS	96,615	328,125	03/24/2011	09/15/2017
48003#-AH-5	EDWARD JONES SUB NTS				2	5,000,000	105.3360	5,266,812	5,000,000	5,000,000					7.330	7.330	JD	19,343	274,875	06/12/2002	06/12/2014
263534-BY-4	EI DU PONT DE NEMOUR & C				1FE	9,975,700	105.2620	10,526,200	10,000,000	9,989,946		4,692			3.250	3.432	JJ	149,861	325,000	11/04/2009	01/15/2015
263534-BZ-1	EI DU PONT DE NEMOUR & C				1FE	14,937,750	117.8890	17,683,410	15,000,000	14,953,947		5,410			4.625	4.783	JJ	319,896	693,750	11/04/2009	01/15/2020
28264Q-GC-2	EKSPORTFINANS A/S		F		3FE	27,375,000	105.2430	26,310,675	25,000,000	26,489,623		(297,223)			5.500	4.034	JD	19,097	1,375,000	11/18/2009	06/26/2017
28336L-BR-9	EL PASO CORP				3FE	5,670,938	115.5840	6,501,589	5,625,000	5,659,097		(5,226)			7.250	7.117	JD	33,984	407,813	07/26/2010	06/01/2018
28336L-BT-5	EL PASO CORP				3FE	7,367,500	111.6590	7,816,151	7,000,000	7,221,228		(61,288)			8.250	7.100	FA	218,167	577,500	06/24/2010	02/15/2016
28336L-BV-0	EL PASO CORP				3FE	3,247,500	112.9130	3,387,399	3,000,000	3,209,379		(21,423)			6.500	5.380	MS	57,417	195,000	03/02/2011	09/15/2020
28336L-BQ-1	EL PASO CORPORATION				3FE	498,750	114.2340	571,169	500,000	499,130		161			7.000	7.045	JD	1,556	35,000	07/01/2010	06/15/2017
28370T-AA-7	EL PASO PIPELINE PART OP				2FE	1,325,000	121.9330	1,615,611	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				2FE	3,114,215	113.3260	3,552,783	3,135,000	3,116,325		1,658			5.000	5.105	AO	39,188	161,540	09/15/2011	10/01/2021
28370T-AE-9	EL PASO PIPELINE PART OP	LS			2FE	2,846,005	113.3260	3,246,801	2,865,000	2,847,934		1,515			5.000	5.105	AO	35,813	147,627	09/15/2011	10/01/2021
28500#-AA-0	ELECTRIC RELIABILITY COUNCIL OF TEXAS ('				1	4,544,500	104.8920	4,766,821	4,544,500	4,659,412		(63,967)			6.170	6.170	MN	35,828	210,279	05/15/2002	05/15/2014
G2978#-AD-5	ELECTRICITY SUPPLY BOARD SER D, DUE 2018		F		2	14,582,390	94.9680	14,245,170	15,000,000	14,726,657		36,944			5.390	5.760	JD	35,933	808,500	09/10/2008	12/15/2018
G2978#-AC-7	ELECTRICITY SUPPLY BOARD SER. C, DUE 201		F		2	59,627,709	98.0590	58,835,640	60,000,000	63,309,775		(1,067,746)			5.190	5.190	JD	138,400	3,114,000	11/12/2009	12/15/2015
28617X-AA-1	ELEKTRA NORESTE, SA PANAMA 144A		F		2FE	19,331,520	115.0000	22,425,000	19,500,000	19,381,971		9,492			7.600	7.696	JJ	695,717	1,482,000	06/30/2006	07/12/2021
532457-BA-5	ELI LILLY & CO				1FE	3,437,506	125.2510	4,596,708	3,670,000	3,451,034		3,937			5.550	6.021	MS	59,974	203,685	04/07/2009	03/15/2037
532457-BB-3	ELI LILLY & CO				1FE	956,860	116.7100	1,167,098	1,000,000	978,291		4,441			5.200	5.789	MS	15,311	52,000	07/11/2007	03/15/2017
28932M-AD-7	ELM RD GENERATING STAT			2	1FE	4,000,000	126.8950	5,075,800	4,000,000	4,000,000					6.090	6.090	FA	94,733	243,600	02/03/2010	02/11/2040
28932M-AJ-4	ELM RD GENERATING STAT				1FE	12,000,000	118.9540	14,274,480	12,000,000	12,000,000					5.848	5.848	JJ	315,792	701,760	01/12/2011	01/19/2041
913026-AS-9	EMBARQ / UNITED TELEPHONE OF FLORIDA				2FE	5,124,168	102.2660	4,440,372	4,342,000	4,393,742		(91,603)			6.875	4.630	JJ	137,647	298,513	05/15/2003	07/15/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
291011-BD-5	EMERSON ELECTRIC CO				1FE	9,886,800	123.8080	12,380,790	10,000,000	9,892,066		1,779			5.250	5.325	MN	67,083	525,000	11/10/2009	11/15/2039
55377G-AB-9	EMI GROUP NORTH AMERICA (MTL PUBLISHING			2	3FE	5,000,000	101.1250	5,030,969	4,975,000	4,989,195		(730)			5.500	6.165	MJSD	19,093	124,543	08/24/2012	06/29/2018
29082A-AA-5	EMPRESA BRAS DE AERONAU		F		2FE	5,000,000	109.5000	5,475,000	5,000,000	5,000,000					5.150	5.150	JD	11,444	128,750	06/12/2012	06/15/2022
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025		F		2FE	17,158,472	105.1130	18,035,839	17,158,472	17,158,472					5.750	5.750	FMAN	98,661	980,159	08/18/2011	05/25/2025
29250R-AC-0	ENBRIDGE ENERGY PARTNERS				2FE	3,070,920	101.3800	3,041,394	3,000,000	3,008,815		(20,601)			4.750	4.030	JD	11,875	142,500	11/04/2009	06/01/2013
29250R-AN-6	ENBRIDGE ENERGY PARTNERS				2FE	9,946,600	121.6950	12,169,520	10,000,000	9,967,604		4,977			6.500	6.603	AO	137,222	650,000	03/31/2008	04/15/2018
29250R-AP-1	ENBRIDGE ENERGY PARTNERS				2FE	2,742,053	127.8780	3,516,637	2,750,000	2,742,460		98			7.500	7.545	AO	43,542	206,250	03/31/2008	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS			1	2FE	19,959,600	107.4910	21,498,100	20,000,000	19,963,933		3,364			4.200	4.226	MS	247,333	840,000	09/06/2011	09/15/2021
29250N-AC-9	ENBRIDGE INC		A		1FE	17,081,094	107.3280	16,534,905	15,406,000	16,153,797		(499,075)			5.800	2.386	JD	39,713	893,548	02/10/2011	06/15/2014
292505-AD-6	ENCANA CORP		A		2FE	4,956,150	122.7980	6,139,885	5,000,000	4,961,459		792			6.500	6.567	FA	122,778	325,000	07/28/2004	08/15/2034
292506-AA-0	ENCANA HLDINGS FIN CORP		A		2FE	19,922,800	106.2990	21,259,760	20,000,000	19,986,945		9,165			5.800	5.852	MN	193,333	1,160,000	05/10/2004	05/01/2014
29255W-AJ-9	ENCORE ACQUISITION CO			1	4FE	2,776,250	107.5000	2,821,875	2,625,000	2,705,009		(30,134)			9.500	8.670	MN	41,563	249,375	07/20/2010	05/01/2016
29264F-AG-1	ENDO PHARMACEUT HLDGS IN			1	3FE	5,975,581	106.6250	6,274,881	5,885,000	5,955,715		(12,959)			7.000	7.410	JJ	189,955	454,289	06/06/2011	07/15/2019
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN			1	3FE	6,135,000	107.2500	6,166,875	5,750,000	6,095,940		(35,193)			7.250	6.260	JJ	192,226	295,840	03/20/2012	01/15/2022
29264D-AJ-0	ENDO PHARMACEUT HLDGS INC. TERM B			2	2FE	344,036	100.7740	346,699	344,036	344,036					4.000	4.116	JAJO	38	8,647	07/06/2011	06/17/2018
29268B-AB-7	ENEL FINANCE INTERNATION		F		2FE	5,032,000	111.1690	5,558,460	5,000,000	5,017,840		(3,180)			6.250	6.155	MS	92,014	312,500	12/21/2007	09/15/2017
29268B-AC-5	ENEL FINANCE INTERNATION		F		2FE	2,493,375	104.4500	2,611,250	2,500,000	2,493,810		95			6.800	6.814	MS	50,056	170,000	09/13/2007	09/15/2037
29268B-AF-8	ENEL FINANCE INTL SA		F		2FE	1,207,500	96.8350	1,452,521	1,500,000	1,209,485		1,985			6.000	7.721	AO	21,000	45,000	05/17/2012	10/07/2039
29265N-AS-7	ENERGEN CORP			1	2FE	4,999,400	104.1900	5,209,500	5,000,000	4,999,468		49			4.625	4.669	MS	77,083	247,951	08/02/2011	09/01/2021
29266R-AB-4	ENERGIZER HOLDINGS INC				2FE	14,998,800	107.1730	16,075,995	15,000,000	14,998,958		99			4.700	4.701	MN	82,250	705,000	05/16/2011	05/19/2021
29266R-L#-3	ENERGIZER HOLDINGS, INC. (SEPTEMBER 2007				2	29,755,784	115.0000	34,500,000	30,000,000	29,855,223		24,743			6.550	6.669	AO	414,833	1,965,000	06/27/2008	10/15/2017
Q3507#-AB-6	ENERGY PARTNERSHIP GAS PTY LTD (MULTINET		F		2	10,000,000	105.2830	10,528,273	10,000,000	10,000,000					4.200	4.200	MN	61,833	420,000	11/08/2010	11/08/2015
29273R-AB-5	ENERGY TRANSFER PARTNERS				2FE	971,750	109.5850	1,095,851	1,000,000	991,652		3,637			5.950	6.384	FA	24,792	59,500	07/14/2006	02/01/2015
29273R-AE-9	ENERGY TRANSFER PARTNERS				2FE	1,498,680	115.7230	1,735,845	1,500,000	1,499,372		130			6.125	6.138	FA	34,708	91,875	10/18/2006	02/15/2017
29273R-AG-4	ENERGY TRANSFER PARTNERS				2FE	9,583,837	102.3700	9,126,303	8,915,000	9,012,773		(190,166)			6.000	3.764	JJ	267,450	534,900	11/18/2009	07/01/2013
29273R-AH-2	ENERGY TRANSFER PARTNERS				2FE	31,176,600	120.4910	36,147,270	30,000,000	30,987,095		(154,946)			6.700	5.878	JJ	1,005,000	2,010,000	08/29/2011	07/01/2018
29273R-AQ-2	ENERGY TRANSFER PARTNERS			1	2FE	1,995,160	114.0710	2,281,424	2,000,000	1,995,521		361			5.200	5.259	FA	43,333	56,044	01/09/2012	02/01/2022
29273R-AQ-2	ENERGY TRANSFER PARTNERS	LS		1	2FE	3,990,320	114.0710	4,562,848	4,000,000	3,991,041		721			5.200	5.259	FA	86,667	112,089	01/09/2012	02/01/2022
29273R-AR-0	ENERGY TRANSFER PARTNERS			1	2FE	5,284,450	122.4340	6,121,685	5,000,000	5,281,208		(3,242)			6.500	6.098	FA	135,417	175,139	02/03/2012	02/01/2042
26874R-AA-6	ENI SPA		F		1FE	6,288,284	102.4060	6,553,971	6,400,000	6,296,037		7,753			4.150	4.399	AO	66,400	132,800	04/17/2012	10/01/2020
29348Q-AA-0	ENOGEX LLC				2FE	3,990,720	106.3050	4,252,188	4,000,000	3,996,825		1,893			6.875	7.002	JJ	126,806	275,000	06/24/2009	07/15/2014
29358Q-AA-7	ENSCO PLC		F		2FE	19,709,800	112.5360	22,507,140	20,000,000	19,752,003		24,024			4.700	4.883	MS	276,778	940,000	03/11/2011	03/15/2021
29364D-AN-0	ENTERGY ARKANSAS INC				1FE	1,999,860	102.7240	2,054,472	2,000,000	1,999,982		30			5.400	5.449	FA	45,000	108,000	07/14/2008	08/01/2013
29364D-AQ-3	ENTERGY ARKANSAS INC			1	1FE	3,498,985	109.3910	3,828,678	3,500,000	3,499,166		86			3.750	3.651	FA	49,583	131,250	11/09/2010	02/15/2021
29364D-AQ-3	ENTERGY ARKANSAS INC	LS		1	1FE	1,499,565	109.3910	1,640,862	1,500,000	1,499,642		37			3.750	3.651	FA	21,250	56,250	11/09/2010	02/15/2021
29365P-AN-2	ENTERGY GULF STATES LA				2FE	6,500,230	118.6370	8,007,998	6,750,000	6,585,071		25,011			6.000	6.543	MN	67,500	405,000	05/06/2009	05/01/2018
29365P-AP-7	ENTERGY GULF STATES LA				2FE	6,994,400	116.3500	8,144,514	7,000,000	6,995,254		279			5.590	5.596	AO	97,825	391,300	09/29/2009	10/01/2024
29364W-AF-5	ENTERGY LOUISIANA HOLDINGS			1	1FE	4,999,800	99.8600	4,993,015	5,000,000	4,999,821		4			6.300	6.300	MS	105,000	315,000	08/10/2005	09/01/2035
29364W-AK-4	ENTERGY LOUISIANA LLC				1FE	7,972,640	121.0120	9,680,960	8,000,000	7,976,699		1,373			5.400	5.412	MN	72,000	432,000	11/10/2009	11/01/2024
293791-AD-1	ENTERPRISE PRODUCTS OPER				2FE	3,170,882	100.3990	3,011,961	3,000,000	3,002,015		(23,752)			6.375	5.062	FA	79,688	191,250	03/19/2004	02/01/2013
293791-AF-6	ENTERPRISE PRODUCTS OPER				2FE	11,531,520	125.4960	13,804,560	11,000,000	11,456,118		(10,737)			6.875	6.502	MS	252,083	756,250	01/22/2004	03/01/2033
293791-AN-9	ENTERPRISE PRODUCTS OPER				2FE	15,761,980	108.2560	17,320,896	16,000,000	16,047,300		(25,740)			5.600	5.811	AO	189,156	896,000	07/14/2006	10/15/2014
293791-AP-4	ENTERPRISE PRODUCTS OPER				2FE	2,990,220	123.6640	3,709,932	3,000,000	2,991,356		173			6.650	6.675	AO	42,117	199,500	09/23/2004	10/15/2034
29379V-AJ-2	ENTERPRISE PRODUCTS OPER				2FE	8,799,533	100.3670	8,606,436	8,575,000	8,587,396		(146,675)			6.125	5.238	FA	218,841	525,219	10/27/2009	02/01/2013
29379V-AP-8	ENTERPRISE PRODUCTS OPER				2FE	9,970,100	119.3610	11,936,130	10,000,000	9,976,266		2,459			5.200	5.132	MS	173,333	520,000	05/11/2010	09/01/2020
29379V-AR-4	ENTERPRISE PRODUCTS OPER				2FE	8,630,340	106.2650	9,032,534	8,500,000	8,568,400		(27,029)			3.700	3.372	JD	26,208	314,500	08/19/2010	06/01/2015
29379V-AU-7	ENTERPRISE PRODUCTS OPER				2FE	9,102,844	110.5360	10,083,121	9,122,000	9,104,888		1,521			4.050	4.063	FA	139,567	360,205	08/10/2011	02/15/2022
29379V-AU-7	ENTERPRISE PRODUCTS OPER	LS			2FE	876,156	110.5360	970,509	878,000	876,353		146			4.050	4.063	FA	13,433	34,670	08/10/2011	02/15/2022
Q3535#-AE-6	ENVESTRA LTD / ENVESTRA VICTORIA PTY LIM		F		2	20,000,000	111.5300	22,305,944	20,000,000	20,000,000					5.010	5.125	JJ	470,383	1,040,967	06/28/2011	07/12/2021
26875P-AD-3	EOG RESOURCES INC				1FE	28,013,745	122.7480	32,743,082	26,675,000	27,719,246		(143,235)			5.625	4.954	JD	125,039	1,500,469	11/12/2010	06/01/2019
26875P-AF-8	EOG RESOURCES INC				1FE	6,985,650	105.1210	7,358,484	7,000,000	6,992,840		2,816			2.950	3.014	JD	17,208	206,500	05/17/2010	06/01/2015
26875P-AH-4	EOG RESOURCES INC				1FE	14,960,400	104.5780	15,686,730	15,000,000	14,975,843		7,438			2.500	2.402	FA	156,250	375,000	11/18/2010	02/01/2016
29977H-AD-2	EP ENER/EVEREST ACQ FIN			1	4FE	2,993,131	108.5000	3,238,725	2,985,000	2,993,020		(111)			6.875	9.255	MN	78,667		12/06/2012	05/01/2019
26878U-AE-7	EP ENERGY LLC,(FKA EVEREST)TRANHCE B-1TL			2	3FE	2,006,875	100.6250	2,012,500	2,000,000	2,048,342		56,467			5.000	3.151	MJSD	8,889	47,292	09/04/2012	05/24/2018
26878U-AF-4	EP ENERGY, LLC (FKA EVEREST) TRANCHE B-2			2	4FE	1,496,250	100.2140	1,503,210	1,500,000	1,496,275		25			4.500	4.632	FMAN	3,375		12/14/2012	04/30/2019
29977H-AB-6	EP ENERGY/EP FINANCE INC				4FE	100,000	112.7500	112,750	100,000	100,000					9.375	9.372	MN	1,563		12/06/2012	05/01/2020
29977H-AB-6	EP ENERGY/EP FINANCE INC	LS			4FE	1,500,000	112.7500	1,691,250	1,500,000	1,500,000					9.375	9.372	MN	23,438		12/06/2012	05/01/2020

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	Stated Contractual Maturity Date
26884L-AA-7	EQT CORP				2FE	3,986,720	123.7830	4,951,308	4,000,000	3,990,345		1,106			8.125	8.226	JD	27,083	325,000	05/12/2009	06/01/2019
26884L-AB-5	EQT CORP				2FE	3,963,400	107.3540	4,294,148	4,000,000	3,966,744		2,916			4.875	5.006	MN	24,917	199,333	11/02/2011	11/15/2021
294398-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED			3	2	4,300,706	106.9830	4,223,677	3,948,000	4,189,897		(45,132)			7.760	4.267	FA	102,973	259,832	05/02/2011	02/28/2016
29444U-AJ-5	EQUINIX INC			1	3FE	4,640,000	110.2500	5,016,375	4,550,000	4,604,716		(14,763)			8.125	8.430	MS	123,229	369,688	06/16/2010	03/01/2018
29444U-AK-2	EQUINIX INC			1	3FE	806,250	111.0000	832,500	750,000	802,447		(3,803)			7.000	5.693	JJ	24,208	26,250	05/31/2012	07/15/2021
294549-AR-1	EQUITABLE RESRCS				2FE	7,449,075	116.2500	8,718,780	7,500,000	7,469,290		4,756			6.500	6.625	AO	121,875	487,500	03/13/2008	04/01/2018
26885G-AA-7	ERA GROUP INC			1	4FE	1,966,220	98.2500	1,965,000	2,000,000	1,966,369		149			7.750	8.850	JD	10,333		12/04/2012	12/15/2022
26882P-AS-1	ERAC USA FINANCE COMPANY				2FE	9,984,600	109.4610	10,946,070	10,000,000	10,352,771		(141,557)			5.600	5.620	MN	93,333	560,000	04/13/2005	05/01/2015
26882P-AT-9	ERAC USA FINANCE COMPANY				2FE	19,938,800	112.3560	22,471,160	20,000,000	19,937,232		15,236			5.900	5.941	MN	150,778	1,180,000	11/07/2005	11/15/2015
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	2,495,625	120.9460	3,023,658	2,500,000	2,484,125		1,986			6.375	6.394	AO	33,646	159,375	10/10/2007	10/15/2017
26882P-BE-1	ERAC USA FINANCE COMPANY				2FE	4,956,700	126.9830	6,349,145	5,000,000	4,916,046		1,006			7.000	7.067	AO	73,889	350,000	10/10/2007	10/15/2037
26884T-AE-2	ERAC USA FINANCE COMPANY				2FE	4,935,800	110.7880	5,539,420	5,000,000	4,936,466		666			5.625	5.715	MS	82,813	140,625	03/12/2012	03/15/2042
26884T-AH-5	ERAC USA FINANCE LLC				2FE	13,956,320	101.2450	14,174,286	14,000,000	13,957,104		784			3.300	3.337	AO	97,533		10/10/2012	10/15/2022
294829-AA-4	ERICSSON LM		F		2FE	19,917,000	103.9300	20,785,900	20,000,000	19,921,374		4,374			4.125	4.185	MN	105,417	426,250	05/02/2012	05/15/2022
29736R-AE-0	ESTEE LAUDER CO INC				1FE	14,986,650	99.0110	14,851,605	15,000,000	14,987,141		491			2.350	2.370	FA	145,896		07/30/2012	08/15/2022
29736R-AF-7	ESTEE LAUDER CO INC				1FE	9,956,700	96.9460	9,694,640	10,000,000	9,957,029		329			3.700	3.731	FA	153,139		07/30/2012	08/15/2042
Q3629#-AC-7	ETSA UTILITIES / ETSA FINANCE 2009 TRANS		F		1	10,000,000	107.3950	10,739,452	10,000,000	10,000,000					5.210	5.210	MS	151,958	521,000	09/16/2009	09/16/2014
30162A-AC-2	EXELIS INC				2FE	14,964,300	109.1300	16,369,530	15,000,000	14,967,842		2,784			5.550	5.611	AO	208,125	857,938	09/15/2011	10/01/2021
30161N-AD-3	EXELON CORPORATION				2FE	4,620,000	108.8530	5,442,640	5,000,000	4,877,029		45,201			4.900	5.991	JD	10,889	245,000	04/20/2006	06/15/2015
30161M-AF-0	EXELON GENERATION CO LLC				2FE	8,982,450	113.3640	10,202,778	9,000,000	8,987,219		1,543			5.200	5.240	AO	117,000	468,000	11/12/2009	10/01/2019
30161M-AH-6	EXELON GENERATION CO LLC			1	2FE	5,978,100	105.1230	6,307,362	6,000,000	5,980,849		2,066			4.000	4.050	AO	60,000	240,000	08/24/2011	10/01/2020
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS			3	2	5,909,091	110.4890	6,528,880	5,909,091	5,909,091					6.760	6.760	JJ	167,549	399,454	11/12/2009	07/31/2017
30215*-AP-3	EXPLORER PIPELINE CO. SER N SR NTS			3	2	4,285,714	103.1500	4,420,719	4,285,714	4,277,176		3,751			4.850	4.908	JJ	87,185	173,214	11/12/2009	01/31/2015
30216H-AB-5	EXPORT IMPORT BANK CHINA		F		1FE	14,559,010	108.8030	14,688,432	13,500,000	14,027,595		(194,873)			4.875	3.268	JJ	292,500	658,125	03/08/2010	07/21/2015
302182-AD-2	EXPRESS SCRIPTS INC				2FE	19,661,001	107.6880	18,957,360	17,604,000	18,325,951		(476,323)			6.250	3.339	JD	48,900	1,100,250	02/10/2010	06/15/2014
302182-AF-7	EXPRESS SCRIPTS INC				2FE	5,121,350	105.4290	5,271,460	5,000,000	5,087,514		(24,535)			3.125	2.589	MN	19,965	156,250	08/09/2011	05/15/2016
303250-C*-3	FAIR ISAAC CORP 2010 7 YEAR SERIES F SEN				3	18,000,000	105.8600	19,054,800	18,000,000	18,000,000					5.040	5.040	JJ	420,840	907,200	07/14/2010	07/14/2017
307048-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A				2	12,400,000	108.4600	13,448,993	12,400,000	12,381,537		6,093			5.410	5.410	MS	175,164	670,840	09/27/2005	09/27/2015
307048-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B				2	9,360,000	105.5140	9,876,064	9,360,000	9,345,243		3,923			5.240	5.240	MS	128,066	490,464	11/12/2009	09/27/2015
314275-AC-2	FEDERATED RETAIL HOLDING				2FE	3,022,500	120.3780	3,611,343	3,000,000	3,021,713		(374)			6.375	6.316	MS	56,313	191,250	10/20/2010	03/15/2037
31428X-AS-5	FEDEX CORP				2FE	1,496,190	99.4870	1,492,301	1,500,000	1,496,333		143			2.625	2.657	FA	16,844		07/24/2012	08/01/2022
31428X-AS-5	FEDEX CORP	LS			2FE	4,488,570	99.4870	4,476,902	4,500,000	4,489,000		430			2.625	2.657	FA	50,531		07/24/2012	08/01/2022
31428X-AT-3	FEDEX CORP				2FE	4,924,000	97.7730	4,888,645	5,000,000	4,924,573		573			3.875	3.964	FA	82,882		07/24/2012	08/01/2042
31620M-AB-2	FIDELITY NATIONAL INFORM			1	3FE	8,444,202	108.7500	8,863,125	8,150,000	8,362,529		(38,805)			7.625	8.100	JJ	286,552	488,000	08/30/2012	07/15/2017
31620M-AD-8	FIDELITY NATIONAL INFORM			1	3FE	8,388,738	113.1250	9,095,250	8,040,000	8,290,111		(45,559)			7.875	7.851	JJ	291,953	633,150	04/18/2011	07/15/2020
31620M-AH-9	FIDELITY NATIONAL INFORMATION			1	3FE	500,000	107.2500	536,250	500,000	500,000					5.000	5.429	MS	7,361	12,222	03/05/2012	03/15/2022
31620M-AH-9	FIDELITY NATIONAL INFORMATION	LS		1	3FE	2,000,000	107.2500	2,145,000	2,000,000	2,000,000					5.000	5.429	MS	29,444	48,889	03/05/2012	03/15/2022
31620R-AC-9	FIDELITY NATL FINANCIAL				2FE	5,993,820	112.7230	6,763,386	6,000,000	5,995,831		798			6.600	6.651	MN	50,600	396,000	04/30/2010	05/15/2017
316773-CL-2	FIFTH THIRD BANCORP				2FE	12,413,250	104.8080	13,100,938	12,500,000	12,419,228		5,978			3.500	3.592	MS	128,819	228,472	03/02/2012	03/15/2022
31677A-AA-2	FIFTH THIRD BANK				2FE	11,544,318	107.2600	12,576,270	11,725,000	12,557,415		(391,779)			4.750	5.017	FA	232,057	556,938	11/01/2009	02/01/2015
007708-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII				1Z	1	1.0000	1	1						0.000	0.000	FEB			03/01/2007	02/28/2013
319460-AF-8	FIRST CITIZENS BANCORPORATION, INC				3	8,968,590	101.7470	9,157,230	9,000,000	9,606,602		(254,284)			6.800	6.849	AO	153,000	612,000	03/29/2005	04/01/2015
337158-AD-1	FIRST TENNESSEE BANK				3FE	19,979,800	104.3130	20,862,660	20,000,000	19,995,063		2,244			5.050	5.062	JJ	465,722	1,010,000	11/20/2009	01/15/2015
33766J-AD-5	FIRSTENERGY SOLUTIONS CO				2FE	11,999,760	114.4520	13,734,216	12,000,000	11,999,812		16			6.050	6.066	FA	274,267	726,000	08/04/2009	08/15/2021
33766J-AF-0	FIRSTENERGY SOLUTIONS CO				2FE	7,972,400	112.3790	8,990,336	8,000,000	7,973,488		346			6.800	6.839	FA	205,511	544,000	08/04/2009	08/15/2039
337738-AH-1	FISERV INC				2FE	4,739,218	104.8450	4,980,152	4,750,000	4,743,893		2,093			3.125	3.193	AO	37,109	148,438	09/14/2010	10/01/2015
337738-AM-0	FISERV INC			1	2FE	19,907,800	101.8140	20,362,740	20,000,000	19,909,864		2,064			3.500	3.564	AO	186,667		09/18/2012	10/01/2022
Q3915#-AD-8	FLETCHER BUILDING LTD. (NEW ZEALAND) 201		D	3	2	10,000,000	75.9000	10,897,355	10,000,000	11,844,951				669,102	3.305	8.365	AO	68,642	410,973	04/28/2008	10/27/2015
Q3915#-AC-0	FLETCHER BUILDING LTD. (NEW ZEALAND) 201		D	3	2	30,000,000	90.3230	35,747,881	30,000,000	41,089,520				609,381	4.868	7.296	AO	350,727	2,144,689	04/28/2008	10/27/2017
302445-AC-5	FLIR SYSTEMS INC				2FE	19,999,800	102.5230	20,504,640	20,000,000	19,999,851		37			3.750	3.777	MS	250,000	775,000	08/16/2011	09/01/2016
340711-AQ-3	FLORIDA GAS TRANSMISSION				2FE	8,120,300	128.5630	10,285,016	8,000,000	8,086,002		(10,302)			7.900	7.707	MN	80,756	632,000	04/30/2009	05/15/2019
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	4,999,100	106.3170	5,315,865	5,000,000	4,999,520		176			4.000	3.994	JJ	92,222	200,000	07/08/2010	07/15/2015
340711-AV-2	FLORIDA GAS TRANSMISSION				2FE	4,993,650	105.4190	5,270,940	5,000,000	4,993,928		278			3.875	3.924	JJ	103,333		06/12/2012	07/15/2022
340711-AV-2	FLORIDA GAS TRANSMISSION	LS			2FE	4,993,650	105.4190	5,270,940	5,000,000	4,993,928		278			3.875	3.924	JJ	103,333		06/12/2012	07/15/2022
341081-FB-8	FLORIDA POWER & LIGHT				1FE	6,093,977	133.1660	8,009,947	6,015,000	6,089,877		(1,181)			5.960	5.881	AO	89,624	358,494	03/27/2009	04/01/2039
341081-FD-4	FLORIDA POWER & LIGHT			1	1FE	7,558,570	122.8310	9,160,743	7,458,000	7,556,089		(1,658)			5.250	5.082	FA	163,144	391,545	06/01/2011	02/01/2041
341081-FF-9	FLORIDA POWER & LIGHT			1	1FE	9,975,300	104.5320	10,453,230	10,000,000	9,975,745		425			4.125	4.172	FA	171,875	261,250	12/08/2011	02/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341099-CK-3	FLORIDA POWER CORP				1FE	1,494,585	120.9630	1,814,445	1,500,000	1,496,673		507			5.650	5.692	JD	3,767	84,750	06/11/2008	06/15/2018
341099-CL-1	FLORIDA POWER CORP				1FE	9,030,720	134.6900	10,775,208	8,000,000	8,979,811		(17,367)			6.400	5.500	JD	22,756	512,000	11/20/2009	06/15/2038
341099-CP-2	FLORIDA POWER CORP			1	1FE	17,963,280	105.0520	18,909,306	18,000,000	17,967,668		3,221			3.100	3.122	FA	210,800	553,350	08/15/2011	08/15/2021
343412-AB-8	FLUOR CORP (NEW)				1FE	19,823,800	106.0290	21,205,800	20,000,000	19,843,421		15,159			3.375	3.482	MS	198,750	678,750	09/08/2011	09/15/2021
34407J-AB-2	FLYING FORTRESS, INC. TERM LOAN			2	3FE	2,970,000	100.7500	3,022,500	3,000,000	2,974,150		4,150			5.000	5.157	MJSD	417	126,325	03/02/2012	06/30/2017
302491-AQ-8	FMC CORP				2FE	7,973,200	114.7480	9,179,808	8,000,000	7,980,011		2,327			5.200	5.271	JD	18,489	416,000	11/24/2009	12/15/2019
302491-AR-6	FMC CORP				2FE	8,961,750	106.1560	9,554,058	9,000,000	8,965,200		3,121			3.950	4.093	FA	148,125	245,887	11/17/2011	02/01/2022
30249U-AB-7	FMC TECHNOLOGIES INC			1	2FE	9,991,500	102.0640	10,206,430	10,000,000	9,991,699		199			3.450	3.472	AO	95,833		09/18/2012	10/01/2022
30251G-AH-0	FMG RESOURCES AUG 2006		F	1	4FE	189,000	106.5000	201,285	189,000	189,000					8.250	9.394	MN	2,599	7,796	08/29/2012	11/01/2019
30251G-AH-0	FMG RESOURCES AUG 2006	LS	F	1	4FE	400,000	106.5000	426,000	400,000	400,000					8.250	9.394	MN	5,500	16,500	08/29/2012	11/01/2019
30251G-AN-7	FMG RESOURCES AUG 2006		F	1	4FE	23,188	102.2500	25,563	25,000	23,230		42			6.875	9.491	AO	430	917	08/29/2012	04/01/2022
30251G-AN-7	FMG RESOURCES AUG 2006	LS	F	1	4FE	1,024,000	102.2500	1,124,750	1,100,000	1,025,767		1,767			6.875	9.395	AO	18,906	40,333	08/29/2012	04/01/2022
345397-VC-4	FORD MOTOR CREDIT CO				2FE	1,642,500	120.7470	1,811,202	1,500,000	1,610,504		(24,151)			8.000	5.883	JD	5,333	120,000	08/24/2011	12/15/2016
345397-VL-4	FORD MOTOR CREDIT CO LLC				2FE	3,202,500	111.9980	3,359,946	3,000,000	3,091,493		(47,719)			8.700	6.816	AO	65,250	261,000	07/20/2010	10/01/2014
345397-VP-5	FORD MOTOR CREDIT CO LLC				2FE	1,772,730	116.8470	2,103,239	1,800,000	1,780,654		3,447			6.625	6.938	FA	45,050	119,250	07/28/2010	08/15/2017
345397-VX-8	FORD MOTOR CREDIT CO LLC				2FE	3,000,000	107.1290	3,213,873	3,000,000	3,000,000					4.250	4.250	FA	52,417	63,750	01/31/2012	02/03/2017
346091-BE-0	FOREST OIL CORPORATION	LS			4FE	3,120,000	106.0000	3,180,000	3,000,000	3,082,711		(37,289)			8.500	5.916	FA	96,333	127,500	06/15/2012	02/15/2014
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL				2	20,155,077	115.0000	23,000,000	20,000,000	20,100,393		(14,266)			7.200	7.206	AO	304,000	1,380,000	09/10/2008	10/15/2018
Q3930A-AB-4	FORTESCUE METALS GROUP LTD TERM LOAN B		F	2	3FE	2,715,694	100.7500	2,763,698	2,743,125	2,716,270		576			5.250	5.345	JAJO	400	8,346	11/13/2012	10/18/2017
302567-AA-0	FPL ENERGY AMER				3FE	12,171,194	96.1140	11,553,804	12,021,000	12,121,354		(3,040)			6.639	6.424	JUN	423,423	798,074	06/30/2003	06/20/2023
302570-BJ-4	FPL GROUP CAPITAL INC				2FE	4,648,466	104.1880	4,844,737	4,650,000	4,649,157		301			2.600	2.609	MS	40,300	120,900	08/26/2010	09/01/2015
354613-AF-8	FRANKLIN RESOURCES INC				1FE	1,997,800	105.2260	2,104,514	2,000,000	1,998,908		434			3.125	3.149	MN	7,118	62,500	05/17/2010	05/20/2015
354613-AG-6	FRANKLIN RESOURCES INC				1FE	4,994,450	114.9940	5,749,715	5,000,000	4,995,665		482			4.625	4.639	MN	26,337	231,250	05/17/2010	05/20/2020
35671D-AU-9	FREEPORT-MCMORAN C & G			1	2FE	11,201,588	99.1780	11,137,644	11,230,000	11,203,701		2,113			3.550	3.603	MS	132,888	219,266	02/08/2012	03/01/2022
35671D-AU-9	FREEPORT-MCMORAN C & G	LS		1	2FE	3,491,145	99.1780	3,471,216	3,500,000	3,491,803		658			3.550	3.603	MS	41,417	68,338	02/08/2012	03/01/2022
35687K-AF-8	FREESCALE SEMICONDUCTOR EXTENDED TERM LO			2	4FE	6,627,101	97.7500	6,970,601	7,131,050	6,653,410		111,256			4.464	6.678	JAJO	25,640	327,676	05/03/2011	12/01/2016
35803Q-AA-5	FRENSENIUS MED CARE US				3FE	11,879,844	107.0000	12,973,750	12,125,000	11,913,019		19,723			5.750	6.043	FA	263,382	697,188	11/23/2011	02/15/2021
35802X-AD-5	FRESENIUS MED CARE II				3FE	753,750	107.3750	805,313	750,000	753,486		(264)			5.625	5.540	JJ	17,695	21,680	05/16/2012	07/31/2019
35802X-AF-0	FRESENIUS MED CARE II				3FE	3,640,000	108.5000	3,933,125	3,625,000	3,638,936		(1,064)			5.875	5.825	JJ	89,329	109,442	01/18/2012	01/31/2022
17453B-AT-8	FRONTIER COMMUNICATIONS				3FE	497,500	108.5000	542,500	500,000	498,377		662			6.625	6.785	MS	9,753	33,125	08/24/2011	03/15/2015
17453B-AT-8	FRONTIER COMMUNICATIONS	LS			3FE	1,492,500	108.5000	1,627,500	1,500,000	1,495,130		1,985			6.625	6.785	MS	29,260	99,375	08/24/2011	03/15/2015
35906A-AA-6	FRONTIER COMMUNICATIONS				3FE	3,067,500	107.7500	3,232,500	3,000,000	3,025,389		(17,486)			8.250	7.566	MN	41,250	247,500	06/09/2010	05/01/2014
35906A-AM-0	FRONTIER COMMUNICATIONS				3FE	80,250	106.0000	79,500	75,000	80,229		(21)			7.125	6.166	JJ	2,019		12/06/2012	01/15/2023
35906A-AM-0	FRONTIER COMMUNICATIONS	LS			3FE	1,546,750	106.0000	1,590,000	1,500,000	1,546,341		(409)			7.125	6.686	JJ	40,375		12/06/2012	01/15/2023
35906A-AD-0	FRONTIER COMMUNICATIONS CORP				3FE	222,500	111.7500	223,500	200,000	213,056		(5,275)			7.875	4.825	AO	3,325	15,750	03/01/2011	04/15/2015
35906A-AD-0	FRONTIER COMMUNICATIONS CORP	LS			3FE	3,228,750	111.7500	3,352,500	3,000,000	3,131,243		(52,820)			7.875	5.825	AO	49,875	236,250	03/01/2011	04/15/2015
35906A-AF-5	FRONTIER COMMUNICATIONS CORP				3FE	10,338	115.5000	11,550	10,000	10,234		(45)			8.250	7.604	AO	174	825	07/13/2010	04/15/2017
35906A-AF-5	FRONTIER COMMUNICATIONS CORP	LS			3FE	1,133,413	115.5000	1,270,500	1,100,000	1,123,129		(4,412)			8.250	7.669	AO	19,158	90,750	07/13/2010	04/15/2017
302941-AJ-8	FTI CONSULTING INC			1	3FE	5,158,475	106.7500	5,268,113	4,935,000	5,137,417		(13,697)			6.750	6.096	AO	83,278	208,238	11/08/2012	10/01/2020
302941-AJ-8	FTI CONSULTING INC	LS		1	3FE	3,676,850	106.7500	3,891,038	3,645,000	3,669,484		(3,407)			6.750	7.131	AO	61,509	246,038	10/13/2010	10/01/2020
302941-AK-5	FTI CONSULTING INC			1	3FE	350,000	103.5000	362,250	350,000	350,000					6.000	6.472	MN	1,983		11/09/2012	11/15/2022
361268-B*-5	G & K SERVICES, INC. FLOAT. SR NTS			1	2	24,000,000	97.2410	23,337,917	24,000,000	24,000,000					0.911	2.068	MJSD	1,215	260,436	06/30/2005	06/30/2015
36239Y-AB-8	GABELLI ASSET MANAGEMENT INC 5.5% SR NTS				2FE	15,141,300	101.1870	15,178,050	15,000,000	15,052,657		(137,588)			5.500	5.376	MN	105,417	825,000	05/30/2003	05/15/2013
04316#-AC-1	GALLAGHER (ARTHUR J.) & CO. 7 YEAR				2	15,000,000	107.5530	16,132,953	15,000,000	15,000,000					6.260	6.258	FA	386,033	939,000	01/11/2008	08/03/2014
29274A-A*-6	GAS NATURAL / ENERGY WEST				2	6,500,000	113.4730	7,375,716	6,500,000	6,500,000					6.160	6.160	JD	2,224	400,400	11/12/2009	06/29/2017
L4191B-AH-6	GAZ CAPITAL SA		F		2FE	7,226,199	112.0000	8,400,000	7,500,000	7,352,005		32,062			6.212	6.799	MN	50,473	465,900	05/19/2010	11/22/2016
36160B-AA-3	GDF SUEZ		F		1FE	4,939,950	98.9790	4,948,955	5,000,000	4,941,118		1,168			2.875	3.015	AO	32,344		10/02/2012	10/10/2022
369668-AA-6	GECC/LJ VP HOLDINGS LLC				1FE	12,485,000	106.5580	13,319,725	12,500,000	12,486,241		1,241			3.800	3.608	JD	17,153	300,833	04/25/2012	06/18/2019
368710-AC-3	GENENTECH INC		R		1FE	8,821,300	120.5560	12,055,590	10,000,000	8,896,439		22,201			5.250	6.162	JJ	242,083	525,000	06/11/2009	07/15/2035
368710-AG-4	GENENTECH INC (USA)		R		1FE	6,495,905	110.2820	7,168,337	6,500,000	6,498,771		445			4.750	4.758	JJ	142,368	308,750	07/13/2005	07/15/2015
369300-AM-0	GENERAL CABLE CORP			1	4FE	2,429,000	103.5000	2,484,000	2,400,000	2,428,299		(701)			5.750	5.991	AO	36,800		10/26/2012	10/01/2022
369550-AR-9	GENERAL DYNAMICS CORP			1	1FE	19,778,933	112.1730	20,600,480	18,365,000	19,612,558		(126,642)			3.875	2.951	JJ	328,147	717,574	12/12/2011	07/15/2021
36962G-3A-0	GENERAL ELEC CAP CORP				1FE	9,163,400	124.3200	12,431,960	10,000,000	9,201,170		12,313			6.150	6.824	FA	246,000	615,000	09/04/2009	08/07/2037
36962G-3T-9	GENERAL ELEC CAP CORP				1FE	8,482,235	101.4560	8,623,786	8,500,000	8,522,343		(65,506)			4.800	4.877	MN	68,000	408,000	04/16/2008	05/01/2013
36962G-4J-0	GENERAL ELEC CAP CORP				1FE	9,965,800	118.3710	11,837,109	10,000,000	9,974,119		2,943			5.500	5.545	JJ	264,306	550,000	01/05/2010	01/08/2020
36962G-5H-3	GENERAL ELEC CAP CORP				1FE	11,508,715	107.3390	12,343,939	11,500,000	11,506,745		(1,644)			3.350	3.333	AO	79,190	385,250	10/13/2011	10/17/2016
36962G-5J-9	GENERAL ELEC CAP CORP				1FE	30,404,600	114.1040	34,231,080	30,000,000	30,371,713		(33,237)			4.650	4.478	AO	286,750	1,395,000	01/04/2012	10/17/2021

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 (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
369604-BD-4	GENERAL ELECTRIC CO				1FE	29,929,500	101.9310	30,579,210	30,000,000	29,930,908		1,408			2.700	2.727	AO	184,500		10/01/2012	10/09/2022
370334-BB-9	GENERAL MILLS INC				2FE	17,223,920	117.5100	18,801,536	16,000,000	16,755,070		(164,412)			5.700	4.440	FA	344,533	912,000	03/01/2010	02/15/2017
370334-BG-8	GENERAL MILLS INC				2FE	2,702,675	102.9140	2,572,838	2,500,000	2,534,572		(54,303)			5.250	2.987	FA	49,583	131,250	11/12/2009	08/15/2013
370334-BH-6	GENERAL MILLS INC				2FE	12,347,664	121.5820	13,913,821	11,444,000	12,113,774		(94,904)			5.650	4.569	FA	244,266	646,586	06/24/2010	02/15/2019
370334-BH-6	GENERAL MILLS INC	LS			2FE	3,485,941	121.5820	3,764,173	3,096,000	3,385,791		(41,142)			5.650	3.915	FA	66,082	174,924	06/24/2010	02/15/2019
370334-BJ-2	GENERAL MILLS INC				2FE	18,065,525	122.7370	21,478,993	17,500,000	18,047,556		(9,390)			5.400	5.198	JD	42,000	945,000	08/15/2011	06/15/2040
370334-BM-5	GENERAL MILLS INC			1	2FE	38,839,710	104.5290	40,766,271	39,000,000	38,854,757		13,803			3.150	3.217	JD	54,600	1,286,513	11/17/2011	12/15/2021
37045X-AB-2	GENERAL MOTORS FINL CO				3FE	2,473,625	114.7180	2,810,598	2,450,000	2,469,172		(2,865)			6.750	6.576	JD	13,781	165,375	05/27/2011	06/01/2018
370488-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT			3	3FE	6,600,000	105.2500	6,946,500	6,600,000	6,553,594		17,966			8.480	5.980	MN	93,280	497,200	10/29/2004	11/01/2016
370488-AG-9	GENERAL PARTS INTERNATIONAL INC 2020			23	3FE	16,065,000	106.2500	16,734,375	15,750,000	15,930,951		(134,049)			9.570	26.334	JJ	753,638	753,638	03/15/2012	07/01/2020
372917-AQ-7	GENZYME CORP-GENL DIVISN				1FE	12,220,090	107.1410	12,856,872	12,000,000	12,096,176		(37,462)			3.625	3.214	JD	19,333	435,000	08/23/2010	06/15/2015
372917-AS-3	GENZYME CORP-GENL DIVISN				1FE	10,677,500	117.8180	11,781,840	10,000,000	10,544,147		(61,135)			5.000	4.111	JD	22,222	500,000	03/11/2011	06/15/2020
36159R-AE-3	GEO GROUP INC/THE			1	4FE	4,879,688	111.0000	5,411,250	4,875,000	4,878,817		(492)			6.625	7.192	FA	122,010	322,969	03/14/2011	02/15/2021
373334-JP-7	GEORGIA POWER COMPANY				1FE	3,790,272	114.1350	4,337,145	3,800,000	3,792,823		874			4.250	4.262	JD	13,458	161,500	12/08/2009	12/01/2019
373334-JP-7	GEORGIA POWER COMPANY	LS			1FE	3,191,808	114.1350	3,652,333	3,200,000	3,193,956		736			4.250	4.262	JD	11,333	136,000	12/08/2009	12/01/2019
373334-JR-3	GEORGIA POWER COMPANY				1FE	9,933,900	119.9020	11,990,240	10,000,000	9,936,349		990			5.400	5.443	JD	45,000	540,000	05/24/2010	06/01/2040
373334-JS-1	GEORGIA POWER COMPANY				1FE	6,959,620	109.3930	7,657,496	7,000,000	6,960,804		670			4.750	4.787	MS	110,833	332,500	08/25/2011	09/01/2040
373334-JW-2	GEORGIA POWER COMPANY				1FE	2,730,607	104.8870	2,865,524	2,732,000	2,730,626		19			4.300	4.309	MS	34,590	61,675	02/29/2012	03/15/2042
373334-JW-2	GEORGIA POWER COMPANY	LS			1FE	2,266,843	104.8870	2,378,846	2,268,000	2,266,859		16			4.300	4.309	MS	28,715	51,200	02/29/2012	03/15/2042
373298-BM-9	GEORGIA-PACIFIC				2FE	1,175,108	115.3800	1,308,409	1,134,000	1,155,937		(7,950)			7.700	6.830	JD	3,881	87,318	06/15/2010	06/15/2015
373298-BR-8	GEORGIA-PACIFIC				2FE	2,921,000	136.7570	3,473,625	2,540,000	2,896,898		(11,527)			7.750	6.378	MN	25,153	196,850	10/27/2010	11/15/2029
373298-BP-2	GEORGIA-PACIFIC CORP				2FE	6,132,452	130.9310	9,034,218	6,900,000	6,237,655		20,533			7.250	8.370	JD	41,688	500,250	07/13/2005	06/01/2028
373298-CF-3	GEORGIA-PACIFIC LLC				2FE	1,695,000	139.8160	2,097,243	1,500,000	1,672,420		(10,397)			8.000	6.521	JJ	55,333	120,000	09/22/2010	01/15/2024
37331N-AB-7	GEORGIA-PACIFIC LLC				2FE	15,906,080	118.9630	19,034,144	16,000,000	15,922,354		7,753			5.400	5.475	MN	144,000	864,000	10/27/2010	11/01/2020
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN			2	4FE	1,980,000	100.0000	2,000,000	2,000,000	1,980,368		368			4.750	4.829	JAJO	264	14,514	11/06/2012	10/18/2019
C3927N-AE-0	GIBSON ENERGY ULC TRANCHE B TERM LOAN		A	2	4FE	3,300,228	101.3750	3,395,746	3,349,688	3,303,720		(21,716)			4.750	5.297	MJSD	1,768	80,338	07/20/2011	06/15/2018
375558-AS-2	GILEAD SCIENCES INC			1	2FE	9,977,300	124.2290	12,422,930	10,000,000	9,977,617		302			5.650	5.653	JD	47,083	546,167	12/06/2011	12/01/2041
375558-AU-7	GILEAD SCIENCES INC			1	2FE	19,954,000	113.9960	22,799,260	20,000,000	19,957,957		3,771			4.400	4.412	JD	73,333	850,667	12/06/2011	12/01/2021
377372-AB-3	GLAXOSMITHKLINE CAP INC		R		1FE	11,811,840	121.6170	14,594,028	12,000,000	11,839,728		3,900			5.375	5.482	AO	136,167	645,000	03/31/2004	04/15/2034
377372-AC-1	GLAXOSMITHKLINE CAP INC		R		1FE	2,094,340	101.6790	2,033,570	2,000,000	2,008,973		(23,575)			4.850	3.622	MN	12,394	97,000	05/15/2013	05/15/2013
377372-AD-9	GLAXOSMITHKLINE CAPITAL		R		1FE	1,748,933	121.8040	2,131,577	1,750,000	1,749,354		100			5.650	5.662	MN	12,634	98,875	05/06/2008	05/15/2018
37943T-AB-4	GLOBALSANTAFE CORP		F		2FE	19,055,808	100.4790	18,925,163	18,835,000	18,848,701		(110,370)			5.000	4.848	FA	355,772	941,750	03/18/2009	02/15/2013
26225K-AC-3	GOLDEN LIVING (DRUMM)			2	4FE	573,217	96.0000	554,891	578,012	573,399		743			5.000	5.337	MJSD	80	68,857	05/20/2011	05/04/2018
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE				1FE	22,229,364	119.4610	26,827,897	22,457,400	22,279,139		11,600			5.750	5.899	MN	198,117	1,277,690	06/27/2008	05/06/2025
38141G-GM-0	GOLDMAN SACHS GROUP INC				1FE	3,990,760	122.6920	4,907,684	4,000,000	3,990,861		101			6.250	6.267	FA	104,167	125,000	02/17/2012	02/01/2041
382388-AL-0	GOODRICH CORP				1FE	12,380,751	143.4700	16,853,409	11,747,000	12,322,847		(8,693)			7.000	6.598	AO	173,595	822,290	08/18/2004	04/15/2038
384313-AC-6	GRAFTECH INTERNATIONAL			1	3FE	700,000	103.6250	725,375	700,000	700,000					6.375	7.054	MN	5,082		11/15/2012	11/15/2020
389376-AQ-7	GRAY TELEVISION INC INITIAL TERM LOAN			2	4FE		99.9380								0.000	0.000	JAJO	187		11/15/2012	10/12/2019
389406-B*-9	GRAYBAR ELECTRIC 6.59% SR NTS	0			2	196,784	101.2310	202,462	200,000	199,673		636			6.590	5.910	AO	3,295	6,590	11/12/2009	04/01/2013
389406-B@-7	GRAYBAR ELECTRIC 6.65% SR NTS				2	508,929	102.0790	575,355	563,636	558,926		5,341			6.650	7.881	JD	3,123	18,741	11/12/2009	06/01/2013
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S			2	2	7,875,000	115.0000	9,056,250	7,875,000	7,729,623		13,279			9.440	9.440	FA	309,750	702,100	12/31/1998	02/01/2021
391164-AB-6	GREAT PLAINS ENERGY INC				2FE	9,948,400	121.6810	12,168,060	10,000,000	9,971,297		5,002			6.875	6.921	MS	202,431	687,500	09/20/2007	09/15/2017
391164-AE-0	GREAT PLAINS ENERGY INC	0			2FE	9,990,400	110.1730	11,017,340	10,000,000	9,991,652		786			4.850	4.882	JD	40,417	485,000	05/16/2011	06/01/2021
391164-AF-7	GREAT PLAINS ENERGY INC			13	2FE	10,229,100	112.3760	11,237,590	10,000,000	10,215,521		(13,579)			5.292	4.845	JD	23,520	406,054	03/19/2012	06/15/2022
39121J-AH-3	GREAT RIVER ENERGY				1FE	14,832,000	110.0040	16,315,793	14,832,000	14,832,000					4.478	4.478	JJ	332,088	664,177	10/19/2010	07/01/2030
39278*-AA-1	GREEN COUNTRY ENERGY LLC				2FE	23,264,107	113.2090	26,337,032	23,264,107	23,264,107					7.210	7.285	FMAN	237,623	1,662,933	06/10/2003	02/10/2024
393154-AB-5	GREEN MOUNTAIN POWER CORP				1FE	7,142,857	111.8240	7,987,449	7,142,857	7,142,857					6.040	6.040	JD	35,952	431,429	12/16/2002	12/01/2017
393154-G@-2	GREEN MOUNTAIN POWER CORP				1FE	7,000,000	115.0000	8,050,000	7,000,000	7,027,898		(2,378)			9.640	9.641	MS	224,933	674,800	12/31/1998	09/01/2020
393154-J*-1	GREEN MOUNTAIN POWER CORP				1	8,000,000	115.0000	9,200,000	8,000,000	8,000,000					6.170	6.170	JD	41,133	493,600	12/13/2007	12/01/2037
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED			2	3FE	4,919,865	100.8610	4,952,898	4,910,618	4,714,857		(188,935)			4.500	5.759	JAJO	614	57,700	03/01/2012	06/01/2017
39926L-AD-4	GROSVENOR CAPITAL MGMT TRANCHE C TERM LO			2	3FE	2,802,619	98.8330	2,818,119	2,851,395	2,805,652		7,940			4.250	4.868	FMAN	9,425	93,471	10/18/2010	12/05/2016
40052V-AA-2	GRUPO BIMBO SAB DE CV		F		2FE	40,267,172	112.8830	45,492,938	40,301,000	40,275,269		2,771			4.875	4.885	JD	5,457	1,964,674	03/31/2011	06/30/2020
40052V-AB-0	GRUPO BIMBO SAB DE CV		F		2FE	5,099,850	109.2810	5,464,065	5,000,000	5,092,430		(7,420)			4.500	4.252	JJ	97,500	112,500	02/01/2012	01/25/2022
362338-AQ-8	GTE SOUTHWEST INC 1ST MTG				1FE	4,888,450	138.2490	6,912,455	5,000,000	4,892,645		2,189			8.500	8.737	MN	54,306	425,000	11/22/1991	11/15/2031
402740-AA-2	GULFSTREAM NATURAL GAS				2FE	19,989,200	110.9000	22,180,080	20,000,000	19,996,323		1,168			5.560	5.567	MN	185,333	1,112,000	11/12/2009	11/01/2015
402740-AB-0	GULFSTREAM NATURAL GAS				2FE	7,995,360	123.5530	9,884,224	8,000,000	7,996,427		178			6.190	6.195	MN	82,533	495,200	10/19/2005	11/01/2025
402740-AC-8	GULFSTREAM NATURAL GAS				2FE	7,974,080	117.6310	9,410,496	8,000,000	7,985,813		3,560			6.950	7.023	JD	46,333	556,000	11/12/2009	06/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
406216-AZ-4	HALLIBURTON COMPANY			1	1FE	9,967,000	107.0960	10,709,640	10,000,000	9,970,215		2,848			3.250	3.291	MN	41,528	325,903	11/08/2011	11/15/2021
406216-BA-8	HALLIBURTON COMPANY			1	1FE	4,974,700	111.6370	5,581,865	5,000,000	4,975,164		411			4.500	4.532	MN	28,750	225,625	11/08/2011	11/15/2041
406248-AC-4	HALLMARK CARDS INC SERIES C SR NTS				2	10,000,000	115.0000	11,500,000	10,000,000	10,163,210		(10,477)			9.160	9.160	JJ	402,022	921,000	12/31/1998	07/23/2022
410345-AF-9	HANESBRANDS INC			1	4FE	508,750	109.7500	548,750	500,000	505,158		(1,504)			8.000	8.421	JD	1,778	40,000	06/17/2010	12/15/2016
41163G-AF-8	HARCOURT GENERAL INC		R		2FE	2,395,294	109.5390	2,738,485	2,500,000	2,413,781		1,420			7.200	7.744	FA	75,000	180,000	01/01/2005	08/01/2027
413875-AJ-4	HARRIS CORPORATION				2FE	1,962,820	109.6550	2,193,090	2,000,000	1,982,046		5,912			5.000	5.354	AO	25,000	100,000	07/08/2009	10/01/2015
413875-AK-1	HARRIS CORPORATION				2FE	4,982,600	116.5230	5,826,135	5,000,000	4,990,161		1,675			5.950	5.988	JD	24,792	297,500	11/30/2007	12/01/2017
413875-AL-9	HARRIS CORPORATION				2FE	4,984,550	118.2030	5,910,155	5,000,000	4,988,966		1,342			6.375	6.431	JD	14,167	318,750	06/04/2009	06/15/2019
413875-AN-5	HARRIS CORPORATION				2FE	4,311,331	118.5020	5,137,062	4,335,000	4,311,941		303			6.150	6.205	JD	11,849	266,603	11/30/2010	12/15/2040
41659L-AS-0	HARTFORD LIFE INSTITUTIONAL FUNDING	@		3	1FE	50,000,000	104.8930	52,446,500	50,000,000	50,000,000					0.000	0.000	NA			08/02/2007	08/16/2017
418056-AP-2	HASBRO INC				2FE	6,917,501	115.9490	7,930,877	6,840,000	6,891,801		(9,554)			6.300	6.113	MS	126,882	430,920	11/12/2009	09/15/2017
418056-AR-8	HASBRO INC				2FE	6,999,487	107.0790	7,120,720	6,650,000	6,764,888		(80,189)			6.125	4.824	MN	52,045	407,313	12/17/2009	05/15/2014
418056-AS-6	HASBRO INC				2FE	9,915,900	123.5010	12,350,100	10,000,000	9,918,794		1,057			6.350	6.417	MS	186,972	635,000	10/27/2010	03/15/2040
404119-AJ-8	HCA INC				4FE	3,324,798	100.5000	3,266,250	3,250,000	3,316,382		(1,328)			7.500	7.307	MN	37,240	243,750	12/09/2004	11/06/2033
404119-BF-5	HCA INC			1	3FE	5,387,500	111.5000	5,575,000	5,000,000	5,252,795		(69,892)			8.500	6.964	AO	89,722	425,000	03/14/2011	04/15/2019
404121-AC-9	HCA INC				3FE	11,376,359	112.5000	12,768,750	11,350,000	11,372,907		(2,468)			6.500	6.483	FA	278,706	766,440	07/27/2011	02/15/2020
404121-AE-5	HCA INC				3FE	2,000,000	108.7500	2,175,000	2,000,000	2,000,000					5.875	5.875	MS	34,597	68,215	02/07/2012	03/15/2022
404122-AL-7	HCA, INC. TRANCHE B-1 TERM LOAN			2	3FE	6,376,993	100.2080	6,493,132	6,479,654	6,381,253		16,224			3.462	3.909	MJSD	623	289,851	09/30/2011	05/01/2018
404122-AJ-2	HCA, INC. TRANCHE B-2 TERM LOAN			2	3FE	3,468,008	100.2340	3,536,889	3,528,632	3,471,223		12,129			3.561	4.319	JAJO	349	165,988	09/30/2011	03/31/2017
40416G-AA-6	HDTFS INC			1	4FE	300,000	104.5000	313,500	300,000	300,000					5.875	7.211	AO	3,672		10/01/2012	10/15/2020
40416G-AC-2	HDTFS INC			1	4FE	100,000	106.5000	106,500	100,000	100,000					6.250	6.781	AO	1,302		10/01/2012	10/15/2022
421924-BH-3	HEALTHSOUTH CORP			1	4FE	929,250	108.5000	976,500	900,000	920,823		(4,758)			7.250	7.106	AO	16,313	65,250	03/02/2011	10/01/2018
421924-BJ-9	HEALTHSOUTH CORP			1	4FE	3,423,765	109.6250	3,594,604	3,279,000	3,401,210		(13,776)			7.750	7.206	MS	74,825	215,373	05/17/2012	09/15/2022
421924-BK-6	HEALTHSOUTH CORP			1	4FE	2,002,500	101.7500	2,035,000	2,000,000	2,002,478		(22)			5.750	6.359	MN	35,139		11/27/2012	11/01/2024
422418-AC-3	HEARST COMMUNICATIONS GUARANTEED NOTES 2				1	12,000,000	110.4960	13,259,488	12,000,000	12,000,000					4.220	4.279	AO	126,600	506,400	10/01/2010	10/01/2022
423074-AF-0	HEINZ (H.J.) CO				2FE	8,098,240	122.8970	9,831,752	8,000,000	8,087,875		(3,270)			6.375	6.263	JJ	235,167	510,000	07/30/2009	07/15/2028
423074-AJ-2	HEINZ (H.J.) CO.				2FE	2,998,950	102.5490	3,076,458	3,000,000	2,999,873		226			5.350	5.358	JJ	74,008	160,500	07/09/2008	07/15/2013
42307T-A#-5	HEINZ (H.J.) CO. 5 YEAR				2	27,000,000	103.6840	27,994,634	27,000,000	27,000,000					2.810	3.248	MN	73,763	758,700	05/26/2011	05/26/2016
42307T-B*-8	HEINZ (H.J.) CO. 7 YEAR				2	13,000,000	106.3670	13,827,771	13,000,000	13,000,000					3.530	3.938	MN	44,615	458,900	05/26/2011	05/26/2018
42308#-AE-7	HELEN OF TROY LIMITED 201		F	2	2	21,000,000	103.8100	21,800,180	21,000,000	21,000,000					3.900	3.900	JJ	384,475	816,725	01/12/2011	01/12/2018
42341U-AC-7	HELM FINANCIAL CORPORATION TERM LOAN			2	4FE	1,218,006	99.5830	1,223,004	1,228,125	1,218,470		1,806			6.250	6.876	JAJO	213	24,979	06/22/2011	06/01/2017
Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-		F		1	15,000,000	98.8300	14,824,500	15,000,000	15,000,000					6.280	6.280	JJ	408,200	942,000	07/25/2007	07/25/2019
42545#-AA-8	HENDRICKSON HOLDINGS SER A GTD SR NTS				2	3,500,000	109.4840	3,831,923	3,500,000	3,736,787		(100,989)			5.770	5.770	MS	51,048	201,950	04/12/2005	03/31/2015
428040-CG-2	HERTZ CORP			1	4FE	455,800	110.0000	473,000	430,000	454,156		(1,644)			7.375	6.398	JJ	14,623	15,856	06/26/2012	01/15/2021
428040-CJ-6	HERTZ CORP			1	4FE	9,278,904	109.1250	9,863,809	9,039,000	9,236,692		(34,068)			6.750	6.595	AO	128,806	610,133	03/16/2012	04/15/2019
42804V-AK-7	HERTZ CORP PREFUNDED LC			2	3FE	3,429,479	97.7500	3,421,250	3,500,000	3,432,518		11,488			3.061	4.402	JAJO	34,568	131,180	03/25/2011	03/11/2018
42804V-AL-5	HERTZ CORP TRANCHE B TERM LOAN			2	3FE	978,510	100.2290	984,750	982,500	978,674		624			3.750	3.945	JAJO	3,283	12,730	08/25/2011	03/11/2018
42809H-AD-9	HESS CORP				2FE	6,951,280	118.2680	8,278,746	7,000,000	6,952,833		674			5.600	5.653	FA	148,089	392,000	08/05/2010	02/15/2041
428236-AV-5	HEWLETT-PACKARD CO				2FE	5,092,665	104.2400	4,951,414	4,750,000	4,860,615		(75,142)			4.750	3.060	JD	18,175	225,625	11/12/2009	06/02/2014
428236-BL-6	HEWLETT-PACKARD CO				2FE	14,993,700	99.7850	14,967,765	15,000,000	14,995,606		1,213			2.650	2.661	JD	33,125	397,500	05/25/2011	06/01/2016
428236-BX-0	HEWLETT-PACKARD CO				2FE	647,514	98.0600	636,410	649,000	647,607		93			4.050	4.081	MS	7,739	13,361	03/07/2012	09/15/2022
428236-BX-0	HEWLETT-PACKARD CO		LS		2FE	9,329,586	98.0600	9,169,600	9,351,000	9,330,923		1,337			4.050	4.081	MS	111,511	192,514	03/07/2012	09/15/2022
431116-AB-8	HIGHMARK INC				1FE	11,951,520	100.7090	12,085,068	12,000,000	11,958,017		3,990			4.750	4.816	MN	72,833	570,000	05/03/2011	05/15/2021
803111-AR-4	HILLSHIRE BRANDS CO				2FE	24,654,864	103.0230	25,395,194	24,650,000	24,655,705		(2,013)			2.750	2.751	MS	199,597	677,875	12/15/2011	09/15/2015
423074-AM-5	HJ HEINZ CO				2FE	24,684,500	104.4870	26,121,675	25,000,000	24,720,063		27,411			3.125	3.274	MS	236,545	781,250	09/07/2011	09/12/2021
423074-AP-8	HJ HEINZ CO			1	2FE	7,986,880	101.8490	8,147,928	8,000,000	7,987,834		954			2.850	2.869	MS	76,000	113,367	02/28/2012	03/01/2022
42307T-AG-3	HJ HEINZ FINANCE CO				2FE	5,407,350	127.6000	6,379,980	5,000,000	5,375,750		(10,117)			6.750	6.081	MS	99,375	337,500	08/24/2009	03/15/2032
43644A-AQ-2	HOLOGIC, INC. TERM LOAN B			2	3FE	990,000	101.1070	1,008,542	997,500	987,962		437			4.500	4.651	JAJO	125	16,953	08/16/2012	08/01/2019
437076-AP-7	HOME DEPOT INC				1FE	1,088,229	114.2420	1,273,794	1,115,000	1,104,732		2,881			5.400	5.722	MS	20,070	60,210	04/19/2006	03/01/2016
437076-AP-7	HOME DEPOT INC		LS		1FE	1,351,746	114.2420	1,582,246	1,385,000	1,372,246		3,579			5.400	5.722	MS	24,930	74,790	04/19/2006	03/01/2016
437076-AR-3	HOME DEPOT INC				1FE	17,896,820	104.6260	18,832,698	18,000,000	17,983,417		16,441			5.250	5.343	JD	39,375	945,000	05/15/2007	12/16/2013
437076-AS-1	HOME DEPOT INC				1FE	7,565,065	131.4200	9,856,530	7,500,000	7,564,756		(1,274)			5.875	5.808	JD	18,359	440,625	01/14/2011	12/16/2036
437076-AW-2	HOME DEPOT INC			1	1FE	4,991,200	117.9390	5,896,945	5,000,000	4,992,477		741			4.400	4.423	AO	55,000	220,000	03/28/2011	04/01/2021
438516-AW-6	HONEYWELL INTERNATIONAL				1FE	1,492,050	100.6270	1,509,405	1,500,000	1,499,709		1,716			4.250	4.374	MS	21,250	63,750	02/26/2008	03/01/2013
438516-AY-2	HONEYWELL INTERNATIONAL				1FE	4,986,800	103.8090	5,190,460	5,000,000	4,996,804		2,735			3.875	3.922	FA	73,194	193,750	02/17/2009	02/15/2014
438516-BA-3	HONEYWELL INTERNATIONAL				1FE	11,530,753	116.8950	13,513,085	11,560,000	11,535,310		2,478			4.250	4.301	MS	163,767	491,300	02/14/2011	03/01/2021
438516-BA-3	HONEYWELL INTERNATIONAL		LS		1FE	3,431,297	116.8950	4,021,195	3,440,000	3,432,653		737			4.250	4.301	MS	48,733	146,200	02/14/2011	03/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
438516-BB-1	HONEYWELL INTERNATIONAL				1FE	9,886,500	128.0250	12,802,480	10,000,000	9,889,484		1,630			5.375	5.466	MS	179,167	537,500	02/14/2011	03/01/2041
440452-AE-0	HORMEL FOODS CORP				1FE	14,957,250	112.5170	16,877,595	15,000,000	14,963,413		3,629			4.125	4.166	AO	130,625	618,750	04/04/2011	04/15/2021
440543-AL-0	HORNBECK OFFSHORE SERVICES			1	3FE	2,015,000	104.5000	2,090,000	2,000,000	2,013,382		(1,618)			5.875	6.384	AO	29,375	63,646	03/27/2012	04/01/2020
441060-AJ-9	HOSPIRA INC				2FE	2,159,940	116.0960	2,321,924	2,000,000	2,103,369		(21,524)			6.050	4.693	MS	30,586	121,000	04/01/2010	03/30/2017
441060-AL-4	HOSPIRA INC			1	2FE	3,475,080	105.4640	3,796,697	3,600,000	3,478,386		1,730			5.600	5.851	MS	59,360	201,600	01/11/2011	09/15/2040
44107T-AK-2	HOST HOTELS & RESORTS			1	3FE	9,518,750	110.0000	10,450,000	9,500,000	9,515,188		(2,019)			6.000	6.503	FA	237,500	570,000	03/08/2011	11/01/2020
44107T-AM-8	HOST HOTELS & RESORTS			1	3FE	1,859,963	109.0000	2,043,750	1,875,000	1,862,455		1,550			5.875	6.914	JD	4,896	110,156	05/05/2011	06/15/2019
44107T-AH-9	HOST HOTELS & RESORTS LP			1	3FE	1,623,750	107.0000	1,605,000	1,500,000	1,571,380		(22,386)			9.000	5.802	JJ	62,250	135,000	07/13/2010	05/15/2017
44108E-BA-5	HOST MARRIOTT LP			1	3FE	1,045,450	102.2500	1,053,175	1,030,000	1,038,264		(5,425)			6.750	7.597	JD	5,794	60,008	08/24/2011	06/01/2016
441812-KD-5	HOUSEHOLD FINANCE CORP		R		1FE	2,668,133	102.0870	2,807,393	2,750,000	2,741,910		14,433			4.750	5.310	JJ	60,233	130,625	03/20/2007	07/15/2013
442164-BL-2	HOUSTON LTG & PR				1FE	11,741,900	143.5390	14,353,860	10,000,000	10,803,340		(67,745)			9.150	7.627	MS	269,417	915,000	10/08/1996	03/15/2021
44266R-AA-5	HOWARD HUGHES MEDICAL IN				1FE	9,093,232	105.0430	9,285,757	8,840,000	8,931,454		(52,891)			3.450	2.823	MS	101,660	304,980	11/12/2009	09/01/2014
44329H-AD-6	HP COMMUNITIES LLC MA 2008A			23	1FE	3,700,000	99.5900	4,979,500	5,000,000	3,721,753		6,163			5.820	7.888	MS	85,683	291,000	11/25/2008	09/15/2053
44329H-AJ-3	HP COMMUNITIES LLC MA 2008A			2	1FE	15,052,043	101.1490	19,218,310	19,000,000	15,188,617		39,654			5.780	7.431	MS	323,359	1,098,200	11/05/2008	03/15/2046
44329H-AK-0	HP COMMUNITIES LLC MA 2008A			2	1FE	15,710,938	99.4460	19,889,200	20,000,000	15,782,226		20,205			5.860	7.536	MS	345,089	1,172,000	11/05/2008	09/15/2053
44329H-AT-1	HP COMMUNITIES LLC MA 2008B			2	1FE	1,913,693	94.6640	2,115,740	2,235,000	1,944,331		8,935			5.930	7.156	MS	39,024	132,536	11/05/2008	09/15/2034
44329H-AU-8	HP COMMUNITIES LLC MA 2008B			2	1FE	3,727,822	93.0000	4,185,000	4,500,000	3,754,473		7,740			6.080	7.446	MS	80,560	273,600	11/05/2008	03/15/2046
44329H-AV-6	HP COMMUNITIES LLC MA 2008B			2	1FE	3,040,850	92.5000	3,390,125	3,665,000	3,051,381		2,982			6.160	7.483	MS	66,475	225,764	11/05/2008	09/15/2053
44344H-AB-1	HUBBARD BROADCASTING TERM LOAN (FIRST LI			2	4FE	501,934	100.7500	507,826	504,046	501,869		120			5.250	5.546	FMAN	74	9,156	05/16/2011	04/29/2017
443510-AF-9	HUBBELL INC				1FE	14,876,100	107.1030	16,065,405	15,000,000	14,894,248		8,725			3.625	3.709	MN	69,479	543,750	11/08/2010	11/15/2022
44416*-AA-4	HUDSON TRANSMISSION PARTNERS, LLC SEN SE			2	2	19,956,429	100.3520	20,026,765	19,956,429	19,956,429					5.520	5.520	FMAN	94,860	1,101,595	05/23/2011	05/31/2033
44416*-9A-6	HUDSON TRANSMISSION PARTNERS, LLC SEN SE			2	2FE	6,030,000	92.3790	5,570,427	6,030,000	6,030,000					4.370	4.370	FMAN	22,691	263,511	08/31/2011	05/31/2033
44416*-9B-4	HUDSON TRANSMISSION PARTNERS, LLC SEN SE			2	2FE	10,145,714	90.8530	9,217,697	10,145,714	10,145,714					4.150	4.150	FMAN	36,257	421,047	11/30/2011	05/31/2033
44416*-9C-2	HUDSON TRANSMISSION PARTNERS, LLC SEN. S			2	2FE	4,594,286	90.0210	4,135,825	4,594,286	4,594,286					4.030	4.030	FMAN	15,943	138,862	02/29/2012	05/31/2033
44416*-9D-0	HUDSON TRANSMISSION PARTNERS, LLC SEN. S			23	2FE	4,115,714	88.6340	3,647,934	4,115,714	4,115,714					3.830	4.446	FMAN	13,574	78,816	05/31/2012	05/31/2033
44416*-9E-8	HUDSON TRANSMISSION PARTNERS, LLC SEN. S			2	2FE	4,498,571	88.0800	3,962,322	4,498,571	4,498,571					3.750	3.750	FMAN	14,527	41,706	08/31/2012	05/31/2033
44416*-9F-5	HUDSON TRANSMISSION PARTNERS, LLC SEN. S			23	2FE	16,797,857	87.8020	14,748,893	16,797,857	16,797,857					3.710	4.616	FMAN	53,664		11/30/2012	05/31/2033
444859-BA-9	HUMANA INC			1	2FE	14,941,500	99.4430	14,916,435	15,000,000	14,941,793		293			3.150	3.188	JD	27,563		12/05/2012	12/01/2022
445681-B@-7	HUNTER DOUGLAS N.V. SER E 5.01% SR NTS		F		2	14,000,000	100.7180	14,100,587	14,000,000	14,034,655		(82,615)			5.010	5.010	MN	64,295	701,400	03/18/2009	05/28/2013
448055-AB-9	HUSKY ENERGY INC		A		2FE	9,957,500	122.3170	12,231,680	10,000,000	9,976,918		2,831			6.150	6.194	JD	27,333	615,000	06/15/2004	06/15/2019
448055-AD-5	HUSKY ENERGY INC		A		2FE	4,081,120	132.2460	5,289,844	4,000,000	4,077,275		(1,215)			6.800	6.639	MS	80,089	272,000	07/28/2009	09/15/2037
448055-AE-3	HUSKY ENERGY INC		A		2FE	7,549,220	107.1850	7,502,929	7,000,000	7,178,478		(116,715)			5.900	4.120	JD	18,356	413,000	08/31/2009	06/15/2014
448055-AF-0	HUSKY ENERGY INC		A		2FE	7,981,360	129.8630	10,389,016	8,000,000	7,986,249		1,473			7.250	6.908	JD	25,778	580,000	05/06/2009	12/15/2019
448055-AJ-2	HUSKY ENERGY INC		A	1	2FE	29,905,500	107.4260	32,227,830	30,000,000	29,911,524		6,024			3.950	4.021	AO	250,167	668,208	03/19/2012	04/15/2022
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD		F		1FE	4,986,450	111.5440	5,577,210	5,000,000	4,987,449		999			4.625	4.659	JJ	107,917	115,625	01/31/2012	01/13/2022
44841R-AA-9	HUTCHISON WHAMP INTL LTD		F		1FE	23,602,470	100.6080	23,642,763	23,500,000	23,501,594		(13,360)			6.500	6.439	FA	585,542	1,527,500	03/31/2003	02/13/2013
44841A-AA-6	HUTCHISON WHAMPOA FINANC		F		1FE	3,993,160	108.0630	4,322,520	4,000,000	3,996,695		1,126			4.625	4.658	MS	56,528	185,000	11/12/2009	09/11/2015
449230-AB-0	HYUNDAI CAPITAL AMERICA				2FE	4,977,550	107.9270	5,396,330	5,000,000	4,981,514		3,729			4.000	4.092	JD	12,778	200,000	12/01/2011	06/08/2017
44919P-AA-0	IAC/INTERACTIVECORP			1	3FE	700,000	99.5000	696,500	700,000	700,000					4.750	5.155	JD	924		12/18/2012	12/15/2022
N4345#-AC-1	IBERDROLA INT'L BV GTD SER. C SR NTS		F		2	9,935,341	101.5250	10,152,510	10,000,000	9,967,154		7,831			5.720	5.822	FA	209,733	572,000	06/27/2008	08/19/2016
459200-GJ-4	IBM CORP				1FE	6,018,950	120.7660	6,038,290	5,000,000	5,798,274		(159,822)			5.700	2.115	MS	84,708	285,000	08/09/2011	09/14/2017
459200-GN-5	IBM CORP				1FE	4,577,240	104.8650	4,194,588	4,000,000	4,119,451		(148,052)			6.500	2.646	AO	54,889	260,000	10/21/2009	10/15/2013
459200-GS-4	IBM CORP				1FE	27,930,000	128.8810	30,931,488	24,000,000	27,833,051		(71,411)			5.600	4.563	MN	115,733	1,344,000	08/15/2011	11/30/2039
459200-HG-9	IBM CORP				1FE	24,599,500	96.2310	24,057,650	25,000,000	24,614,714		15,214			1.875	2.054	FA	196,615		07/25/2012	08/01/2022
451102-AD-9	ICAHN ENTERPRISES/FIN			1	3FE	6,147,917	103.6250	6,398,844	6,175,000	6,154,244		1,408			7.750	11.129	JJ	220,670	478,563	08/25/2011	01/15/2016
451102-AH-0	ICAHN ENTERPRISES/FIN			1	3FE	8,201,701	107.3750	8,563,156	7,975,000	8,150,523		(33,837)			8.000	8.175	JJ	294,189	467,000	11/26/2012	01/15/2018
G4859#-AB-9	ICAP PLC (UK) SER B GTD SUB NTS		F	3	2	36,578,716	91.2500	33,762,500	37,000,000	36,828,240		64,434			2.260	6.554	MJSD	6,968	909,311	11/12/2009	06/28/2015
45138L-AW-3	IDAHO POWER CORP				1FE	9,981,900	112.7150	11,271,460	10,000,000	9,986,534		1,559			4.500	4.406	MS	150,000	450,000	11/17/2009	03/01/2020
45167R-AE-4	IDEX CORP				2FE	9,947,300	106.5570	10,655,710	10,000,000	9,956,318		4,462			4.500	4.580	JD	20,000	450,000	12/01/2010	12/15/2020
449505-AA-4	IFM US COLONIAL PIPELINE			1	2FE	9,994,500	110.5150	11,051,520	10,000,000	9,995,204		423			6.450	6.488	MN	107,500	645,000	04/14/2011	05/01/2021
452308-AP-4	ILLINOIS TOOL WORKS INC			1	1FE	5,973,120	108.7920	6,527,544	6,000,000	5,976,186		2,311			3.375	3.447	MS	59,625	210,936	08/24/2011	09/15/2021
452308-AP-4	ILLINOIS TOOL WORKS INC	0		1	1FE	5,024,550	108.7920	5,439,620	5,000,000	5,021,735		(2,121)			3.375	3.333	MS	49,688	175,780	08/24/2011	09/15/2021
452308-AQ-2	ILLINOIS TOOL WORKS INC	0		1	1FE	14,780,850	117.2430	17,586,405	15,000,000	14,785,254		3,327			4.875	4.983	MS	215,313	761,715	08/24/2011	09/15/2041
Q4877#-AB-6	ILUKA RESOURCES 5.25% SER B SR NTS		F		2	8,752,190	101.3830	9,023,094	8,900,000	8,890,663		20,065			5.250	5.491	JD	24,660	467,250	03/18/2009	06/12/2013
44969C-AJ-9	IMS HEALTH INC TRANCHE B DOLLAR TERM LOA			2	3FE	1,968,614	100.6870	1,958,436	1,945,073	1,932,687		2,286			4.500	4.505	JAJO	5,643	83,186	11/30/2011	08/26/2017
G6177#-AB-9	INCHCAPE PLC UNSECURED NOTES 12 YEAR		F		2	23,571,429	115.0000	27,107,143	23,571,429	23,571,429					6.040	6.040	MN	150,281	1,423,714	05/23/2007	05/23/2019
45326T-AA-6	INCITEC PIVOT FIN LLC		R		2FE	9,933,300	114.6390	11,463,900	10,000,000	9,949,646		5,677			6.000	6.090	JD	35,000	600,000	12/03/2009	12/10/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
453258-AP-0	INCO LTD				2FE	2,986,560	122.7100	3,681,291	3,000,000	2,988,508		258			7.200	7.237	MS	63,600	216,000	09/18/2002	09/15/2032
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP				3FE	11,698,292	105.9010	12,388,609	11,698,292	11,737,946		(4,701)			9.770	9.768	JD	50,797	1,098,115	11/09/1994	12/15/2020
456036-AE-2	INDUSTRIAL BANK OF KOREA		F		1FE	9,913,250	107.5800	10,758,040	10,000,000	9,974,181		18,147			7.125	7.336	AO	134,583	712,500	04/17/2009	04/23/2014
45671X-AA-8	INERGY MID LP / FIN CORP			1	4FE	1,125,000	103.2500	1,161,563	1,125,000	1,125,000					6.000	6.704	JD	4,500		11/29/2012	12/15/2020
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)			2	4FE	2,654,348	100.8210	2,658,414	2,636,767	2,607,211		(850)			5.250	3.555	JAJO	385	76,456	05/01/2012	04/05/2018
44986L-2A-6	ING BANK NV		F		1FE	19,933,600	98.9480	19,789,620	20,000,000	19,934,022		422			2.625	2.663	JD	37,917		11/27/2012	12/05/2022
456866-AM-4	INGERSOLL-RAND CO				2FE	11,877,219	122.4100	13,593,608	11,105,000	11,789,541		(28,340)			6.443	5.817	MN	91,424	715,495	09/10/2009	11/15/2027
45686X-CF-8	INGERSOLL-RAND CO				2FE	13,093,644	118.6180	14,809,432	12,485,000	13,024,518		(22,236)			6.015	5.588	FA	283,701	750,973	09/04/2009	02/15/2028
45687A-AA-0	INGERSOLL-RAND FIN I		E		2FE	4,992,850	122.1090	6,105,450	5,000,000	4,995,399		650			6.875	6.895	FA	129,861	343,750	08/12/2008	08/15/2018
45687A-AB-8	INGERSOLL-RAND FIN I		E		2FE	1,499,355	103.3430	1,550,142	1,500,000	1,499,909		139			6.000	6.010	FA	34,000	90,000	08/12/2008	08/15/2013
219023-AE-8	INGREDION INC				2FE	4,741,593	104.9690	4,986,047	4,750,000	4,745,180		1,600			3.200	3.323	MN	25,333	152,000	09/14/2010	11/01/2015
45763P-AC-0	INMARSAT FINANCE PLC		F	1	3FE	7,182,125	107.5000	7,471,250	6,950,000	7,099,525		(45,348)			7.375	7.225	JD	42,714	512,563	08/24/2011	12/01/2017
45822P-AA-3	INTEGRYS ENERGY GROUP				2FE	6,995,590	111.4570	7,801,983	7,000,000	6,996,386		383			4.170	4.158	MN	48,650	291,900	11/09/2010	11/01/2020
458140-AH-3	INTEL CORP				1FE	14,977,050	103.3100	15,496,560	15,000,000	14,982,689		4,405			1.950	1.996	AO	73,125	302,250	09/14/2011	10/01/2016
458140-AJ-9	INTEL CORP				1FE	5,320,307	106.0360	5,654,911	5,333,000	5,321,707		1,095			3.300	3.341	AO	43,997	181,855	09/14/2011	10/01/2021
458140-AJ-9	INTEL CORP	LS			1FE	4,655,893	106.0360	4,948,709	4,667,000	4,657,118		958			3.300	3.341	AO	38,503	159,145	09/14/2011	10/01/2021
458140-AM-2	INTEL CORP				1FE	19,635,796	99.8600	19,692,412	19,720,000	19,636,204		408			2.700	2.753	JD	29,580		12/04/2012	12/15/2022
458140-AM-2	INTEL CORP	LS			1FE	278,804	99.8600	279,608	280,000	278,810		6			2.700	2.753	JD	420		12/04/2012	12/15/2022
45824T-AE-5	INTELSAT JACKSON HLDG		F	1	4FE	6,655,125	107.5000	7,175,625	6,675,000	6,657,317		1,908			7.250	8.130	AO	120,984	483,938	09/14/2011	04/01/2019
45824T-AK-1	INTELSAT JACKSON HLDG		F	1	4FE	3,052,500	108.5000	3,255,000	3,000,000	3,047,988		(4,512)			7.250	7.598	AO	45,917	108,750	04/12/2012	10/15/2020
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN B1		F	2	4FE	5,943,767	100.7710	5,993,241	5,947,387	5,945,787		353			4.500	2.605	JAJO	60,217	269,233	01/27/2012	04/02/2018
461070-AG-9	INTERSTATE POWER & LIGHT				2FE	4,968,400	131.1780	6,558,875	5,000,000	4,969,799		434			6.250	6.303	JJ	144,097	312,500	07/07/2009	07/15/2039
461070-AH-7	INTERSTATE POWER & LIGHT				2FE	5,981,640	105.3750	6,322,524	6,000,000	5,990,601		3,613			3.300	3.367	JD	8,800	198,000	06/10/2010	06/15/2015
461070-AJ-3	INTERSTATE POWER & LIGHT				2FE	4,787,850	107.9990	5,399,965	5,000,000	4,823,784		19,127			3.650	4.193	MS	60,833	182,500	01/28/2011	09/01/2020
459902-AR-3	INTL GAME TECHNOLOGY				2FE	14,917,950	118.3750	17,756,175	15,000,000	14,940,376		6,935			7.500	7.579	JD	50,000	1,125,000	06/10/2009	06/15/2019
459902-AS-1	INTL GAME TECHNOLOGY				2FE	5,974,800	108.3330	6,499,998	6,000,000	5,979,997		2,114			5.500	5.569	JD	14,667	330,000	06/03/2010	06/15/2020
459745-GC-3	INTL LEASE FINANCE CORP				2FE	6,617,500	116.0000	6,960,000	6,000,000	6,494,368		(66,093)			7.125	5.424	MS	142,500	391,875	06/15/2012	09/01/2018
459745-GK-5	INTL LEASE FINANCE CORP				3FE	1,700,000	123.5000	2,099,500	1,700,000	1,700,000					8.625	8.625	JJ	67,610	82,680	12/19/2011	01/15/2022
45974V-B4-9	INTL LEASE FINANCE CORP				3FE	8,337,312	104.0620	9,885,890	9,500,000	9,068,448		267,133			5.650	9.212	JD	44,729	536,750	12/17/2009	06/01/2014
460146-CG-6	INTL PAPER CO			1	2FE	2,997,570	113.1540	3,394,608	3,000,000	2,997,783		190			4.750	4.616	FA	53,833	106,479	11/08/2011	02/15/2022
460146-CG-6	INTL PAPER CO	LS		1	2FE	1,998,380	113.1540	2,263,072	2,000,000	1,998,522		127			4.750	4.616	FA	35,889	70,986	11/08/2011	02/15/2022
460146-CH-4	INTL PAPER CO			1	2FE	2,999,580	118.4130	3,552,393	3,000,000	2,999,586		5			6.000	6.000	MN	23,000	179,500	11/08/2011	11/15/2041
461202-AB-9	INTUIT INC				2FE	3,484,460	115.3540	4,037,397	3,500,000	3,492,379		1,558			5.750	5.809	MS	59,257	201,250	03/07/2007	03/15/2017
46131N-AD-6	INVERSIONES CMPC SA		F		2FE	8,901,540	102.4750	9,222,786	9,000,000	8,906,938		5,398			4.500	4.638	AO	74,250	202,500	04/18/2012	04/25/2022
46131N-AD-6	INVERSIONES CMPC SA	LS	F		2FE	989,060	102.4750	1,024,754	1,000,000	989,660		600			4.500	4.638	AO	8,250	22,500	04/18/2012	04/25/2022
462613-AE-0	IPALCO ENTERPRISES INC				3FE	1,522,500	111.0000	1,665,000	1,500,000	1,513,684		(3,639)			7.250	6.929	AO	27,188	108,750	06/10/2010	04/01/2016
44985G-AD-3	IPIC GMTN LTD		F		1FE	7,480,725	117.8750	8,840,625	7,500,000	7,482,398		1,440			5.500	5.420	MS	137,500	343,725	10/27/2011	03/01/2022
G49398-AA-7	IRISH FOOD PROCESSORS SER A SR UNSEC NTS		F		2	10,285,714	107.6100	11,068,454	10,285,714	10,718,818		(103,141)			5.990	5.990	JD	15,403	616,114	12/22/2005	12/22/2015
46284P-AP-9	IRON MOUNTAIN INC			1	4FE	3,968,563	101.2500	3,999,375	3,950,000	3,968,481		(82)			5.750	6.160	FA	88,957		12/10/2012	08/15/2024
C4862#-AA-0	ISLAND TIMBERLANDS FINANCE CORP SER 1 SR		A		2	8,000,000	107.0660	8,565,286	8,000,000	8,000,000					5.570	5.570	MS	148,533	445,600	08/30/2005	08/30/2015
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE CORP SER 2 SR		A		2	10,000,000	109.2860	10,928,583	10,000,000	10,000,000					6.160	6.160	MS	205,333	615,980	08/30/2005	08/30/2025
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN			2	3FE	982,500	101.0500	992,816	982,500	982,500					4.750	5.539	FMAN	12,110	36,681	06/30/2011	11/01/2013
59447#-AB-9	ITC HOLDINGS / MICHIGAN ELECTRIC TRANSMI				1	23,000,000	113.4260	26,087,962	23,000,000	23,000,000					5.750	5.750	JD	3,674	1,322,500	12/10/2003	12/10/2015
465685-AE-5	ITC HOLDINGS CORP				2FE	2,987,700	117.2570	3,517,698	3,000,000	2,992,845		1,169			6.050	6.121	JJ	76,129	181,500	01/15/2008	01/31/2018
465685-AF-2	ITC HOLDINGS CORP				2FE	13,004,780	116.8080	14,016,948	12,000,000	12,868,441		(107,574)			5.500	4.364	JJ	304,333	660,000	09/01/2011	01/15/2020
46648#-AL-3	J.M. HUBER 5.71% SENIOR NOTES DUE 2014				4	4,974,400	97.2300	4,861,500	5,000,000	5,191,215		(185,079)			5.710	5.397	JJ	138,785	285,500	01/12/2006	01/06/2014
466313-AE-3	JABIL CIRCUIT INC				2FE	7,165,000	117.5000	8,225,000	7,000,000	7,101,389		(24,339)			7.750	7.270	JJ	250,153	542,500	06/10/2010	07/15/2016
466313-AF-0	JABIL CIRCUIT INC				2FE	4,095,600	111.0000	4,562,100	4,110,000	4,097,237		1,208			5.625	5.729	JD	10,275	231,188	03/10/2011	12/15/2020
46849L-SB-8	JACKSON NATL LIFE GLOBAL		R		1FE	9,955,600	101.7220	10,172,180	10,000,000	10,025,790		(71,127)			5.375	5.478	MN	79,132	537,600	03/18/2009	05/08/2013
471109-AC-2	JARDEN CORP			1	3FE	2,050,000	106.2500	2,125,000	2,000,000	2,026,011		(9,878)			8.000	8.257	MN	26,667	160,000	06/02/2010	05/01/2016
471109-AD-0	JARDEN CORP			1	4FE	1,259,375	109.7500	1,371,875	1,250,000	1,256,860		(1,089)			7.500	8.010	JJ	43,229	93,750	07/21/2010	01/15/2020
471109-AE-8	JARDEN CORP			1	3FE	5,875,000	108.0000	6,480,000	6,000,000	5,888,895		7,875			6.125	7.226	MN	46,958	367,500	03/08/2011	11/15/2022
445658-CB-1	JB HUNT TRANSPRT SVCS				2FE	3,737,250	102.7940	3,854,764	3,750,000	3,742,815		2,493			3.375	3.439	MS	37,266	126,563	09/15/2010	09/15/2015
708130-AC-3	JC PENNEY CORPORATION IN				4FE	1,009,650	75.0000	767,250	1,023,000	1,010,701		214			6.375	6.459	AO	13,768	65,216	04/25/2007	10/15/2036
476556-CM-5	JERSEY CENTRAL PWR & LT				2FE	7,957,120	113.4580	9,076,616	8,000,000	7,985,099		3,956			5.625	5.687	MN	75,000	450,000	04/20/2004	05/01/2016
G4986*-AA-1	JLT GROUP PLC 7 YEAR		F		2	6,000,000	107.7480	6,464,869	6,000,000	6,000,000					5.020	5.020	MS	76,137	301,200	09/30/2010	09/30/2017
244217-BK-0	JOHN DEERE CAPITAL CORP				1FE	5,884,800	100.1470	6,008,820	6,000,000	5,999,094		22,943			5.100	5.499	JJ	141,100	306,000	11/12/2009	01/15/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24422E-0U-6	JOHN DEERE CAPITAL CORP				1FE	6,984,950	103.0690	7,214,802	7,000,000	6,997,715		3,202			4.900	4.952	MS	107,664	343,000	11/12/2009	09/09/2013
24422E-RE-1	JOHN DEERE CAPITAL CORP				1FE	15,638,950	111.5340	16,730,130	15,000,000	15,560,807		(56,528)			3.900	3.397	JJ	274,625	585,000	08/05/2011	07/12/2021
24422E-RH-4	JOHN DEERE CAPITAL CORP				1FE	8,959,410	105.4510	9,490,563	9,000,000	8,963,705		3,524			3.150	3.207	AO	59,850	286,650	10/05/2011	10/15/2021
478045-AA-5	JOHN SEVIER COMB CYCLE				1FE	9,934,900	114.4490	11,370,394	9,934,900	9,934,900					4.626	4.626	JJ	211,921	227,241	01/10/2012	01/15/2042
478160-AL-8	JOHNSON & JOHNSON				1FE	4,443,640	121.4150	4,856,612	4,000,000	4,425,787		(13,061)			4.950	4.169	MN	25,300	198,000	08/10/2011	05/15/2033
478160-AQ-7	JOHNSON & JOHNSON				1FE	17,463,450	120.6480	18,097,185	15,000,000	16,818,616		(364,305)			5.550	2.739	FA	314,500	832,500	03/14/2011	08/15/2017
478160-AU-8	JOHNSON & JOHNSON				1FE	16,702,230	121.3480	17,595,460	14,500,000	16,257,138		(294,383)			5.150	2.812	JJ	344,335	746,750	08/09/2011	07/15/2018
478160-AV-6	JOHNSON & JOHNSON				1FE	5,805,800	116.9580	7,602,257	6,500,000	5,825,679		10,731			4.500	5.214	MS	97,500	292,500	02/04/2011	09/01/2040
478160-AW-4	JOHNSON & JOHNSON				1FE	19,212,750	108.1490	21,413,561	19,800,000	19,319,172		53,932			2.950	3.322	MS	194,700	584,100	03/11/2011	09/01/2020
478160-AZ-7	JOHNSON & JOHNSON				1FE	19,807,600	112.4920	22,498,440	20,000,000	19,834,179		16,645			3.550	3.660	MN	90,722	710,000	05/17/2011	05/15/2021
478165-AG-8	JOHNSON (S.C.) & SON INC				1FE	11,554,152	110.7340	13,832,941	12,492,000	11,583,109		14,218			4.800	5.305	MS	199,872	599,616	12/17/2010	09/01/2040
478366-AR-8	JOHNSON CONTROLS INC				2FE	12,228,750	112.8790	12,981,131	11,500,000	11,911,972		(125,519)			5.500	4.239	JJ	291,653	632,500	03/12/2010	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC				2FE	7,086,865	113.6520	8,069,271	7,100,000	7,089,889		1,131			5.000	5.059	MS	89,736	355,000	03/11/2010	03/30/2020
478366-AX-5	JOHNSON CONTROLS INC				2FE	14,891,400	109.4710	16,420,635	15,000,000	14,908,545		9,154			4.250	4.375	MS	212,500	637,500	02/01/2011	03/01/2021
479142-B@-9	JOHNSON MATTHEY PLC (2006 TRANSACTION) 7		F		1	15,000,000	104.4770	15,671,564	15,000,000	15,000,000					5.550	5.550	JD	41,625	832,500	12/13/2006	12/13/2013
48121C-JN-7	JP MORGAN CHASE BANK NA				1FE	33,545,045	114.0430	38,204,238	33,500,000	36,571,704		(838,797)			5.875	5.857	JD	98,406	1,968,125	11/09/2006	06/13/2016
48121C-YK-6	JP MORGAN CHASE BANK NA				1FE	24,400,470	118.3840	27,228,320	23,000,000	23,897,548		(163,341)			6.000	5.065	AO	345,000	1,380,000	09/25/2009	10/01/2017
46625H-HQ-6	JP MORGAN SECURITIES				1FE	9,996,100	115.9900	11,599,010	10,000,000	9,996,996		338			4.950	4.946	MS	132,000	495,000	03/18/2010	03/25/2020
46625H-DF-4	JPMORGAN CHASE & CO				1FE	2,868,750	109.9150	3,297,441	3,000,000	2,953,349		15,192			5.150	5.771	AO	38,625	154,500	07/14/2006	10/01/2015
46625H-GY-0	JPMORGAN CHASE & CO				1FE	16,636,645	119.7190	18,556,399	15,500,000	16,275,768		(132,912)			6.000	4.867	JJ	428,833	930,000	03/05/2010	01/15/2018
46625H-GY-0	JPMORGAN CHASE & CO		LS		1FE	2,576,475	119.7190	2,992,968	2,500,000	2,549,696		(8,337)			6.000	5.542	JJ	69,167	150,000	11/12/2009	01/15/2018
46625H-HS-2	JPMORGAN CHASE & CO				1FE	9,704,600	112.8840	11,288,440	10,000,000	9,751,542		26,700			4.400	4.795	JJ	194,333	440,000	03/11/2011	07/22/2020
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	3,995,560	114.0170	4,560,676	4,000,000	3,996,157		369			4.625	4.639	MN	26,208	185,000	05/05/2011	05/10/2021
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,946,700	113.1240	11,312,370	10,000,000	9,952,324		5,624			4.500	4.569	JJ	196,250	226,250	01/13/2012	01/24/2022
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS				3FE	1,932,060	97.0040	1,874,175	1,932,060	1,942,662		(4,943)			5.040	5.040	JD	48,958	107,774	12/13/2004	12/31/2014
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS			2	4	306,821	93.4580	308,747	330,359	320,678		(147)			6.790	9.247	JD	11,278	17,728	11/10/2009	12/31/2014
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS	0		2	4	1,088,808	93.4580	1,017,578	1,088,808	1,088,808					6.790	6.789	JD	37,170	82,034	12/13/2004	12/31/2014
485134-BH-2	KANSAS CITY POWER & LT				2FE	2,981,940	124.9030	3,747,075	3,000,000	2,983,847		319			6.050	6.094	MN	23,192	181,500	11/14/2005	11/15/2035
485134-BK-5	KANSAS CITY PWR & LT CO				2FE	5,000,000	119.9040	5,995,190	5,000,000	5,000,000					6.375	6.375	MS	106,250	318,750	03/06/2008	03/01/2018
485260-BH-5	KANSAS GAS & ELECTRIC			1	1FE	12,159,285	113.1380	12,965,558	11,459,950	12,012,692		(146,593)			5.647	3.483	MS	165,381	647,143	02/24/2012	03/29/2021
485260-BL-6	KANSAS GAS & ELECTRIC CO				1FE	6,987,330	127.2930	8,910,524	7,000,000	6,990,908		1,093			6.700	6.735	JD	20,844	469,000	06/08/2009	06/15/2019
48562R-AC-3	KAR AUCTION SERVICES INC TERM LOAN			2	3FE	981,025	100.9250	994,111	985,000	981,217		751			5.000	5.275	JAJO	137	33,969	11/30/2011	05/19/2017
487836-BA-5	KELLOGG CO				2FE	1,497,195	100.6630	1,509,948	1,500,000	1,499,889		605			4.250	4.292	MS	20,365	63,750	03/03/2008	03/06/2013
487836-BB-3	KELLOGG CO				2FE	11,968,320	110.6230	13,274,736	12,000,000	11,983,373		4,413			4.450	4.513	MN	45,983	534,000	05/18/2009	05/30/2016
487836-BC-1	KELLOGG CO				2FE	41,674,929	113.3440	47,052,536	41,513,000	41,657,186		(18,485)			4.150	4.090	MN	220,134	1,722,790	06/13/2011	11/15/2019
487836-BD-9	KELLOGG CO				2FE	20,483,200	111.3940	22,278,780	20,000,000	20,423,972		(46,213)			4.000	3.698	JD	35,556	800,000	08/05/2011	12/15/2020
487836-BJ-6	KELLOGG CO				2FE	4,957,950	104.7990	5,239,940	5,000,000	4,960,195		2,245			3.125	3.224	MN	19,097	78,125	05/14/2012	05/17/2022
48853U-AL-4	KENAN ADVANTAGE GROUP TERM LOAN B			2	3FE	1,447,654	100.2500	1,461,390	1,457,745	1,446,700		1,201			4.500	4.899	JAJO	182	70,044	11/30/2011	06/11/2016
491674-BE-6	KENTUCKY UTILITIES			1	1FE	4,981,100	109.0440	5,452,210	5,000,000	4,984,635		1,694			3.250	3.279	MN	27,083	162,500	11/08/2010	11/01/2020
491674-BG-1	KENTUCKY UTILITIES			1	1FE	15,835,577	121.1850	19,547,157	16,130,000	15,844,217		4,444			5.125	5.236	MN	137,777	826,663	01/26/2011	11/01/2040
492386-AU-1	KERR-MCGEE CORP				2FE	21,913,180	126.6950	27,872,834	22,000,000	21,786,830		11,374			6.950	6.965	JJ	764,500	1,529,000	10/12/2006	07/01/2024
49327X-AB-6	KEY BANK NA				2FE	197,694	111.7870	229,164	205,000	201,881		859			5.450	5.979	MS	3,290	11,173	11/12/2009	03/03/2016
492914-AS-5	KEY ENERGY SERVICES INC			1	4FE	8,822,503	100.0000	8,650,000	8,650,000	8,801,382		(15,409)			6.750	6.851	MS	194,625	451,575	09/25/2012	03/01/2021
492914-AS-5	KEY ENERGY SERVICES INC		LS	1	4FE	4,683,898	100.0000	4,620,000	4,620,000	4,672,128		(6,676)			6.750	6.982	MS	103,950	311,850	03/10/2011	03/01/2021
49326E-EC-3	KEYCORP				2FE	9,987,800	107.0130	10,701,310	10,000,000	9,993,333		2,381			3.750	3.777	FA	143,750	375,000	08/10/2010	08/13/2015
C4931*-AJ-2	KEYERA 2010 TRANSACTION 2020 US$		A		2	16,000,000	113.2930	18,126,890	16,000,000	16,000,000					5.140	5.140	MS	258,142	822,380	09/08/2010	09/08/2020
49337W-AC-4	KEYSPAN CORP		R		1FE	7,600,845	136.9970	9,329,503	6,810,000	7,462,216		(17,827)			8.000	7.049	MN	69,613	544,800	05/17/2002	11/15/2030
494368-BB-8	KIMBERLY-CLARK				1FE	5,243,200	122.6440	6,132,190	5,000,000	5,130,095		(24,357)			6.125	5.475	FA	127,604	306,250	10/22/2007	08/01/2017
494368-BE-2	KIMBERLY-CLARK	0			1FE	10,584,300	110.6600	11,066,040	10,000,000	10,503,483		(58,614)			3.625	2.881	FA	151,042	362,500	08/09/2011	08/01/2020
494368-AX-1	KIMBERLY-CLARK CORP				1FE	13,212,267	102.9750	13,625,639	13,232,000	13,230,449		2,398			5.000	5.019	FA	249,938	661,600	06/23/2004	08/15/2013
494368-AY-9	KIMBERLY-CLARK CORP				1FE	9,071,691	111.1070	8,778,532	7,901,000	8,530,616		(232,660)			4.875	1.752	FA	145,510	385,174	08/19/2010	08/15/2015
494368-AY-9	KIMBERLY-CLARK CORP	LS			1FE	228,486	111.1070	221,102	199,000	214,858		(5,860)			4.875	1.752	FA	3,665	9,701	08/19/2010	08/15/2015
494368-BG-7	KIMBERLY-CLARK CORP				1FE	6,443,580	127.3430	8,277,276	6,500,000	6,445,117		823			5.300	5.386	MS	114,833	344,500	01/27/2011	03/01/2041
494550-AS-5	KINDER MORGAN ENER PART				2FE	14,615,250	107.7030	16,155,510	15,000,000	14,904,515		47,206			5.125	5.487	MN	98,229	768,750	10/13/2005	11/15/2014
494550-AU-0	KINDER MORGAN ENER PART				2FE	5,361,700	116.8010	5,840,040	5,000,000	5,229,827		(49,895)			6.000	4.747	FA	125,000	300,000	03/25/2010	02/01/2017
494550-AY-2	KINDER MORGAN ENER PART				2FE	1,496,865	119.7310	1,795,970	1,500,000	1,498,167		298			5.950	5.985	FA	33,717	89,250	02/05/2008	02/15/2018
494550-BA-3	KINDER MORGAN ENER PART				2FE	3,997,680	109.5710	4,382,832	4,000,000	3,999,057		407			5.625	5.369	FA	85,000	225,000	05/07/2009	02/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494550-BB-1	KINDER MORGAN ENER PART				2FE	9,966,900	125.9940	12,599,370	10,000,000	9,975,510		2,587			6.850	6.680	FA	258,778	685,000	11/12/2009	02/15/2020
494550-BJ-4	KINDER MORGAN ENER PART				2FE	6,993,980	108.3480	7,584,360	7,000,000	6,994,624		473			4.150	4.179	MS	96,833	301,797	08/03/2011	03/01/2022
494550-BJ-4	KINDER MORGAN ENER PART	0			2FE	2,997,420	108.3480	3,250,440	3,000,000	2,997,696		203			4.150	4.179	MS	41,500	129,342	08/03/2011	03/01/2022
494550-BK-1	KINDER MORGAN ENER PART				2FE	6,965,560	112.3620	7,865,326	7,000,000	6,966,191		464			5.625	5.674	MS	131,250	409,063	08/03/2011	09/01/2041
494550-BL-9	KINDER MORGAN ENER PART			1	2FE	29,944,200	106.9260	32,077,680	30,000,000	29,947,694		3,494			3.950	3.956	MS	395,000	549,708	03/07/2012	09/01/2022
49456A-AA-1	KINDER MORGAN FIN CO LLC				3FE	2,075,000	109.9140	2,198,286	2,000,000	2,057,592		(9,722)			6.000	5.381	JJ	55,333	120,000	02/25/2011	01/15/2018
494553-AC-4	KINDER MORGAN INC				3FE	14,546,100	106.2970	15,944,520	15,000,000	14,878,804		51,306			5.150	5.551	MS	257,500	772,500	03/30/2005	03/01/2015
G5264#-AA-7	KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S		F		2	10,000,000	106.7120	10,671,181	10,000,000	10,000,000					5.160	5.160	MS	131,867	515,946	03/29/2005	03/29/2015
496902-AH-0	KINROSS GOLD CORP		A		2FE	4,979,750	101.7450	5,087,265	5,000,000	4,984,863		3,787			3.625	3.734	MS	60,417	185,780	08/15/2011	09/01/2016
496902-AK-3	KINROSS GOLD CORP		A		2FE	4,959,050	101.7680	5,088,385	5,000,000	4,959,639		439			6.875	6.954	MS	114,583	352,344	08/15/2011	09/01/2041
49725V-AA-0	KIOWA POWER				2FE	2,430,195	100.6880	2,446,915	2,430,195	2,430,195					4.811	4.821	MJSD	325	129,475	11/10/2009	12/30/2013
497266-A@-5	KIRBY CORP FLOAT RATE NTS			1	2	28,672,300	100.0000	29,000,000	29,000,000	28,987,820		76,268			0.812	2.959	FMAN	22,226	287,447	09/10/2008	02/28/2013
500255-AF-1	KOHLS CORPORATION				2FE	22,398,540	125.7100	26,445,529	21,037,000	22,309,664		(47,299)			7.250	6.696	JD	127,099	1,525,183	02/08/2011	06/01/2029
500255-AN-4	KOHLS CORPORATION				2FE	9,904,872	115.2750	11,988,631	10,400,000	9,939,565		11,101			6.000	6.394	JJ	287,733	624,000	08/18/2009	01/15/2033
500255-AR-5	KOHL'S CORPORATION			1	2FE	5,596,108	105.7590	5,951,059	5,627,000	5,599,195		2,569			4.000	4.088	MN	37,513	233,833	10/12/2011	11/01/2021
500255-AR-5	KOHL'S CORPORATION	LS		1	2FE	4,348,992	105.7590	4,624,841	4,373,000	4,351,391		1,997			4.000	4.088	MN	29,153	181,722	10/12/2011	11/01/2021
718337-AE-8	KONINKLIJKE PHILIPS ELEC		F		1FE	12,435,610	133.0100	14,631,100	11,000,000	12,148,512		(54,253)			7.200	6.052	JD	66,000	792,000	11/08/2006	06/01/2026
500630-BQ-0	KOREA DEVELOPMENT BANK		F		1FE	10,383,000	107.1640	10,716,420	10,000,000	10,096,321		(84,599)			8.000	7.037	JJ	351,111	800,000	04/08/2009	01/23/2014
500630-BR-8	KOREA DEVELOPMENT BANK		F		1FE	997,240	107.9750	1,079,745	1,000,000	998,609		493			4.375	4.432	FA	17,135	43,750	02/03/2010	08/10/2015
50065A-AA-2	KOREA SOUTHERN POWER CO		F		1FE	9,904,500	101.1410	10,114,090	10,000,000	10,005,650		(18,580)			5.375	5.609	AO	108,993	537,500	11/12/2009	04/18/2013
48268@-AK-0	KPMG LLP 4.23% SERIES 2011-B SENIOR NOTE				1	14,000,000	109.2650	15,297,113	14,000,000	14,000,000					4.230	4.230	JD	297,745	296,100	06/10/2011	06/10/2018
50075N-AQ-7	KRAFT FOODS INC				2FE	1,546,260	100.5470	1,508,211	1,500,000	1,501,193		(10,543)			6.000	5.263	FA	35,000	90,000	04/16/2008	02/11/2013
50075N-AS-3	KRAFT FOODS INC				2FE	2,982,420	122.1380	3,664,146	3,000,000	2,990,479		1,716			6.500	6.576	FA	75,833	195,000	08/08/2007	08/11/2017
50075N-AU-8	KRAFT FOODS INC				2FE	4,013,800	121.6770	4,867,084	4,000,000	4,008,871		(1,450)			6.125	6.072	FA	102,083	245,000	04/22/2009	02/01/2018
50075N-AV-6	KRAFT FOODS INC				2FE	2,155,780	122.9330	2,458,666	2,000,000	2,105,423		(15,784)			6.125	5.040	FA	43,556	122,500	08/11/2009	08/23/2018
50075N-AZ-7	KRAFT FOODS INC				2FE	8,913,240	134.3350	12,090,159	9,000,000	8,916,240		1,099			6.500	6.575	FA	230,750	585,000	02/04/2010	02/09/2040
50075N-BA-1	KRAFT FOODS INC				2FE	10,680,200	120.7260	12,072,610	10,000,000	10,557,667		(65,377)			5.375	4.451	FA	210,521	537,500	01/31/2011	02/10/2020
50076Q-AF-3	KRAFT FOODS INC				2FE	17,838,000	106.7370	19,212,606	18,000,000	17,845,830		7,830			3.500	3.610	JD	43,750	318,500	05/30/2012	06/06/2022
501044-CE-9	KROGER CO				2FE	4,294,433	100.3770	4,266,040	4,250,000	4,250,542		(6,397)			5.500	5.342	FA	97,396	233,750	03/18/2009	02/01/2013
501044-CH-2	KROGER CO.				2FE	16,092,116	121.8500	19,489,924	15,995,000	16,066,209		(7,936)			6.150	6.070	JJ	453,592	983,693	04/14/2009	01/15/2020
501044-CN-9	KROGER CO/THE				2FE	3,964,760	110.8460	4,433,848	4,000,000	3,966,001		523			5.400	5.462	JJ	99,600	216,000	07/06/2010	07/15/2040
501044-CQ-2	KROGER CO/THE			1	2FE	49,678	103.4170	51,708	50,000	49,697		19			3.400	3.478	AO	359	845	04/10/2012	04/15/2022
501044-CQ-2	KROGER CO/THE	LS		1	2FE	1,937,423	103.4170	2,016,622	1,950,000	1,938,179		757			3.400	3.478	AO	13,997	32,966	04/10/2012	04/15/2022
502413-AY-3	L-3 COMMUNICATIONS CORP				2FE	15,942,720	114.0270	18,244,256	16,000,000	15,958,117		5,019			5.200	5.270	AO	175,644	832,000	09/29/2009	10/15/2019
502413-AZ-0	L-3 COMMUNICATIONS CORP				2FE	14,951,850	111.4640	16,719,540	15,000,000	14,962,118		4,084			4.750	4.880	JJ	328,542	712,500	05/18/2010	07/15/2020
50540R-AJ-1	LAB CORP OF AMER HLDGS			1	2FE	11,625,091	111.3380	12,358,529	11,100,000	11,557,196		(48,610)			4.625	3.997	MN	65,598	513,375	08/02/2011	11/15/2020
50540R-AL-6	LAB CORP OF AMER HLDGS			1	2FE	1,997,680	106.0470	2,120,934	2,000,000	1,997,749		69			3.750	3.765	FA	26,667		08/20/2012	08/23/2022
50540R-AD-4	LABORATORY CORP OF AMER				2FE	27,615,225	100.3380	27,114,419	27,023,000	27,049,260		(310,704)			5.500	5.182	FA	619,277	1,486,265	07/14/2004	02/01/2013
505862-AE-2	LAFARGE CORP		R		3FE	6,247,380	104.0000	6,240,000	6,000,000	6,014,123		(29,068)			6.875	6.352	JD	18,333	412,500	11/12/2009	07/15/2013
513075-AV-3	LAMAR MEDIA CORP				3FE	1,005,750	109.5000	985,500	900,000	938,566		(28,869)			9.750	6.128	AO	21,938	87,750	07/22/2010	04/01/2014
513075-AY-7	LAMAR MEDIA CORP			1	4FE	450,000	110.5000	497,250	450,000	450,000					7.875	8.675	AO	7,481	35,438	04/08/2010	04/15/2018
513075-AY-7	LAMAR MEDIA CORP	LS		1	4FE	650,000	110.5000	718,250	650,000	650,000					7.875	8.675	AO	10,806	51,188	04/08/2010	04/15/2018
513075-BB-6	LAMAR MEDIA CORP			1	4FE	2,805,000	108.5000	2,983,750	2,750,000	2,801,888		(3,112)			5.875	5.927	FA	67,318	77,191	06/25/2012	02/01/2022
521615-AA-2	LEA POWER PARTNERS 2033			2	3FE	15,105,404	99.0000	15,502,621	15,659,213	15,160,256		14,250			6.595	7.062	MJSD	45,899	1,027,399	09/10/2008	06/15/2033
521865-AR-6	LEAR CORP			1	3FE	5,913,640	108.7500	6,191,138	5,693,000	5,828,562		(40,981)			7.875	7.119	MS	132,006	448,324	10/27/2010	03/15/2018
521865-AS-4	LEAR CORP			1	3FE	8,552,563	112.7500	8,625,375	7,650,000	8,302,309		(141,545)			8.125	5.709	MS	183,016	621,563	03/14/2011	03/15/2020
524660-AS-6	LEGGETT & PLATT INC				2FE	12,318,185	100.8690	12,759,954	12,650,000	12,649,346		2,530			4.700	5.069	AO	148,638	594,550	03/18/2009	04/01/2013
524660-AV-9	LEGGETT & PLATT INC				2FE	10,857,363	109.3490	11,973,705	10,950,000	10,921,057		10,072			5.000	5.109	FA	206,833	547,500	08/09/2005	08/15/2015
524660-AV-9	LEGGETT & PLATT INC	LS			2FE	5,998,817	109.3490	6,615,608	6,050,000	6,034,009		5,565			5.000	5.109	FA	114,278	302,500	08/09/2005	08/15/2015
524660-AW-7	LEGGETT & PLATT INC			1	2FE	9,970,600	102.8660	10,286,600	10,000,000	9,971,540		940			3.400	3.436	FA	128,444		08/08/2012	08/15/2022
526057-AW-4	LENNAR CORP				4FE	15,006,050	110.7500	16,612,500	15,000,000	16,071,843		(288,424)			6.500	6.481	JD	43,333	975,000	03/09/2011	04/15/2016
526057-BH-6	LENNAR CORP				4FE	525,000	103.5000	543,375	525,000	525,000					4.750	4.750	AO	5,265	5,888	07/17/2012	12/15/2017
52736R-BB-7	LEVI STRAUSS & CO			1	4FE	4,271,000	109.0000	4,496,250	4,125,000	4,240,704		(17,225)			7.625	7.417	MN	40,190	314,531	03/14/2011	05/15/2020
52736R-BB-7	LEVI STRAUSS & CO	0		1	4FE	4,892,000	109.0000	5,150,250	4,725,000	4,857,313		(19,693)			7.625	7.418	MN	46,036	360,281	03/14/2011	05/15/2020
50188F-AD-7	LG&E & KU ENERGY LLC				2FE	3,795,240	105.6060	4,224,244	4,000,000	3,824,472		18,284			3.750	4.416	MN	19,167	150,000	05/13/2011	11/15/2020
53079E-AV-6	LIBERTY MUTUAL GROUP				2FE	11,745,480	107.4790	12,897,432	12,000,000	11,777,886		20,493			5.000	5.290	JD	50,000	600,000	05/18/2011	06/01/2021
53079E-AW-4	LIBERTY MUTUAL GROUP INC				2FE	3,987,560	108.9890	4,359,548	4,000,000	3,988,206		646			4.950	4.985	MN	33,000	97,350	05/01/2012	05/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
53117C-AH-5	LIBERTY PROPERTY LP				2FE	4,073,720	106.8500	4,274,004	4,000,000	4,015,128		(8,701)			5.650	5.402	FA	85,378	226,000	12/01/2004	08/15/2014
53217V-AB-5	LIFE TECHNOLOGIES CORP				2FE	10,379,231	106.5810	10,780,709	10,115,000	10,242,719		(55,638)			4.400	3.800	MS	148,353	445,060	06/17/2010	03/01/2015
53219L-AK-5	LIFEPOINT HOSPITALS INC			1	3FE	16,040,000	108.0000	16,740,000	15,500,000	15,949,184		(59,486)			6.625	6.353	AO	256,719	960,625	04/02/2012	10/01/2020
532716-AM-9	LIMITED BRANDS INC				3FE	200,000	114.7500	229,500	200,000	200,000					6.900	6.898	JJ	6,363	13,800	06/02/2010	07/15/2017
532716-AR-8	LIMITED BRANDS INC				3FE	5,626,813	122.0000	6,100,000	5,000,000	5,508,953		(61,885)			8.500	6.547	JD	18,889	425,000	03/14/2011	06/15/2019
532716-AS-6	LIMITED BRANDS INC				3FE	4,016,750	115.0000	4,404,500	3,830,000	3,987,669		(16,633)			7.000	6.294	MN	44,683	268,100	03/10/2011	05/01/2020
532716-AT-4	LIMITED BRANDS INC				3FE	4,000,000	114.5000	4,580,000	4,000,000	4,000,000					6.625	6.625	AO	66,250	265,000	03/22/2011	04/01/2021
534187-AW-9	LINCOLN NATIONAL CORP				2FE	2,233,150	119.5580	2,690,060	2,250,000	2,234,325		256			6.300	6.356	AO	32,288	141,750	10/11/2007	10/09/2037
50212Q-AB-7	LNR PROPERTY CORP. TERM LOAN B			2	3FE	1,267,970	100.2500	1,278,188	1,275,000	1,268,665		1,073			4.750	5.195	FMAN	168	45,942	05/12/2011	04/29/2016
539830-AR-0	LOCKHEED MARTIN CORP				1FE	9,221,224	128.6310	10,509,120	8,170,000	9,189,814		(21,534)			6.150	5.226	MS	167,485	502,455	09/01/2011	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP				1FE	12,029,480	112.7570	13,530,840	12,000,000	12,027,125		(3,379)			4.250	4.210	MN	65,167	510,000	02/22/2011	11/15/2019
539830-AU-3	LOCKHEED MARTIN CORP				1FE	7,933,840	118.5740	9,485,920	8,000,000	7,936,796		1,003			5.500	5.554	MN	56,222	440,000	11/13/2009	11/15/2039
539830-AW-9	LOCKHEED MARTIN CORP			3	1FE	11,335,533	125.0980	14,909,180	11,918,000	11,354,588		7,687			5.720	6.088	JD	56,809	683,183	05/25/2010	06/01/2040
539830-AW-9	LOCKHEED MARTIN CORP	LS		3	1FE	90,597	125.0980	125,098	100,000	90,893		120			5.720	6.439	JD	477	5,720	05/25/2010	06/01/2040
539830-AY-5	LOCKHEED MARTIN CORP				1FE	29,919,000	105.6760	31,702,680	30,000,000	29,928,126		6,992			3.350	3.389	MS	295,917	1,021,750	09/06/2011	09/15/2021
539830-AZ-2	LOCKHEED MARTIN CORP				1FE	19,855,800	110.3490	22,069,760	20,000,000	19,858,689		2,218			4.850	4.901	MS	285,611	986,167	09/06/2011	09/15/2041
543859-AK-8	LOCKHEED MARTIN CORP				1FE	9,245,200	138.6840	13,868,350	10,000,000	9,452,532		26,213			8.375	9.155	JD	37,222	837,500	05/09/2000	06/15/2024
540424-AP-3	LOEWS CORP				1FE	11,595,838	118.1360	14,040,416	11,885,000	11,606,546		5,788			6.000	6.196	FA	297,125	713,100	02/02/2011	02/01/2035
54323M-AK-4	LONGVIEW POWER, LLC - 2017 TERM LOAN			2	5FE	4,041,341	71.5830	3,070,911	4,290,000	4,050,996		38,283			7.250	9.011	MJSD	859	178,026	12/20/2011	10/31/2017
54323M-AF-5	LONGVIEW POWER, LLC SYNTHETIC LC			2	5FE	666,667	76.1250	507,500	666,667	666,667					5.070	6.298	JAJO	9,018	29,301	09/30/2011	02/28/2014
546268-AG-8	LOUISIANA LAND & EXPLOR				1FE	474,045	128.1590	640,794	500,000	482,130		986			7.650	8.149	JD	3,188	38,250	07/24/2000	12/01/2023
548661-AK-3	LOWE'S COMPANIES INC				1FE	13,062,250	127.7290	15,966,125	12,500,000	12,952,774		(15,962)			6.500	6.143	MS	239,236	812,500	06/25/2004	03/15/2029
548661-CL-9	LOWE'S COMPANIES INC				1FE	994,490	123.8430	1,238,427	1,000,000	994,803		99			5.800	5.840	AO	12,244	58,000	08/11/2009	10/15/2036
548661-CP-0	LOWE'S COMPANIES INC				1FE	4,979,350	136.9720	6,848,580	5,000,000	4,980,743		301			6.650	6.688	MS	97,903	332,500	09/06/2007	09/15/2037
548661-CS-4	LOWE'S COMPANIES INC			1	1FE	14,992,500	103.7360	15,560,430	15,000,000	14,995,328		1,357			2.125	2.093	AO	67,292	318,750	11/17/2010	04/15/2016
548661-CT-2	LOWE'S COMPANIES INC			1	1FE	31,401,500	110.1150	33,034,590	30,000,000	31,227,216		(127,508)			3.750	3.172	AO	237,500	1,125,000	08/15/2011	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC				1FE	3,997,080	110.4620	4,418,488	4,000,000	3,997,352		247			3.800	3.799	MN	19,422	148,622	11/16/2011	11/15/2021
548661-CX-3	LOWE'S COMPANIES INC			1	1FE	5,004,000	111.3410	5,567,025	5,000,000	5,003,956		(44)			4.650	4.639	AO	49,083	111,083	04/24/2012	04/15/2042
549271-AE-4	LUBRIZOL CORP				1FE	5,943,810	108.3960	6,503,778	6,000,000	5,986,695		7,049			5.500	5.635	AO	82,500	330,000	11/17/2005	10/01/2014
552081-AK-7	LYONDELLBASELL IND NV		F	1	3FE	992,500	117.5000	1,175,000	1,000,000	992,818		318			5.750	5.851	AO	12,139	29,708	04/10/2012	04/15/2024
55616X-AF-4	MACYS RETAIL HLDGS INC				2FE	9,918,900	106.5870	10,658,690	10,000,000	9,925,419		6,519			3.875	3.977	JJ	178,681	195,903	01/10/2012	01/15/2022
577778-CE-1	MACYS RETAIL HLDGS INC				2FE	1,022,500	118.9440	1,189,444	1,000,000	1,021,537		(449)			6.700	6.512	JJ	30,894	67,000	10/05/2010	07/15/2034
55907R-AA-6	MAGELLAN MIDSTREAM PARTN				2FE	15,168,000	110.4460	16,566,945	15,000,000	15,149,846		(15,697)			4.250	4.097	FA	265,625	637,500	08/17/2011	02/01/2021
559080-AE-6	MAGELLAN MIDSTREAM PARTN				2FE	10,377,450	123.6220	12,362,160	10,000,000	10,270,702		(33,628)			6.550	6.090	JJ	302,028	655,000	08/05/2009	07/15/2019
559080-AA-4	MAGELLAN MIDSTREAM PRTNS				2FE	10,625,900	106.5920	10,659,190	10,000,000	10,118,466		(78,299)			6.450	5.567	JD	53,750	645,000	03/30/2005	06/01/2014
559080-AB-2	MAGELLAN MIDSTREAM PRTNS				2FE	9,929,600	113.7570	11,375,740	10,000,000	9,971,668		6,523			5.650	5.734	AO	119,278	565,000	03/30/2005	10/15/2016
563571-AG-3	MANITOWOC COMPANY INC			1	4FE	774,000	111.2500	765,400	688,000	742,298		(18,068)			9.500	6.254	FA	24,692	65,360	03/09/2011	02/15/2018
563571-AG-3	MANITOWOC COMPANY INC	LS		1	4FE	5,976,000	111.2500	5,909,600	5,312,000	5,731,235		(139,500)			9.500	6.254	FA	190,642	504,640	03/09/2011	02/15/2018
563571-AH-1	MANITOWOC COMPANY INC			1	4FE	4,874,038	112.2500	5,303,813	4,725,000	4,847,241		(16,264)			8.500	8.449	MN	66,938	401,625	08/03/2011	11/01/2020
563571-AH-1	MANITOWOC COMPANY INC	LS		1	4FE	743,738	112.2500	841,875	750,000	744,698		458			8.500	9.473	MN	10,625	63,750	10/13/2010	11/01/2020
563571-AJ-7	MANITOWOC COMPANY INC			1	4FE	380,000	100.0000	380,000	380,000	380,000					5.875	6.368	AO	4,465		10/04/2012	10/15/2022
563553-AS-5	MANITOWOC COMPANY, INC. TERM B LOAN			2	3FE	254,284	100.5310	254,469	253,125	254,110		(181)			4.250	4.284	MJSD	448	15,854	06/14/2011	11/13/2017
564759-PS-1	MANUF & TRADERS TRUST CO			1	1FE	18,061,000	99.4280	17,957,673	18,061,000	18,061,000					5.585	5.585	JD	8,406	1,008,707	11/12/2009	12/28/2020
564759-QB-7	MANUF & TRADERS TRUST CO			1	1FE	20,000,000	102.8950	20,579,040	20,000,000	20,000,000					5.629	5.629	JD	93,817	1,125,800	11/28/2006	12/01/2021
565849-AD-8	MARATHON OIL CORP				2FE	4,460,331	120.1950	5,408,793	4,500,000	4,477,239		4,017			6.000	6.099	AO	67,500	270,000	06/27/2008	10/01/2017
565849-AE-6	MARATHON OIL CORP				2FE	4,990,200	133.6230	6,681,130	5,000,000	4,990,862		144			6.600	6.621	AO	82,500	330,000	09/20/2007	10/01/2037
565849-AK-2	MARATHON OIL CORP			1	2FE	24,939,250	100.6200	25,154,900	25,000,000	24,940,162		912			2.800	2.831	MN	120,556		10/24/2012	11/01/2022
56585A-AD-4	MARATHON PETROLEUM CORP				2FE	4,997,350	117.6840	5,884,200	5,000,000	4,997,755		216			5.125	5.186	MS	85,417	256,250	01/27/2011	03/01/2021
56585A-AF-9	MARATHON PETROLEUM CORP				2FE	4,957,750	126.7060	6,335,280	5,000,000	4,958,682		500			6.500	6.605	MS	108,333	325,000	01/27/2011	03/01/2041
570535-AK-0	MARKEL CORPORATION				2FE	7,488,900	108.7320	8,154,900	7,500,000	7,489,334		434			4.900	4.917	JJ	182,729		06/27/2012	07/01/2022
570506-AM-7	MARKWEST ENERGY PART/FIN			1	3FE	5,085,000	109.0000	5,450,000	5,000,000	5,066,034		(9,080)			6.750	6.915	MN	56,250	337,500	10/27/2010	11/01/2020
570506-AP-0	MARKWEST ENERGY PART/FIN			1	3FE	4,789,375	109.0000	5,177,500	4,750,000	4,786,817		(2,558)			6.250	6.721	JD	13,194	331,510	05/31/2012	06/15/2022
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	19,847,300	102.9210	20,584,100	20,000,000	19,863,451		16,151			3.000	3.133	MS	200,000	306,667	03/09/2012	03/01/2019
57169*-AQ-0	MARS, INC. SER G SR NTS DUE 2019				1Z	30,000,000	102.6180	30,785,250	30,000,000	30,000,000					2.720	2.720	AO	181,333		10/11/2012	10/11/2019
55259P-AD-8	MARSHALL & ILSLEY BANK		I		1FE	996,460	110.6570	1,106,574	1,000,000	998,577		310			5.000	5.038	JJ	22,778	50,000	11/19/2004	01/17/2017
573275-AN-4	MARTIN MARIETTA				1FE	5,463,300	101.8690	5,093,470	5,000,000	5,022,910		(76,935)			7.375	5.743	AO	77,847	368,750	04/20/2006	04/15/2013
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	1,748,758	110.7090	1,937,409	1,750,000	1,749,243		116			6.600	6.595	AO	24,383	115,500	04/16/2008	04/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
573334-AB-5	MARTIN MIDSTREAM PARTNER			1	4FE	5,898,640	106.5000	6,057,720	5,688,000	5,843,975		(40,672)			8.875	8.772	AO	126,203	504,810	11/03/2011	04/01/2018
574599-BG-0	MASCO CORP				3FE	7,138,750	116.3430	8,144,017	7,000,000	7,118,291		(12,688)			7.125	6.831	MS	146,854	498,750	03/08/2011	03/15/2020
574599-BH-8	MASCO CORP				3FE	7,000,000	110.8490	7,759,444	7,000,000	7,000,000					5.950	5.950	MS	122,636	211,721	03/06/2012	03/15/2022
574754-AC-1	MASHANTUCKET (WESTERN) PEQUOT TRIBE SER			4	6	2,857,358	67.9220	4,754,540	7,000,000	3,545,246	431,531	271,295			5.912	5.913	MS	137,947		07/29/2005	09/01/2021
575634-AS-9	MASSACHUSETTS ELECTRIC		R		1FE	4,983,300	126.7650	6,338,250	5,000,000	4,984,001		239			5.900	5.921	MN	37,694	295,000	11/10/2009	11/15/2039
57629W-BR-0	MASSMUTUAL GLOBAL FUNDIN				1FE	14,888,250	98.3220	14,748,225	15,000,000	14,890,278		2,028			2.500	2.585	AO	77,083		10/10/2012	10/17/2022
577081-AS-1	MATTEL INC				2FE	11,501,706	100.9830	11,315,156	11,205,000	11,236,107		(148,754)			5.625	4.759	MS	185,583	630,281	12/17/2009	03/15/2013
577081-AT-9	MATTEL INC				2FE	5,986,500	107.8570	6,471,444	6,000,000	5,989,058		1,163			4.350	4.382	AO	65,250	261,000	09/23/2010	10/01/2020
577778-BM-4	MAY DEPT STORES				2FE	3,839,798	114.7610	5,738,045	5,000,000	3,996,223		94,662			8.500	13.242	JD	35,417	425,000	03/23/2005	06/01/2019
579780-AG-2	MCCORMICK & CO				1FE	1,996,280	103.1450	2,062,896	2,000,000	1,999,447		796			5.250	5.286	MS	35,000	105,000	11/12/2009	09/01/2013
579780-AH-0	MCCORMICK & CO			1	1FE	7,989,863	109.1970	8,244,374	7,550,000	7,937,111		(38,833)			3.900	3.200	JJ	135,774	300,175	08/16/2011	07/15/2021
58013M-DU-5	MCDONALD'S CORP				1FE	3,986,211	101.4900	3,831,255	3,775,000	3,800,823		(60,974)			4.125	2.463	JD	12,977	155,719	11/13/2009	06/01/2013
58013M-EJ-9	MCDONALD'S CORP				1FE	14,940,300	110.8400	16,625,955	15,000,000	14,952,921		5,359			3.500	3.528	JJ	242,083	525,000	07/28/2010	07/15/2020
58013M-EL-4	MCDONALD'S CORP				1FE	22,864,530	111.8570	25,727,110	23,000,000	22,883,189		11,686			3.625	3.696	MN	94,955	833,750	05/17/2011	05/20/2021
58013M-EQ-3	MCDONALD'S CORP				1FE	24,761,250	101.7530	25,438,275	25,000,000	24,780,077		18,827			1.875	2.022	MN	41,667	234,375	05/23/2012	05/29/2019
581557-AM-7	MCKESSON CORP				1FE	3,197,610	144.6720	4,340,163	3,000,000	3,151,368		(6,059)			7.650	7.080	MS	76,500	229,500	08/26/2002	03/01/2027
581557-AZ-8	MCKESSON CORP			1	1FE	9,988,600	100.0330	10,003,290	10,000,000	9,988,674		74			2.700	2.723	JD	20,250		11/29/2012	12/15/2022
581557-AV-7	MCKESSON HBOC INC				1FE	17,538,260	118.1390	19,308,573	16,344,000	17,102,737		(162,297)			5.700	4.466	MS	310,536	931,608	04/09/2010	03/01/2017
581557-AV-7	MCKESSON HBOC INC	LS			1FE	3,385,915	118.1390	3,728,454	3,156,000	3,299,921		(30,768)			5.700	4.487	MS	59,964	179,892	01/28/2010	03/01/2017
552690-A@-8	MDU RESOURCES GROUP INC				2	19,500,000	115.0000	22,425,000	19,500,000	19,500,000					6.330	6.330	FA	435,451	1,234,350	08/24/2006	08/24/2026
15135#-BD-3	MDU RESOURCES GROUP INC / CENTENNIAL ENE				2	10,000,000	111.3990	11,139,893	10,000,000	10,000,000					5.440	5.440	FA	226,667	544,000	02/01/2006	02/01/2016
582839-AD-8	MEAD JOHNSON NUTRITION C				2FE	19,910,400	104.5140	20,902,780	20,000,000	19,965,225		18,042			3.500	3.590	MN	116,667	700,000	11/12/2009	11/01/2014
582839-AE-6	MEAD JOHNSON NUTRITION C				2FE	9,964,900	114.1260	11,412,590	10,000,000	9,974,205		3,104			4.900	4.938	MN	81,667	490,000	10/29/2009	11/01/2019
582839-AF-3	MEAD JOHNSON NUTRITION C				2FE	1,999,460	121.2490	2,424,972	2,000,000	1,999,483		8			5.900	5.897	MN	19,667	118,000	10/29/2009	11/01/2039
582848-AA-5	MEAD PRODUCTS / ACCO BRANDS			1	4FE	550,000	105.0000	577,500	550,000	550,000					6.750	7.038	AO	6,291	18,563	04/20/2012	04/30/2020
583491-AA-3	MECCANICA HOLDINGS USA		R		2FE	8,563,760	100.2900	8,023,200	8,000,000	8,411,726		(51,441)			6.250	5.307	JJ	230,556	500,000	11/12/2009	07/15/2019
583491-AB-1	MECCANICA HOLDINGS USA		R		2FE	6,910,960	92.8900	6,502,307	7,000,000	6,914,159		1,009			7.375	7.482	JJ	238,049	516,250	07/08/2009	07/15/2039
583491-AC-9	MECCANICA HOLDINGS USA		R		2FE	3,993,440	86.2670	3,450,696	4,000,000	3,993,701		88			6.250	6.137	JJ	115,278	250,000	10/20/2009	01/15/2040
58405U-AF-9	MEDCO HEALTH SOLUTIONS I				2FE	14,885,283	104.2380	15,375,105	14,750,000	14,826,716		(27,264)			2.750	2.558	MS	119,434	405,625	10/22/2010	09/15/2015
585055-AR-7	MEDTRONIC INC				1FE	6,999,370	105.0770	7,355,397	7,000,000	6,999,710		125			3.000	3.000	MS	61,833	210,000	03/11/2010	03/15/2015
585055-AW-6	MEDTRONIC INC			1	1FE	4,991,850	113.6060	5,680,295	5,000,000	4,991,953		103			4.500	4.507	MS	66,250	110,000	03/14/2012	03/15/2042
585055-AX-4	MEDTRONIC INC			1	1FE	14,954,100	106.1720	15,925,860	15,000,000	14,957,206		3,106			3.125	3.158	MS	138,021	229,167	03/14/2012	03/15/2022
585515-AD-1	MELLON FUNDING CORP				1FE	1,554,930	107.4910	1,612,364	1,500,000	1,511,202		(5,472)			5.000	4.588	JD	6,250	75,000	12/23/2003	12/01/2014
587405-AB-7	MERCANTILE BANKSHARES				2FE	16,911,146	101.1470	16,891,566	16,700,000	16,744,398		(150,891)			4.625	4.458	AO	163,057	772,375	03/18/2009	04/15/2013
589331-AD-9	MERCK & CO INC				1FE	5,467,446	138.4320	8,375,148	6,050,000	5,546,220		17,698			6.400	7.210	MS	129,067	387,200	10/13/2000	03/01/2028
589331-AQ-0	MERCK & CO INC				1FE	5,936,850	134.7830	6,739,145	5,000,000	5,913,436		(17,255)			5.850	4.644	JD	813	292,500	08/15/2011	06/30/2039
589331-AT-4	MERCK & CO INC			1	1FE	44,984,250	100.0330	45,014,715	45,000,000	44,984,670		420			2.400	2.406	MS	324,000		09/10/2012	09/15/2022
58933Y-AB-1	MERCK & CO INC				1FE	9,975,900	104.4870	10,448,710	10,000,000	9,985,295		4,620			2.250	2.347	JJ	103,750	225,000	12/07/2010	01/15/2016
58933Y-AC-9	MERCK & CO INC				1FE	8,421,900	99.9210	8,408,361	8,415,000	8,421,670		(230)			1.100	1.067	JJ	27,770		10/23/2012	01/31/2018
59001A-AN-2	MERITAGE HOMES CORP				4FE	4,015,940	109.5000	4,597,905	4,199,000	4,059,361		16,955			7.150	7.798	AO	63,382	253,789	07/18/2012	04/15/2020
59001A-AQ-5	MERITAGE HOMES CORP				4FE	763,000	108.7500	799,313	735,000	761,778		(1,222)			7.000	6.453	AO	12,863	24,439	09/21/2012	04/01/2022
590188-4M-7	MERRILL LYNCH & CO				2FE	3,056,220	110.0860	3,302,571	3,000,000	3,023,104		(6,035)			6.050	5.794	MN	22,688	181,500	08/16/2006	05/16/2016
59018Y-M4-0	MERRILL LYNCH & CO				1FE	5,219,650	100.4340	5,021,705	5,000,000	5,006,654		(69,502)			5.450	4.011	FA	110,514	272,500	10/14/2009	02/05/2013
59018Y-SU-6	MERRILL LYNCH & CO				1FE	5,355,061	104.0650	5,723,559	5,500,000	5,473,921		22,338			5.000	5.458	FA	113,056	275,000	12/17/2009	02/03/2014
59022C-CS-0	MERRILL LYNCH & CO				2FE	1,993,640	109.7500	2,195,000	2,000,000	1,996,788		636			5.700	5.742	MN	18,683	114,000	05/15/2007	05/02/2017
L6346#-AB-9	MESSER GROUP (FINANCE SA) SR SECD NTS SE		F		2	6,340,000	108.2600	6,863,674	6,340,000	6,340,000					5.460	5.460	FA	143,273	346,164	08/02/2005	08/02/2015
F6132#-AB-4	MESSER GROUP (FRANCE) SR SECD NTS SER B		F		2	2,160,000	108.2600	2,338,413	2,160,000	2,160,000					5.460	5.460	FA	48,812	117,936	08/02/2005	08/02/2015
592179-JG-1	MET LIFE GLOB FUNDING I				1FE	12,990,380	101.2520	13,162,799	13,000,000	13,022,605		(80,404)			5.125	5.142	AO	149,906	666,250	03/18/2009	04/10/2013
59217E-BW-3	MET LIFE GLOB FUNDING I				1FE	8,476,192	106.3100	8,504,800	8,000,000	8,161,723		(107,333)			5.125	3.672	JD	23,917	410,000	12/17/2009	06/10/2014
59217G-AG-4	MET LIFE GLOB FUNDING I				1FE	9,148,825	109.4700	10,027,489	9,160,000	9,151,057		1,456			3.650	3.670	JD	15,788	334,340	06/07/2011	06/14/2018
59217G-AG-4	MET LIFE GLOB FUNDING I	LS			1FE	838,975	109.4700	919,551	840,000	839,180		134			3.650	3.670	JD	1,448	30,660	06/07/2011	06/14/2018
59151K-AG-3	METHANEX CORP		A		2FE	7,969,200	110.9120	8,872,968	8,000,000	7,971,218		2,018			5.250	5.306	MS	140,000	213,500	02/21/2012	03/01/2022
G6043#-AA-3	METROPOLITAN HOUSING TRUST LIMITED 10-YE		D		1	15,759,000	178.4060	16,056,515	15,759,000	14,629,389				652,497	4.860	4.860	AO	140,223	702,979	04/20/2006	04/20/2016
552953-CA-7	MGM RESORTS INTL				4FE	500,000	100.0000	500,000	500,000	500,000					6.625	6.625	JD	1,012		12/06/2012	12/15/2021
594918-AH-7	MICROSOFT CORP				1FE	52,374,704	107.9150	58,166,293	53,900,000	52,632,498		139,192			3.000	3.354	AO	404,250	1,617,000	03/11/2011	10/01/2020
594918-AH-7	MICROSOFT CORP	LS			1FE	5,055,936	107.9150	5,503,675	5,100,000	5,064,740		3,968			3.000	3.105	AO	38,250	153,000	09/22/2010	10/01/2020
594918-AJ-3	MICROSOFT CORP				1FE	20,170,790	111.1260	23,004,255	20,701,000	20,188,287		5,623			4.500	4.700	AO	232,886	931,545	09/07/2011	10/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594918-AL-8	MICROSOFT CORP				1FE	9,974,700	114.5110	11,451,110	10,000,000	9,978,759		2,177			4.000	4.031	FA	158,889	400,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP				1FE	27,719,100	125.2790	31,319,775	25,000,000	27,655,741		(46,847)			5.300	4.635	FA	526,319	1,325,000	08/15/2011	02/08/2041
594918-AQ-7	MICROSOFT CORP				1FE	19,885,400	99.0210	19,804,100	20,000,000	19,886,942		1,542			2.125	2.194	MN	63,750		11/02/2012	11/15/2022
59562V-AM-9	MIDAMERICAN ENERGY HLDGS				2FE	5,497,635	126.2340	6,942,876	5,500,000	5,497,868		41			6.125	6.128	AO	84,219	336,875	03/21/2006	04/01/2036
59565T-AD-1	MIDCONTINENT COMMUNICATIONS NEW TERM B L			2	4FE	1,238,215	100.0000	1,238,215	1,238,215	1,238,215					4.000	4.161	FMAN	2,063	47,553	11/07/2011	12/31/2016
59565A-AA-8	MIDCONTINENT EXPRESS PIP				2FE	8,096,588	104.7620	8,380,944	8,000,000	8,037,342		(20,551)			5.450	5.159	MS	128,378	436,000	12/17/2009	09/15/2014
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.				2FE	48,675,000	106.0650	51,626,993	48,675,000	48,675,000					6.000	6.000	MS	859,925	3,074,362	08/17/2011	03/15/2025
60040#-AA-0	MILLENNIUM PIPELINE, LLC (2010) 5.33% SE				2FE	6,067,560	107.5860	6,527,851	6,067,560	6,067,560					5.330	5.330	MJSD	84,104	240,195	08/26/2010	06/30/2027
602720-B*-4	MINE SAFETY APPLIANCES COMPANY SENIOR NO				2	17,000,000	108.6580	18,471,938	17,000,000	18,546,655		(288,425)			5.410	5.410	JD	28,102	919,700	12/20/2006	12/20/2021
605417-BX-1	MISSISSIPPI POWER CO				1FE	9,983,200	104.7100	10,471,000	10,000,000	9,987,064		3,225			2.350	2.380	AO	49,611	232,389	10/11/2011	10/15/2016
605417-BZ-6	MISSISSIPPI POWER CO				1FE	9,944,500	102.1220	10,212,240	10,000,000	9,945,257		757			4.250	4.287	MS	125,139	219,583	03/05/2012	03/15/2042
608190-AH-7	MOHAWK INDUSTRIES INC			3	2FE	7,008,500	112.5000	7,706,250	6,850,000	6,946,513		(28,257)			6.375	6.319	JJ	201,361	453,813	09/23/2010	01/15/2016
42830Q-AJ-9	MOMENTIVE SPEC CHEM(HEXION) EXTD-C1B			2	3FE	1,453,450	100.1880	1,456,183	1,453,450	1,453,450					4.000	4.179	JAJO	4,683	59,558	06/01/2011	05/05/2015
42830Q-AK-6	MOMENTIVE SPEC CHEM(HEXION) EXTD-C2B			2	3FE	658,530	100.1880	659,768	658,530	658,530					4.063	4.647	JAJO	74	7,093	05/24/2006	05/05/2015
61166W-AH-4	MONSANTO CO			1	1FE	9,988,400	99.1820	9,918,180	10,000,000	9,988,889		489			2.200	2.216	JJ	103,278		07/09/2012	07/15/2022
61532X-AC-0	MONUMENTAL GLOBAL FUNDING		R		1FE	15,123,180	104.4160	15,662,370	15,000,000	15,035,509		(32,571)			5.250	5.010	JJ	363,125	787,500	12/17/2009	01/15/2014
61532X-BS-4	MONUMENTAL GLOBAL FUNDING		R		1FE	6,996,990	101.4300	7,100,100	7,000,000	6,999,791		658			5.500	5.510	AO	73,792	385,000	04/18/2008	04/22/2013
61684#-AB-7	MORENO (DYNAMIC) GROUP LLC DELAYED DRAW			2	3	522,261	94.3750	495,469	525,000	522,554		1,698			3.712	4.354	JAJO	54	16,356	07/29/2011	05/10/2014
61684#-AA-9	MORENO (DYNAMIC) GROUP LLC TERM LOAN B			2	3	2,741,112	94.3750	2,600,556	2,755,556	2,742,641		9,117			3.712	4.357	JAJO	284	116,258	12/19/2011	05/10/2014
617446-AS-8	MORGAN ST DEAN WITTER				1FE	1,043,425	103.8930	1,090,875	1,050,000	1,049,433		713			7.000	7.074	AO	18,375	73,500	01/02/2001	10/01/2013
617734-AC-2	MORONGO BAND OF MISSION INDIANS 6.9% 03/			2	2	8,160,000	99.1810	8,093,170	8,160,000	8,160,000					6.900	6.900	MS	187,680	528,540	03/26/2008	03/01/2018
61945C-AA-1	MOSAIC CO				2FE	8,917,920	106.2310	9,560,790	9,000,000	8,926,043		6,870			3.750	3.887	MN	43,125	357,188	10/17/2011	11/15/2021
61980A-AC-7	MOTIVA ENTERPRISES LLC				1FE	9,980,400	121.1570	12,115,740	10,000,000	9,985,105		1,672			5.750	5.784	JJ	265,139	575,000	01/06/2010	01/15/2020
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC				2FE	8,724,480	108.1830	9,438,398	8,724,480	8,724,480					6.560	6.560	JD	25,437	567,973	03/25/2010	03/25/2030
62402X-BE-0	MT FUEL SUPPLY				1FE	7,000,000	121.6190	8,513,344	7,000,000	6,951,809		8,288			6.850	6.850	AO	119,875	479,500	10/03/1997	10/10/2017
C58646-AD-1	MULLEN GROUP SERIES D		C		2	18,696,581	108.7650	22,840,690	18,696,581	21,090,690				477,193	5.760	5.760	JD	610,817	593,261	06/29/2006	06/30/2018
62536*-AA-1	MULTIAD SVC INC 14.5% SR SUB NOTES (HANC			13	5	19,026	101.6700	19,934	19,606	19,365		89			15.500	15.308	JAJO	515	2,955	11/07/2006	11/07/2014
62536*-AA-1	MULTIAD SVC INC 14.5% SR SUB NOTES (HANC	O		13	5	840,889	101.6700	880,981	866,510	855,860		3,948			15.500	15.308	JAJO	22,758	130,615	11/07/2006	11/07/2014
626717-AA-0	MURPHY OIL CORP				2FE	4,353,934	123.0150	5,012,861	4,075,000	4,329,819		(8,625)			7.050	6.420	MN	47,881	287,288	01/06/2010	05/01/2029
626717-AD-4	MURPHY OIL CORP			1	2FE	1,995,720	100.7950	2,015,908	2,000,000	1,995,938		218			4.000	4.045	JD	6,667	42,889	05/15/2012	06/01/2022
626717-AF-9	MURPHY OIL CORP			1	2FE	9,959,400	99.6190	9,961,940	10,000,000	9,959,691		291			3.700	3.752	JD	31,861		11/27/2012	12/01/2022
628530-AK-3	MYLAN INC			1	2FE	3,310,325	112.3870	3,585,142	3,190,000	3,273,369		(20,285)			7.625	7.128	JJ	112,160	243,238	08/26/2011	07/15/2017
628530-AK-3	MYLAN INC	LS		1	2FE	1,008,054	112.3870	1,123,869	1,000,000	1,005,107		(1,239)			7.625	8.013	JJ	35,160	76,250	06/24/2010	07/15/2017
628530-AL-1	MYLAN INC			1	2FE	9,567,208	118.1760	10,517,673	8,900,000	9,403,950		(90,019)			7.875	6.758	JJ	323,181	700,875	04/14/2011	07/15/2020
628530-AP-2	MYLAN INC			1	2FE	1,028,750	110.4440	1,104,444	1,000,000	1,020,506		(4,644)			6.000	5.842	MN	7,667	60,000	03/03/2011	11/15/2018
629527-AU-6	NABISCO INC UNSEC SUB				2FE	874,412	115.9690	1,159,689	1,000,000	966,424		11,709			7.550	9.105	JD	3,356	75,500	07/24/2000	06/15/2015
629568-AX-4	NABORS INDUSTRIES INC				2FE	14,948,100	107.6240	16,143,600	15,000,000	14,953,774		4,217			4.625	4.704	MS	204,271	736,146	08/16/2011	09/15/2021
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT		F	2	1FE	9,383,612	122.8990	11,794,317	9,596,756	9,423,817		5,796			6.267	6.154	JD	1,671	902,047	03/29/2007	12/31/2033
62983P-AA-3	NAKILAT INC. SR SEC 6.067% 12/31/33		F	2	1FE	25,000,000	121.0000	30,250,000	25,000,000	25,000,000					6.067	6.067	JD	4,213	2,275,125	12/07/2006	12/31/2033
631005-BB-0	NARRAGANSETT ELECTRIC		R		1FE	8,000,000	111.6050	8,928,416	8,000,000	8,000,000					4.534	4.534	MS	106,801	362,720	03/17/2010	03/15/2020
631103-AE-8	NASDAQ OMX GROUP				2FE	4,062,840	109.2890	4,371,556	4,000,000	4,047,222		(8,054)			5.250	5.036	JJ	96,250	210,000	01/03/2011	01/16/2018
63307E-AB-3	NATIONAL BANK OF CANADA		A		1FE	34,016,320	105.2400	35,781,600	34,000,000	34,012,554		(3,143)			2.200	2.190	AO	149,600	748,000	10/13/2011	10/19/2016
63307E-AB-3	NATIONAL BANK OF CANADA	LS	A		1FE	999,480	105.2400	1,052,400	1,000,000	999,600		100			2.200	2.211	AO	4,400	22,000	10/12/2011	10/19/2016
63530Q-AE-9	NATIONAL CINEMEDIA LLC			1	3FE	3,439,946	106.0000	3,630,500	3,425,000	3,439,863		(82)			6.000	6.153	AO	19,979		12/13/2012	04/15/2022
195674-H#-6	NATIONAL GRID / COLONIAL GAS		R		1FE	19,000,000	120.0000	22,800,000	19,000,000	18,959,836		2,614			8.800	8.800	JD	4,644	1,672,000	12/31/1998	07/01/2022
743753-C@-2	NATIONAL GRID / NARRAGANSETT ELEC / PROV		R		1	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					9.630	9.631	MN	41,463	481,500	12/31/1998	05/30/2020
743753-C#-0	NATIONAL GRID / NARRAGANSETT ELECTRIC /		R		1FE	7,500,000	120.0000	9,000,000	7,500,000	7,345,498		9,710			8.460	8.462	MS	160,388	634,500	12/31/1998	09/30/2022
64408#-AC-4	NATIONAL GRID / NEW ENGLAND HYDRO FINANC		R	2	2	3,730,000	110.0630	4,105,335	3,730,000	3,723,538		2,095			9.410	9.597	MON	13,650	341,136	12/31/1998	10/17/2015
637071-AJ-0	NATIONAL OILWELL VARCO I			1	1FE	19,928,000	101.4040	20,280,760	20,000,000	19,928,718		718			2.600	2.652	JD	59,222		11/15/2012	12/01/2022
637432-MQ-5	NATIONAL RURAL UTIL COOP			1	1FE	4,982,800	104.9070	5,245,365	5,000,000	4,984,157		1,357			3.050	3.227	FA	57,611	81,757	01/26/2012	02/15/2022
637432-KV-6	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,676,539	91.4820	1,744,567	1,907,000	1,744,646		14,112			0.000	0.814	NA			02/01/2008	12/15/2023
637432-LG-8	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,745,038	95.2170	1,816,737	1,908,000	1,816,820		14,877			0.000	0.824	NA			02/01/2008	12/15/2018
637432-LH-6	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,727,799	94.3720	1,799,668	1,907,000	1,799,751		14,915			0.000	0.834	NA			02/01/2008	12/15/2019
637432-LJ-2	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,718,784	93.7380	1,788,529	1,908,000	1,788,610		14,469			0.000	0.814	NA			02/01/2008	12/15/2020
637432-LK-9	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,701,635	92.8970	1,771,549	1,907,000	1,771,630		14,506			0.000	0.824	NA			02/01/2008	12/15/2021
637432-LL-7	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,681,101	91.8620	1,752,735	1,908,000	1,752,818		14,872			0.000	0.854	NA			02/01/2008	12/15/2022
637640-AF-0	NATIONAL SEMICONDUCTOR				1FE	3,955,080	107.7010	4,308,048	4,000,000	3,978,383		8,823			3.950	4.223	AO	33,356	158,000	03/31/2010	04/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63618E-AR-2	NATL FUEL GAS				2FE	5,111,250	128.8780	6,443,920	5,000,000	5,056,294		(2,671)			7.375	7.485	FA	153,646	368,750	07/17/1997	06/13/2025
636274-AC-6	NATL GRID PLC		F		2FE	15,626,396	116.0290	18,110,904	15,609,000	15,620,963		(2,904)			6.300	6.275	FA	409,736	983,367	11/12/2009	08/01/2016
63946B-AC-4	NBC UNIVERSAL				2FE	9,994,500	105.4250	10,542,460	10,000,000	9,996,642		972			2.875	2.881	AO	71,875	287,500	09/27/2010	04/01/2016
63946B-AD-2	NBC UNIVERSAL				2FE	26,595,950	118.5460	29,636,375	25,000,000	26,506,979		(92,079)			5.150	4.234	AO	218,160	1,030,000	06/26/2012	04/30/2020
63946B-AE-0	NBC UNIVERSAL				2FE	15,608,800	112.3340	16,850,130	15,000,000	15,537,505		(54,719)			4.375	3.866	AO	164,063	656,250	09/08/2011	04/01/2021
63946B-AF-7	NBC UNIVERSAL				2FE	4,998,650	128.3120	6,415,575	5,000,000	4,998,694		17			6.400	6.402	AO	54,222	320,000	04/27/2010	04/30/2040
63946B-AG-5	NBC UNIVERSAL				2FE	4,986,050	122.6030	6,130,155	5,000,000	4,986,443		181			5.950	5.967	AO	74,375	297,500	09/27/2010	04/01/2041
63946B-AH-3	NBCUNIVERSAL MEDIA LLC				2FE	9,981,700	100.4260	10,042,550	10,000,000	9,982,066		366			2.875	2.826	JJ	68,681		09/28/2012	01/15/2023
628783-AP-7	NBTY, INC. TERM B-1 LOAN			2	3FE	1,709,871	100.8870	1,725,037	1,709,871	1,709,871					4.250	4.479	JAJO	707	78,357	03/31/2011	10/02/2017
62886E-AE-8	NCR CORP			1	3FE	1,950,000	101.6250	1,981,688	1,950,000	1,950,000					5.000	5.251	JJ	28,167		09/12/2012	07/15/2022
62886E-AG-3	NCR CORP			1	3FE	1,200,000	100.0000	1,200,000	1,200,000	1,200,000					4.625	4.708	FA	2,004		12/04/2012	02/15/2021
640217-AF-2	NEIMAN MARCUS GROUP INC TERM LOAN B			2	4FE	2,494,009	100.0250	2,500,625	2,500,000	2,495,013		798			4.750	4.792	MJSD	6,966	122,340	06/08/2011	05/16/2018
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A			2	2FE	42,111,629	111.4630	47,236,092	42,378,145	42,160,060		11,357			6.210	6.275	MJSD	7,310	2,610,722	06/27/2008	06/30/2027
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION TRANCHE B				2FE	10,000,000	114.1210	11,412,128	10,000,000	10,000,000					6.550	6.550	MJSD	1,819	655,000	01/25/2008	07/15/2027
64128X-AC-4	NEUBERGER BERMAN GRP/FIN			1	3FE	4,360,000	106.0000	4,558,000	4,300,000	4,356,146		(3,854)			5.875	6.059	MS	74,384	125,611	05/18/2012	03/15/2022
641423-BW-7	NEVADA POWER CO				2FE	2,487,145	125.6450	3,141,115	2,500,000	2,491,474		1,227			6.500	6.575	FA	67,708	162,500	06/10/2009	08/01/2018
641423-BY-3	NEVADA POWER CO				2FE	9,603,726	128.2200	12,328,363	9,615,000	9,607,095		978			7.125	7.177	MS	201,715	685,069	04/09/2009	03/15/2019
644535-AD-8	NEW GOLD INC		A	1	4FE	1,597,653	106.7500	1,673,840	1,568,000	1,595,022		(2,631)			7.000	7.269	AO	23,172	57,929	05/15/2012	04/15/2020
644535-AF-3	NEW GOLD INC		A	1	4FE	1,116,000	103.5000	1,138,500	1,100,000	1,115,814		(186)			6.250	6.450	MN	8,976		11/14/2012	11/15/2022
64952W-AW-3	NEW YORK LIFE GLOBAL FDG				1FE	9,972,800	105.0790	10,507,860	10,000,000	9,986,751		5,379			3.000	3.059	MN	47,500	300,000	04/29/2010	05/04/2015
64952W-BC-6	NEW YORK LIFE GLOBAL FDG				1FE	9,980,400	104.7830	10,478,280	10,000,000	9,985,890		3,771			2.450	2.492	JJ	113,653	245,000	07/07/2011	07/14/2016
64952W-BK-8	NEW YORK LIFE GLOBAL FDG				1FE	19,963,400	100.3920	20,078,400	20,000,000	19,964,622		1,222			1.300	1.339	AO	44,778		10/22/2012	10/30/2017
650119-AA-8	NEW YORK UNIVERSITY 2009 E			2	1FE	7,500,000	114.1790	8,563,425	7,500,000	7,500,000					5.236	5.236	JJ	196,350	392,700	10/29/2009	07/01/2032
65120F-AA-2	NEWCREST FINANCE PTY LTD		F		2FE	11,985,600	105.2660	12,631,896	12,000,000	11,986,926		1,178			4.450	4.465	MN	68,233	534,000	11/07/2011	11/15/2021
65120F-AC-8	NEWCREST FINANCE PTY LTD		F		2FE	14,912,850	102.8490	15,427,395	15,000,000	14,914,619		1,769			4.200	4.272	AO	157,500		09/24/2012	10/01/2022
651229-AK-2	NEWELL RUBBERMAID INC				2FE	13,994,400	110.4490	15,462,874	14,000,000	13,995,511		480			4.700	4.713	FA	248,578	658,000	08/02/2010	08/15/2020
651229-AM-8	NEWELL RUBBERMAID INC			1	2FE	14,952,300	105.6750	15,851,280	15,000,000	14,954,447		2,147			4.000	4.042	JD	26,667	301,667	06/11/2012	06/15/2022
651290-AK-4	NEWFIELD EXPLORATION CO			1	3FE	4,472,625	105.5000	4,800,250	4,550,000	4,492,765		8,384			7.125	8.901	MN	41,424	324,188	06/30/2010	05/15/2018
651290-AN-8	NEWFIELD EXPLORATION CO			1	3FE	7,801,500	107.0000	7,811,000	7,300,000	7,686,211		(61,448)			6.875	5.682	FA	209,115	481,250	11/19/2012	02/01/2020
651290-AN-8	NEWFIELD EXPLORATION CO	LS		1	3FE	2,973,270	107.0000	3,210,000	3,000,000	2,979,298		2,192			6.875	7.697	FA	85,938	206,250	01/20/2010	02/01/2020
651290-AQ-1	NEWFIELD EXPLORATION CO				3FE	1,645,000	108.0000	1,728,000	1,600,000	1,644,520		(480)			5.625	5.309	JJ	46,250		10/26/2012	07/01/2024
651587-AD-9	NEWMARKET CORP				2FE	19,966,000	101.7510	20,350,260	20,000,000	19,966,085		85			4.100	4.114	JD	25,056		12/13/2012	12/15/2022
651639-AL-0	NEWMONT MINING CORP				2FE	8,159,120	115.2830	9,222,664	8,000,000	8,131,355		(16,553)			5.125	4.858	AO	102,500	410,000	02/10/2011	10/01/2019
651639-AM-8	NEWMONT MINING CORP				2FE	10,322,700	120.4340	12,043,440	10,000,000	10,315,599		(5,020)			6.250	6.030	AO	156,250	625,000	04/26/2011	10/01/2039
651639-AN-6	NEWMONT MINING CORP			1	2FE	24,809,750	103.1360	25,784,100	25,000,000	24,822,815		13,065			3.500	3.602	MS	257,639	454,514	03/05/2012	03/15/2022
651639-AP-1	NEWMONT MINING CORP			1	2FE	6,939,940	102.9910	7,209,384	7,000,000	6,940,674		734			4.875	4.937	MS	100,479	177,260	03/05/2012	03/15/2042
652478-AQ-1	NEWS AMERICA HOLDINGS				2FE	489,993	131.0080	655,042	500,000	495,153		652			8.250	8.469	FA	16,156	41,250	01/02/2001	08/10/2018
652478-AR-9	NEWS AMERICA HOLDINGS				2FE	6,524,280	125.8880	7,553,298	6,000,000	6,398,302		(23,426)			7.750	6.882	JJ	207,958	465,000	08/01/2006	01/20/2024
652482-AJ-9	NEWS AMERICA INC				2FE	10,714,100	126.5950	12,659,450	10,000,000	10,587,754		(21,504)			7.300	6.681	AO	123,694	730,000	11/15/2005	04/30/2028
652482-BG-4	NEWS AMERICA INC				2FE	21,746,360	108.6870	23,911,184	22,000,000	21,935,016		30,674			5.300	5.460	JD	51,822	1,166,000	11/12/2009	12/15/2014
652482-BJ-8	NEWS AMERICA INC				2FE	6,118,130	121.1150	7,872,462	6,500,000	6,154,850		6,595			6.200	6.673	JD	17,911	403,000	05/16/2006	12/15/2034
652482-BL-3	NEWS AMERICA INC				2FE	16,987,850	124.1350	21,723,608	17,500,000	17,033,076		8,164			6.400	6.633	JD	49,778	1,120,000	05/04/2006	12/15/2035
652482-CF-5	NEWS AMERICA INC				2FE	19,858,000	100.4500	20,090,020	20,000,000	19,861,634		3,634			3.000	3.084	MS	178,333		09/11/2012	09/15/2022
65334H-AE-2	NEXEN INC		A		2FE	2,899,380	123.6170	3,708,510	3,000,000	2,902,873		2,015			5.875	6.144	MS	54,344	176,250	03/18/2011	03/10/2035
65334H-AG-7	NEXEN INC		A		2FE	5,099,400	129.2800	6,464,010	5,000,000	5,096,532		(1,657)			6.400	6.244	MN	40,889	320,000	03/18/2011	05/15/2037
65334H-AJ-1	NEXEN INC		A		2FE	7,955,600	144.7330	11,578,640	8,000,000	7,957,156		496			7.500	7.547	JJ	251,667	600,000	07/27/2009	07/30/2039
65334H-AK-8	NEXEN INC		A		2FE	6,986,070	122.8060	8,596,448	7,000,000	6,989,911		1,207			6.200	6.227	JJ	182,039	434,000	07/27/2009	07/30/2019
65364U-AA-4	NIAGARA MOHAWK POWER		R		1FE	5,000,000	116.7850	5,839,225	5,000,000	5,000,000					4.881	4.881	FA	92,197	244,050	08/03/2009	08/15/2019
665228-C*-1	NICOR GAS FIRST MORTGAGE BOND 2.86% SERI				1	25,000,000	104.9240	26,231,080	25,000,000	24,969,610		860			2.860	2.860	FA	297,917	715,000	02/01/2011	02/01/2016
65409Q-AY-8	NIELSEN FINANCE LLC/CO			1	3FE	13,013,750	111.7500	13,410,000	12,000,000	12,727,935		(163,617)			7.750	6.059	AO	196,333	910,625	05/23/2012	10/15/2018
65409Q-AZ-5	NIELSEN FINANCE LLC/CO			1	3FE	992,500	99.5000	995,000	1,000,000	992,600		100			4.500	5.243	AO	11,125		11/13/2012	10/01/2020
654679-AB-5	NISKA GAS STORAGE US/CAN			1	4FE	6,793,750	102.7500	6,935,625	6,750,000	6,780,835		(5,257)			8.875	9.924	MS	176,391	510,313	11/16/2012	03/15/2018
654730-AL-7	NISOURCE FINANCE CORP				2FE	999,640	106.5660	1,065,657	1,000,000	999,924		46			5.400	5.404	JJ	24,900	54,000	10/21/2005	07/15/2014
654730-AR-4	NISOURCE FINANCE CORP				2FE	27,384,775	117.5100	32,315,195	27,500,000	27,429,317		7,196			5.450	5.491	MS	441,299	1,498,750	09/07/2005	09/15/2020
654730-AW-3	NISOURCE FINANCE CORP				2FE	7,898,400	119.6670	9,573,328	8,000,000	7,900,932		1,268			6.250	6.354	JD	22,222	500,000	12/01/2010	12/15/2040
654730-BA-0	NISOURCE FINANCE CORP			1	2FE	4,979,650	102.7620	5,138,080	5,000,000	4,980,502		852			3.850	3.976	FA	105,340		06/11/2012	02/15/2023
654730-B*-3	NISOURCE INC / NISOURCE FINANCE CORP				2	20,000,000	111.8150	22,362,976	20,000,000	20,000,000					5.890	5.890	MN	107,983	1,178,000	11/28/2005	11/28/2025

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 (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018				2	7,650,000	114.2860	8,742,869	7,650,000	7,632,072		2,333			7.150	7.151	JD	45,581	541,613	06/15/1998	06/01/2018
654894-AE-4	NOBLE ENERGY INC				2FE	5,062,500	126.4620	6,323,100	5,000,000	5,043,168		(2,586)			7.250	7.133	AO	76,528	362,500	12/04/2002	10/15/2023
655044-AA-3	NOBLE ENERGY INC				2FE	15,169,400	104.7450	15,711,765	15,000,000	15,059,336		(44,033)			5.250	4.932	AO	166,250	787,500	10/19/2009	04/15/2014
655044-AF-2	NOBLE ENERGY INC			1	2FE	12,777,561	110.3940	14,114,977	12,786,000	12,778,302		697			4.150	4.169	JD	23,583	540,937	12/05/2011	12/15/2021
655044-AF-2	NOBLE ENERGY INC	LS		1	2FE	4,211,219	110.3940	4,652,003	4,214,000	4,211,463		230			4.150	4.169	JD	7,772	178,281	12/05/2011	12/15/2021
65504L-AB-3	NOBLE HOLDING INTL LTD		F		2FE	5,000,000	105.3780	5,268,875	5,000,000	5,000,000					3.450	3.450	FA	71,875	172,500	07/21/2010	08/01/2015
65504L-AC-1	NOBLE HOLDING INTL LTD		F		2FE	897,525	112.4740	1,012,262	900,000	898,020		211			4.900	4.944	FA	18,375	44,100	07/21/2010	08/01/2020
65504L-AC-1	NOBLE HOLDING INTL LTD	LS	F		2FE	5,734,188	112.4740	6,467,226	5,750,000	5,737,349		1,346			4.900	4.944	FA	117,396	281,750	07/21/2010	08/01/2020
65504L-AD-9	NOBLE HOLDING INTL LTD		F		2FE	4,998,600	118.2850	5,914,240	5,000,000	4,998,643		18			6.200	6.208	FA	129,167	310,000	07/21/2010	08/01/2040
65504L-AF-4	NOBLE HOLDING INTL LTD		F		2FE	9,986,000	110.1900	11,019,020	10,000,000	9,988,183		1,166			4.625	4.687	MS	154,167	462,500	01/31/2011	03/01/2021
65504L-AG-2	NOBLE HOLDING INTL LTD		F		2FE	3,975,560	117.0480	4,681,916	4,000,000	3,976,145		314			6.050	6.128	MS	80,667	242,000	01/31/2011	03/01/2041
65504L-AJ-6	NOBLE HOLDING INTL LTD		F		2FE	4,987,800	105.2310	5,261,560	5,000,000	4,988,693		893			3.950	4.026	MS	58,153	117,951	02/07/2012	03/15/2022
655664-AM-2	NORDSTROM INC				1FE	1,113,944	108.4780	1,084,781	1,000,000	1,038,382		(25,857)			6.750	3.936	JD	5,625	67,500	12/17/2009	06/01/2014
655664-AN-0	NORDSTROM INC				1FE	4,978,250	116.0960	5,804,775	5,000,000	4,983,112		1,881			4.750	4.818	MN	39,583	237,500	04/20/2010	05/01/2020
655664-AP-5	NORDSTROM INC			1	1FE	998,280	111.4950	1,114,947	1,000,000	998,455		144			4.000	4.027	AO	8,444	40,444	10/05/2011	10/15/2021
655664-AP-5	NORDSTROM INC	LS		1	1FE	3,993,120	111.4950	4,459,788	4,000,000	3,993,821		576			4.000	4.027	AO	33,778	161,778	10/05/2011	10/15/2021
655844-AQ-1	NORFOLK SOUTHERN CORP				2FE	4,278,444	139.9290	5,392,864	3,854,000	4,163,929		(8,791)			7.250	5.975	FA	105,557	279,415	09/24/2003	02/15/2031
655844-AU-2	NORFOLK SOUTHERN CORP				2FE	5,870,584	107.7100	6,658,614	6,182,000	6,115,101		36,148			5.257	5.932	MS	93,885	324,988	09/17/2004	09/17/2014
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	2,991,690	119.4260	3,582,777	3,000,000	2,995,051		786			5.750	5.781	AO	43,125	172,500	04/01/2008	04/01/2018
655844-BH-0	NORFOLK SOUTHERN CORP				2FE	13,068,178	111.5730	22,681,675	20,329,000	13,144,037		59,224			4.837	8.147	AO	245,828	1,029,748	09/15/2011	10/01/2041
655844-BJ-6	NORFOLK SOUTHERN CORP			1	2FE	34,627,950	102.5740	35,901,005	35,000,000	34,653,366		25,416			3.000	3.140	AO	262,500	571,667	03/12/2012	04/01/2022
665772-CD-9	NORTHERN STATES PWR-MINN				1FE	6,978,720	119.6760	8,377,327	7,000,000	6,987,588		2,040			5.250	5.258	MS	122,500	367,500	03/11/2008	03/01/2018
665772-CE-7	NORTHERN STATES PWR-MINN				1FE	6,986,700	125.0660	8,754,592	7,000,000	6,987,316		208			5.350	5.347	MN	62,417	374,500	11/09/2009	11/01/2039
665789-AV-5	NORTHERN STATES PWR-WISC				1FE	4,971,300	119.2510	5,962,555	5,000,000	4,986,287		1,992			5.250	5.306	AO	65,625	262,500	09/25/2003	10/01/2018
66586G-CA-3	NORTHERN TRUST CO				1FE	9,970,600	100.3270	10,032,730	10,000,000	10,006,832		(80,971)			4.600	4.637	FA	191,667	460,000	01/24/2003	02/01/2013
665859-AK-0	NORTHERN TRUST CORP				1FE	15,000,000	105.3820	15,807,225	15,000,000	15,000,000					4.625	4.625	MN	115,625	693,750	04/28/2009	05/01/2014
665859-AL-8	NORTHERN TRUST CORP				1FE	10,637,540	107.8580	11,486,909	10,650,000	10,639,880		1,106			3.450	3.464	MN	58,176	367,425	11/01/2010	11/04/2020
6658859-AL-8	NORTHERN TRUST CORP	LS			1FE	998,830	107.8580	1,078,583	1,000,000	999,050		104			3.450	3.464	MN	5,463	34,500	11/01/2010	11/04/2020
665859-AM-6	NORTHERN TRUST CORP				1FE	6,969,410	108.0020	7,560,161	7,000,000	6,972,982		2,644			3.375	3.428	FA	84,000	236,906	08/17/2011	08/23/2021
666807-AW-2	NORTHROP GRUMMAN CORP				2FE	5,307,000	144.8080	5,792,316	4,000,000	5,050,052		(33,319)			7.750	5.451	FA	117,111	310,000	05/14/2003	02/15/2031
666807-BA-9	NORTHROP GRUMMAN CORP				2FE	7,986,960	116.7230	9,337,832	8,000,000	7,990,707		1,163			5.050	5.073	FA	168,333	404,000	07/27/2009	08/01/2019
666807-BB-7	NORTHROP GRUMMAN CORP				2FE	14,479,784	104.6160	14,897,361	14,240,000	14,323,893		(50,798)			3.700	3.315	FA	219,533	526,880	11/12/2009	08/01/2014
666807-BD-3	NORTHROP GRUMMAN CORP				2FE	4,640,600	113.4490	5,672,455	5,000,000	4,650,350		5,180			5.050	5.549	MN	32,264	252,500	01/21/2011	11/15/2040
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	36,378,043	106.6360	39,055,325	36,625,000	36,426,224		16,780			3.500	3.589	MS	377,441	1,281,875	08/18/2011	03/15/2021
666807-AQ-5	NORTHROP-GRUMMAN CORP				2FE	17,221,190	140.6600	26,725,362	19,000,000	17,646,091		53,011			7.875	8.798	MS	498,750	1,496,250	05/31/2000	03/01/2026
66765R-AA-4	NORTHWEST NATURAL GAS CO FMB MTN				1FE	4,963,000	145.1780	7,258,890	5,000,000	4,952,511		3,607			9.050	9.132	JD	37,708	452,500	08/09/1991	08/13/2021
66765R-BR-6	NORTHWEST NATURAL GAS COMPANY				1FE	9,929,800	113.4820	11,348,240	10,000,000	9,941,780		1,541			5.660	5.803	JD	47,167	566,000	02/21/2003	02/25/2033
66977W-AK-5	NOVA CHEMICALS CORP		A	1	3FE	3,225,000	109.5000	3,285,000	3,000,000	3,159,190		(49,864)			8.375	6.436	MN	41,875	251,250	08/26/2011	11/01/2016
66977T-AC-0	NOVA CHEMICALS LTD		A	1	3FE	2,328,750	100.5000	2,261,250	2,250,000	2,269,359		(7,135)			7.875	7.136	MS	52,172	177,188	01/01/2005	09/15/2025
669780-AE-1	NOVA GAS TRANS		A		1FE	9,850,100	131.1530	13,115,300	10,000,000	9,891,590		4,405			7.500	7.628	FA	272,917	750,000	08/15/1996	08/20/2026
66989H-AA-6	NOVARTIS CAPITAL CORP		R		1FE	9,989,700	104.0030	10,400,270	10,000,000	9,997,533		2,133			4.125	4.148	FA	161,563	412,500	02/04/2009	02/10/2014
66989H-AC-2	NOVARTIS CAPITAL CORP		R		1FE	8,956,980	105.1260	9,461,313	9,000,000	8,979,696		8,354			2.900	3.069	AO	48,575	261,000	03/09/2010	04/24/2015
66989H-AD-0	NOVARTIS CAPITAL CORP		R		1FE	4,961,850	116.6400	5,831,995	5,000,000	4,970,741		3,312			4.400	4.553	AO	40,944	220,000	03/09/2010	04/24/2020
66989G-AA-8	NOVARTIS SECS INVEST LTD		F		1FE	3,349,380	119.5170	3,585,522	3,000,000	3,287,349		(41,699)			5.125	3.376	FA	60,219	153,750	06/28/2011	02/10/2019
67001B-AK-9	NOVELIS CORPORATION TERM LOAN B			2	3FE	1,313,146	100.8500	1,334,249	1,323,003	1,313,654		2,018			4.000	4.474	JAJO	122	13,818	01/05/2011	03/10/2017
629377-BJ-0	NRG ENERGY INC			1	3FE	985,000	112.0000	1,120,000	1,000,000	985,742		742			8.250	9.905	MS	27,500	41,250	05/31/2012	09/01/2020
629377-BS-0	NRG ENERGY INC			1	3FE	3,935,000	111.0000	4,440,000	4,000,000	3,937,950		2,950			7.875	9.224	MN	40,250	157,500	06/15/2012	05/15/2021
629377-BT-8	NRG ENERGY INC			1	3FE	1,517,500	107.0000	1,605,000	1,500,000	1,517,178		(322)			6.625	6.878	MS	26,776		11/13/2012	03/15/2023
67019E-AB-3	NSTAR				2FE	9,916,700	113.5850	11,358,510	10,000,000	9,938,790		7,417			4.500	4.602	MN	57,500	450,000	11/12/2009	11/15/2019
67021C-AG-2	NSTAR ELECTRIC CO			1	1FE	14,958,900	99.3840	14,907,570	15,000,000	14,959,673		773			2.375	2.407	AO	75,208		10/09/2012	10/15/2022
202864-B#-0	NSTAR GAS COMPANY				1FE	25,000,000	115.0000	28,750,000	25,000,000	25,099,224		(7,918)			9.950	10.074	MJSD	207,292	2,487,500	12/31/1998	12/01/2020
67020Y-AD-2	NUANCE COMMUNICATIONS			1	3FE	1,539,000	104.5000	1,593,625	1,525,000	1,538,600		(400)			5.375	5.732	FA	31,194		10/15/2012	08/15/2020
670346-AL-9	NUCOR CORP			1	1FE	4,445,141	110.5930	5,191,212	4,694,000	4,476,938		17,275			4.125	4.734	MS	57,013	193,628	02/10/2011	09/15/2022
67059G-AJ-2	NUSIL TECHNOLOGY LLC. TRANCHE B TERM LOA			2	4FE	512,712	100.0310	512,871	512,712	512,712					5.000	5.442	FMAN	75	9,521	11/30/2011	04/07/2017
67059T-AA-3	NUSTAR LOGISTICS			3	3FE	8,732,675	113.0310	9,890,213	8,750,000	8,739,262		1,588			7.900	7.711	AO	145,931	680,313	04/01/2008	04/15/2018
67059T-AC-9	NUSTAR LOGISTICS LP			1	3FE	9,976,400	95.0630	9,506,270	10,000,000	9,978,126		1,726			4.750	4.779	FA	197,917	236,181	01/30/2012	02/01/2022
484168-AC-3	NUSTAR PIPELINE OPER				3FE	3,093,300	101.1110	3,033,339	3,000,000	3,011,365		(26,406)			5.875	4.941	JD	14,688	176,250	11/12/2009	06/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67073E-AK-6	NUVEEN INVESTMENTS, INC. ADDITONAL EXTEN			2	4FE	2,434,820	100.3500	1,809,505	1,803,194	1,796,458		356,968			5.811	3.876	JAJO	8,467	68,774	10/18/2012	05/13/2017
67073Y-AA-4	NV ENERGY INC				3FE	6,247,500	117.5900	7,202,388	6,125,000	6,229,695		(10,155)			6.250	5.968	MN	48,915	382,813	03/10/2011	11/15/2020
67073Y-AA-4	NV ENERGY INC	LS			3FE	892,500	117.5900	1,028,913	875,000	889,956		(1,451)			6.250	5.968	MN	6,988	54,688	03/10/2011	11/15/2020
674599-BY-0	OCCIDENTAL PETROLEUM COR				1FE	14,784,450	114.3400	17,150,955	15,000,000	14,818,547		18,360			4.100	4.334	FA	256,250	615,000	02/07/2011	02/01/2021
674599-BZ-7	OCCIDENTAL PETROLEUM COR				1FE	9,994,000	105.0450	10,504,540	10,000,000	9,996,299		1,141			2.500	2.579	FA	104,167	250,000	12/13/2010	02/01/2016
674599-CC-7	OCCIDENTAL PETROLEUM COR			1	1FE	29,426,600	106.3690	31,910,580	30,000,000	29,490,238		47,077			3.125	3.345	FA	354,167	929,687	08/24/2011	02/15/2022
674599-CE-3	OCCIDENTAL PETROLEUM COR			1	1FE	20,945,190	102.0370	21,427,833	21,000,000	20,947,538		2,348			2.700	2.775	FA	297,675		06/19/2012	02/15/2023
674812-AK-8	OCEAN ENERGY INC				2FE	8,809,950	126.9580	10,156,608	8,000,000	8,386,378		(55,536)			8.250	7.171	JJ	330,000	660,000	08/07/2002	07/01/2018
677050-AG-1	OGLETHORPE POWER CORP				1FE	5,000,000	124.7380	6,236,880	5,000,000	5,000,000					5.950	5.950	MN	49,583	297,500	10/26/2009	11/01/2039
677050-AH-9	OGLETHORPE POWER CORP				1FE	9,980,000	115.0720	11,507,160	10,000,000	9,980,223		165			5.250	5.272	MS	175,000	542,500	08/16/2011	09/01/2050
677052-AA-0	OGLETHORPE POWER CORP				1FE	5,985,000	117.0890	7,025,322	6,000,000	5,985,462		222			5.375	5.384	MN	53,750	322,500	11/04/2010	11/01/2040
677415-CD-1	OHIO POWER COMPANY				2FE	7,664,787	100.5820	7,573,817	7,530,000	7,540,999		(88,592)			5.500	5.219	FA	156,457	414,150	03/18/2009	02/15/2013
677415-CN-9	OHIO POWER COMPANY				2FE	4,996,000	103.4550	5,172,730	5,000,000	4,999,398		864			5.750	5.740	MS	95,833	287,500	11/12/2009	09/01/2013
677415-CL-3	OHIO POWER COMPANY - IBC				2FE	10,462,935	115.2110	12,097,145	10,500,000	10,484,761		3,905			6.000	6.048	JD	52,500	630,000	06/07/2006	06/01/2016
677730-A*-4	OHIO VALLEY ELECTRIC CORP			23	2	36,751,488	115.0000	42,264,212	36,751,488	39,201,639		(60,643)			6.400	5.800	FA	888,569	2,288,343	02/06/2006	06/15/2040
678026-AD-7	OIL STATES INTL INC			1	3FE	3,549,720	106.5000	3,638,040	3,416,000	3,530,891		(16,307)			6.500	6.548	JD	18,503	192,270	07/05/2012	06/01/2019
678026-AE-5	OIL STATES INTL INC			1	3FE	200,000	101.3750	202,750	200,000	200,000					5.125	5.653	JJ	285		12/18/2012	01/15/2023
678858-BL-4	OKLAHOMA G&E CO				1FE	6,955,060	128.1780	8,972,460	7,000,000	6,956,594		625			5.850	5.888	JD	34,125	409,500	06/03/2010	06/01/2040
678858-BH-3	OKLAHOMA GAS & ELECTRIC				1FE	9,946,100	133.2790	13,327,850	10,000,000	9,949,532		788			6.450	6.492	FA	268,750	645,000	01/28/2008	02/01/2038
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES				1	27,066,667	111.4880	30,176,007	27,066,667	27,066,667					4.830	4.830	JD	108,943	1,307,320	04/07/2011	12/01/2040
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A				3	3,125,000	107.2470	3,351,458	3,125,000	3,137,407		(1,775)			7.230	7.233	JD	5,648	225,938	12/31/1998	12/22/2017
681936-AX-8	OMEGA HEALTHCARE INVESTORS			1	2FE	11,367,500	108.7500	11,962,500	11,000,000	11,289,428		(40,538)			6.750	6.561	AO	156,750	742,500	03/09/2011	10/15/2022
681936-AZ-3	OMEGA HLTHCARE INVESTORS			1	2FE	5,000,000	106.0000	5,300,000	5,000,000	5,000,000					5.875	6.368	MS	86,493	143,611	03/05/2012	03/15/2024
681904-AM-0	OMNICARE INC			1	3FE	10,334,375	111.0000	10,822,500	9,750,000	10,219,424		(72,244)			7.750	6.863	JD	62,969	755,625	11/04/2011	06/01/2020
681919-AZ-9	OMNICOM GROUP INC				2FE	9,956,700	104.1720	10,417,190	10,000,000	9,959,200		2,500			3.625	3.687	MN	60,417	189,306	04/18/2012	05/01/2022
682134-AC-5	OMNICOM GROUP INC				2FE	9,965,400	111.2740	11,127,360	10,000,000	9,972,355		2,981			4.450	4.509	FA	168,111	445,000	08/02/2010	08/15/2020
68233D-AP-2	ONCOR ELECTRIC DELIVERY				2FE	5,303,565	130.9340	5,892,030	4,500,000	5,190,647		(17,616)			7.250	5.930	JJ	150,438	326,250	03/30/2005	01/15/2033
68233J-AK-0	ONCOR ELECTRIC DELIVERY				2FE	5,992,910	114.1560	6,197,529	5,429,000	5,872,671		(85,416)			5.000	5.133	MS	68,617	271,450	07/27/2011	09/30/2017
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1	2FE	4,987,950	114.3300	5,716,480	5,000,000	4,988,054		104			5.300	5.329	JD	22,083	142,069	05/15/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY			1	2FE	9,980,400	101.2220	10,122,240	10,000,000	9,980,749		316			4.550	4.568	JD	37,917	465,111	11/18/2011	12/01/2041
682680-AQ-6	ONEOK INC			1	2FE	6,996,570	108.6570	7,605,990	7,000,000	6,996,832		262			4.250	4.264	FA	123,958	152,882	01/23/2012	02/01/2022
68268N-AC-7	ONEOK PARTNERS LP				2FE	2,380,500	123.9990	3,719,976	3,000,000	2,404,921		7,493			6.650	8.626	AO	49,875	199,500	05/12/2009	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP				2FE	10,140,665	127.3890	14,012,735	11,000,000	10,172,037		9,510			6.850	7.602	AO	159,072	753,500	05/12/2009	10/15/2037
68268N-AJ-2	ONEOK PARTNERS LP			1	2FE	14,936,400	101.9050	15,285,675	15,000,000	14,938,005		1,605			3.375	3.448	AO	151,875		09/10/2012	10/01/2022
Q8530#-AB-6	ONESTEEL LTD SER B SENIOR NOTES		F	3	3	15,073,478	100.8910	15,133,662	15,000,000	15,006,574		(14,130)			5.880	5.299	JD	46,550	882,000	08/29/2007	06/12/2013
14173V-AC-7	ONEX CARESTREAM FINANCE LP TERM LOAN B			2	4FE	4,885,974	99.5310	4,881,890	4,904,894	4,886,928		3,763			5.000	5.290	JAJO	681	191,742	03/17/2011	02/25/2017
68389X-AD-7	ORACLE CORP				1FE	15,060,710	101.2830	14,179,662	14,000,000	14,091,274		(311,939)			4.950	2.668	AO	146,300	693,000	11/12/2009	04/15/2013
68389X-AH-8	ORACLE CORP				1FE	2,980,020	133.4590	4,003,755	3,000,000	2,980,926		280			6.125	6.174	JJ	88,302	183,750	06/30/2009	07/08/2039
68389X-AK-1	ORACLE CORP				1FE	25,644,350	112.7830	28,195,725	25,000,000	25,557,424		(65,086)			3.875	3.540	JJ	446,701	968,750	08/08/2011	07/15/2020
68389X-AP-0	ORACLE CORP				1FE	19,975,600	100.9010	20,180,180	20,000,000	19,975,997		397			2.500	2.506	AO	91,667		10/18/2012	10/15/2022
68402L-AC-8	ORACLE CORP/OZARK HLDG				1FE	18,504,185	113.1610	21,956,629	19,403,000	20,301,979		(283,707)			5.250	5.883	JJ	469,714	1,018,658	10/31/2006	01/15/2016
68402L-AC-8	ORACLE CORP/OZARK HLDG	LS			1FE	7,218,745	113.1610	8,596,841	7,597,000	8,212,499		(192,734)			5.250	5.930	JJ	183,911	398,843	04/21/2006	01/15/2016
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020				2FE	6,697,010	107.6300	7,228,236	6,715,827	6,702,674		1,409			6.210	6.266	JD	1,158	639,730	11/10/2009	12/30/2020
67103H-AA-5	O'REILLY AUTOMOTIVE INC			1	2FE	9,929,700	110.7620	11,076,180	10,000,000	9,940,931		5,853			4.875	4.965	JJ	226,146	487,500	01/11/2011	01/14/2021
67103H-AB-3	O'REILLY AUTOMOTIVE INC			1	2FE	14,973,900	109.5000	16,424,970	15,000,000	14,976,625		2,135			4.625	4.641	MS	204,271	686,042	09/14/2011	09/15/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC				2FE	4,981,350	104.0490	5,202,430	5,000,000	4,981,907		557			3.800	3.858	MS	68,611		08/16/2012	09/01/2022
Q7160#-AC-3	ORICA FINANCE (2005 TRANSACTION - AUD DE		D	3	2	10,000,000	109.0430	14,150,361	10,000,000	13,472,556				199,806	3.760	7.114	MN	79,108	643,559	05/05/2005	05/05/2015
Q7160#-AA-7	ORICA FINANCE LTD 5.84% SER A GTD SR NTS		F		2	6,000,000	109.8190	6,589,169	6,000,000	6,000,000					5.840	5.840	AO	81,760	350,400	10/07/2003	10/07/2015
Q7160#-AB-5	ORICA FINANCE LTD 6.09% SER B GTD SR NTS		F		2FE	10,000,000	115.0000	11,500,000	10,000,000	10,000,000					6.090	6.090	AO	142,100	609,000	10/07/2003	10/07/2018
R67788-AA-4	ORKLA ASA (NORWAY) 10'S		F		2	10,000,000	111.5440	11,154,420	10,000,000	10,000,000					6.090	6.090	MS	174,242	608,940	09/18/2007	09/18/2017
R67788-AB-2	ORKLA ASA (NORWAY) 12'S		F		2	30,000,000	113.9460	34,183,770	30,000,000	30,000,000					6.190	6.190	MS	531,308	1,856,940	09/18/2007	09/18/2019
688225-AB-7	OSHKOSH CORP			1	4FE	2,695,000	109.7500	2,853,500	2,600,000	2,658,260		(15,858)			8.250	8.044	MS	71,500	214,500	07/21/2010	03/01/2017
688225-AD-3	OSHKOSH CORP			1	4FE	528,750	110.7500	553,750	500,000	520,773		(3,186)			8.500	7.779	MS	14,167	42,500	04/29/2010	03/01/2020
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC			13	6*	77,744	76.0000	77,744	102,294		(77,744)		24,551		17.000	17.000	MJSD		15,271	07/26/2006	07/26/2014
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC	O		13	6*	895,601	76.0000	895,601	1,178,422		(895,601)		282,821		17.000	17.000	MJSD		175,922	07/26/2006	07/26/2014
690742-AA-9	OWENS CORNING INC				2FE	11,968,080	112.3670	13,483,980	12,000,000	11,985,107		3,239			6.500	6.537	JD	65,000	780,000	10/26/2006	12/01/2016
69073T-AP-8	OWENS-BROCKWAY				3FE	63,150	114.0000	68,400	60,000	62,383		(578)			7.375	6.077	FA	1,844	4,425	08/24/2011	05/15/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69073T-AP-8	OWENS-BROCKWAY	LS			3FE	6,646,225	114.0000	7,113,600	6,240,000	6,521,425		(68,756)			7.375	5.915	FA	191,750	460,200	08/24/2011	05/15/2016
690768-BF-2	OWENS-ILLINOIS INC				4FE	853,125	115.2500	864,375	750,000	845,903		(7,222)			7.800	5.050	MN	7,475	29,250	07/09/2012	05/15/2018
69242*-AA-1	OYSTER CREEK LTD SR NTS				2	3,408,600	104.1980	3,551,700	3,408,600	3,412,863		(2,970)			8.660	8.754	MJSD	13,119	249,274	12/31/1998	03/15/2014
694308-GT-8	PACIFIC GAS & ELECTRIC			1	1FE	2,527,793	109.6110	2,742,475	2,502,000	2,524,356		(2,486)			3.500	3.365	AO	21,893	87,570	08/08/2011	10/01/2020
694308-GT-8	PACIFIC GAS & ELECTRIC	M		1	1FE	7,595,557	109.6110	8,218,655	7,498,000	7,582,550		(9,418)			3.500	3.330	AO	65,608	262,430	08/08/2011	10/01/2020
694308-GV-3	PACIFIC GAS & ELECTRIC			1	1FE	3,186,630	114.7950	3,443,844	3,000,000	3,163,727		(16,572)			4.250	3.493	MN	16,292	127,500	08/05/2011	05/15/2021
694308-GV-3	PACIFIC GAS & ELECTRIC	LS		1	1FE	2,124,420	114.7950	2,295,896	2,000,000	2,109,151		(11,048)			4.250	3.493	MN	10,861	85,000	08/05/2011	05/15/2021
6944P0-AH-8	PACIFIC LIFE GLOBAL FNDG				1FE	9,995,200	101.3290	10,132,880	10,000,000	10,025,361		(85,831)			5.150	5.161	AO	108,722	515,000	03/18/2009	04/15/2013
695114-BT-4	PACIFICORP				1FE	13,508,507	148.2640	17,050,395	11,500,000	13,187,557		(49,465)			7.700	6.432	MN	113,147	885,500	03/23/2005	11/15/2031
695114-CD-8	PACIFICORP				1FE	8,999,640	126.5590	11,390,310	9,000,000	8,999,671		6			5.750	5.769	AO	129,375	517,500	03/09/2007	04/01/2037
695114-CL-0	PACIFICORP				1FE	6,542,559	132.6770	8,107,891	6,111,000	6,529,305		(7,107)			6.000	5.502	JJ	169,071	366,660	01/31/2011	01/15/2039
69512E-CA-1	PACIFICORP				1FE	5,341,400	140.6860	7,034,280	5,000,000	5,201,589		(14,650)			8.375	7.811	MS	139,583	418,750	03/26/1997	12/31/2021
69512E-FR-1	PACIFICORP				1FE	7,797,280	134.5490	10,763,888	8,000,000	7,720,648		16,185			7.260	7.720	AO	145,200	580,800	08/08/1996	07/21/2023
69512E-BY-0	PACIFICORP 1ST MTG MTN				1FE	10,000,000	141.7240	14,172,390	10,000,000	9,945,806		3,759			8.530	8.532	MS	284,333	853,000	12/09/1991	12/16/2021
695156-AP-4	PACKAGING CORP OF AMERIC			1	2FE	9,991,100	103.5550	10,355,510	10,000,000	9,991,480		380			3.900	3.897	JD	17,333	183,083	06/21/2012	06/15/2022
695629-AQ-8	PAINE WEBBER GROUP INC		R		1FE	2,789,274	106.2530	3,187,587	3,000,000	2,972,253		22,671			7.625	8.507	FA	86,417	228,750	07/24/2000	02/15/2014
69806L-AC-8	PAN PACIFIC RETAIL PROP				2FE	3,077,370	100.1920	3,005,763	3,000,000	3,000,503		(12,730)			6.125	5.680	JJ	84,729	183,750	11/09/2005	01/15/2013
69806L-AE-4	PAN PACIFIC RETAIL PROP				2FE	2,283,570	106.5510	2,397,398	2,250,000	2,318,688		(46,394)			5.950	5.726	JD	11,156	133,875	11/17/2005	06/01/2014
698455-AA-0	PANHANDLE EAST PIPE LINE				2FE	4,370,250	119.6610	5,983,070	5,000,000	4,590,433		66,487			6.200	8.292	MN	51,667	310,000	04/22/2009	11/01/2017
698455-AB-8	PANHANDLE EAST PIPE LINE				2FE	11,965,800	121.8470	14,621,688	12,000,000	11,978,482		3,137			7.000	7.048	JD	37,333	840,000	06/06/2008	06/15/2018
698465-BJ-9	PANHANDLE EASTERN PIPELN				2FE	6,498,120	102.9900	6,179,370	6,000,000	6,089,167		(139,397)			6.050	3.609	FA	137,133	363,000	12/11/2009	08/15/2013
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED				2FE	32,475,829	107.6190	34,950,162	32,475,829	32,475,829					6.885	6.899	FA	751,531	2,235,392	01/24/2008	07/31/2029
701094-AG-9	PARKER-HANNIFIN CORP				1FE	4,963,250	100.5010	5,025,040	5,000,000	5,004,580		(36,916)			4.875	4.969	FA	92,083	243,750	02/05/2003	02/15/2013
70109H-AK-1	PARKER-HANNIFIN CORP				1FE	18,166,620	108.6000	19,276,429	17,750,000	18,126,623		(33,282)			3.500	3.250	MS	182,924	621,250	08/10/2011	09/15/2022
703481-A*-2	PATTERSON-UTI UNSECURED NOTES SERIES A 4				2	5,000,000	106.7690	5,338,435	5,000,000	5,000,000					4.970	4.970	AO	59,364	248,644	10/05/2010	10/05/2020
704549-AE-4	PEABODY ENERGY CORP				3FE	5,185,000	114.5000	5,725,000	5,000,000	5,120,645		(26,851)			7.375	6.650	MN	61,458	368,750	06/24/2010	11/01/2016
704549-AF-1	PEABODY ENERGY CORP				3FE	3,180,500	108.0000	3,024,000	2,800,000	3,148,221		(15,172)			7.875	6.498	MN	36,750	220,500	10/14/2010	11/01/2026
704549-AK-0	PEABODY ENERGY CORP				3FE	1,750,000	106.2500	1,859,375	1,750,000	1,750,000					6.000	6.000	MN	13,417	105,000	11/07/2011	11/15/2018
705012-AA-0	PEARSON FUNDING TWO		F		2FE	9,947,800	107.5190	10,751,900	10,000,000	9,969,068		8,376			4.000	4.099	MN	48,889	400,000	05/10/2010	05/17/2016
706327-AB-9	PEMBINA PIPELINE CORP 2014		C		2	9,461,426	105.4530	13,708,949	9,461,426	13,056,141				295,405	5.990	5.990	JD	34,758	792,446	06/15/2004	06/15/2014
706451-BF-7	PEMEX PROJ FDG MASTER TR		R		2FE	8,372,638	110.7500	9,801,375	8,850,000	8,663,600		55,464			5.750	6.545	JD	22,617	508,875	11/12/2009	12/15/2015
706451-BF-7	PEMEX PROJ FDG MASTER TR	LS	R		2FE	141,999	110.7500	166,125	150,000	146,854		936			5.750	6.542	JD	383	8,625	11/12/2009	12/15/2015
706451-BG-5	PEMEX PROJ FDG MASTER TR		R		2FE	2,590,782	127.0000	3,175,000	2,500,000	2,584,759		(1,675)			6.625	6.339	JD	7,361	165,625	01/26/2009	06/15/2035
706451-BR-1	PEMEX PROJ FDG MASTER TR		R		2FE	1,495,485	126.7500	1,901,250	1,500,000	1,495,742		63			6.625	6.663	JD	4,417	99,375	05/28/2008	06/15/2038
706451-BS-9	PEMEX PROJ FDG MASTER TR		R		2FE	14,052,150	116.7500	16,345,000	14,000,000	14,031,184		(5,066)			5.750	5.698	MS	268,333	805,000	06/06/2008	03/01/2018
707569-AN-9	PENN NATIONAL GAMING INC			1	3FE	6,727,500	114.0000	6,840,000	6,000,000	6,493,772		(132,085)			8.750	5.958	FA	198,333	525,000	03/04/2011	08/15/2019
70757D-AJ-8	PENN NATIONAL GAMING, INC.- TERM B			2	3FE	2,584,674	100.2190	2,591,634	2,585,970	2,584,760		122			3.750	0.908	JAJO	9,266	22,764	12/10/2012	07/16/2018
708160-BS-4	PENNEY (JC) CO INC				4FE	2,580,000	83.5000	2,087,500	2,500,000	2,577,503		(1,174)			7.400	7.129	AO	46,250	185,000	10/07/2010	04/01/2037
708696-BS-7	PENNSYLVANIA ELECTRIC CO				2FE	9,501,400	104.8310	10,483,060	10,000,000	9,905,474		70,917			5.125	5.921	AO	128,125	512,500	04/20/2006	04/01/2014
709599-AC-8	PENSKE TRUCK LEASING/PTL				2FE	4,995,150	102.0340	5,101,700	5,000,000	4,996,146		996			3.125	3.159	MN	21,701	78,125	05/08/2012	05/11/2015
709599-AE-4	PENSKE TRUCK LEASING/PTL				2FE	14,989,200	104.6370	15,695,565	15,000,000	14,990,472		1,272			3.750	3.766	MN	78,125	281,250	05/08/2012	05/11/2017
709599-AH-7	PENSKE TRUCK LEASING/PTL				2FE	7,950,080	103.3000	8,264,000	8,000,000	7,951,909		1,829			4.875	4.951	JJ	182,000		07/10/2012	07/11/2022
709629-AD-1	PENTAIR FINANCE SA		F		2FE	14,964,750	98.9560	14,843,415	15,000,000	14,965,197		447			2.650	2.693	JD	38,646		11/19/2012	12/01/2019
709629-AG-4	PENTAIR FINANCE SA			1	2FE	19,965,860	112.9610	22,592,100	20,000,000	19,765,860					5.000	5.095	MN	36,111		12/18/2012	05/15/2021
712704-AA-3	PEOPLE'S UNITED FIN INC			1	1FE	2,990,040	100.5200	3,015,603	3,000,000	2,990,098		58			3.650	3.691	JD	7,604		12/03/2012	12/06/2022
713291-AR-3	PEPCO HOLDINGS INC				2FE	15,303,375	103.5120	15,827,959	15,291,000	15,298,245		(2,537)			2.700	2.682	AO	103,214	412,857	10/26/2010	10/01/2015
71343P-AB-7	PEPSIAMERICAS INC				1FE	9,471,425	115.4440	10,284,897	8,909,000	9,270,047		(74,212)			5.000	3.980	MN	56,919	445,450	03/04/2010	05/15/2017
71343P-AF-8	PEPSIAMERICAS INC				1FE	4,968,450	104.1930	5,209,665	5,000,000	4,992,312		6,540			4.375	4.525	FA	82,639	218,750	02/09/2009	02/15/2014
71343X-AD-6	PEPSIAMERICAS INC				1FE	5,886,780	100.8000	6,048,006	6,000,000	6,007,255		(34,680)			4.500	4.757	MS	79,500	270,000	02/03/2004	03/15/2013
713448-BG-2	PEPSICO INC				1FE	1,498,620	100.5470	1,508,205	1,500,000	1,499,964		290			4.650	4.875	FA	26,350	69,750	11/29/2007	02/15/2013
713448-BK-3	PEPSICO INC				1FE	9,978,800	103.7920	10,379,200	10,000,000	9,994,693		4,371			3.750	3.795	MS	125,000	375,000	11/12/2009	03/01/2014
713448-BM-9	PEPSICO INC				1FE	32,966,670	104.9560	34,635,348	33,000,000	32,985,792		6,648			3.100	3.124	JJ	471,717	1,023,000	01/11/2010	01/15/2015
713448-BR-8	PEPSICO INC				1FE	17,115,568	107.1670	18,207,690	16,990,000	17,098,819		(12,153)			3.125	3.032	MN	88,490	530,938	08/09/2011	11/01/2020
713448-BS-6	PEPSICO INC				1FE	4,959,008	116.9510	5,414,813	4,630,000	4,951,283		(5,766)			4.875	4.438	MN	37,619	225,713	08/22/2011	11/01/2040
713448-BS-6	PEPSICO INC	LS			1FE	396,292	116.9510	432,717	370,000	395,675		(461)			4.875	4.438	MN	3,006	18,038	08/22/2011	11/01/2040
713448-BW-7	PEPSICO INC				1FE	28,832,920	105.8930	30,708,854	29,000,000	28,852,488		14,683			3.000	3.063	FA	304,500	860,333	08/22/2011	08/25/2021
713448-BZ-0	PEPSICO INC				1FE	14,953,200	103.4320	15,514,785	15,000,000	14,953,878		678			4.000	4.018	MS	193,333	300,000	02/29/2012	03/05/2042

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
714290-B*-3	PERRIGO COMPANY 2010 2017				2	12,000,000	111.7650	13,411,832	12,000,000	12,000,000					4.910	4.910	AO	99,837	589,200	04/30/2010	04/30/2017
714290-B@-1	PERRIGO COMPANY 2010 2020				2	3,000,000	115.0000	3,450,000	3,000,000	3,000,000					5.450	5.450	AO	27,704	163,500	04/30/2010	04/30/2020
71645W-AM-3	PETROBRAS INTL FIN CO		F		2FE	2,055,000	114.4910	2,289,820	2,000,000	2,038,160		(6,241)			5.875	5.446	MS	39,167	117,500	02/25/2010	03/01/2018
71645W-AN-1	PETROBRAS INTL FIN CO		F		2FE	6,361,875	124.9080	6,869,918	5,500,000	6,153,547		(85,987)			7.875	5.581	MS	127,531	433,125	06/17/2010	03/15/2019
71645W-AP-6	PETROBRAS INTL FIN CO		F		2FE	16,845,900	113.8360	18,213,696	16,000,000	16,734,433		(87,157)			5.750	4.911	JJ	411,444	920,000	08/10/2011	01/20/2020
71645W-AR-2	PETROBRAS INTL FIN CO		F		2FE	5,209,050	112.5820	5,629,100	5,000,000	5,191,803		(17,247)			5.375	4.796	JJ	114,965	134,375	02/01/2012	01/27/2021
69320D-AA-7	PETRO-CANADA		I		2FE	3,978,880	107.5700	4,302,780	4,000,000	3,995,205		2,384			5.000	5.068	MN	25,556	200,000	11/08/2004	11/15/2014
71644E-AH-1	PETRO-CANADA		A		2FE	4,646,289	112.4070	6,165,502	5,485,000	4,757,922		16,497			5.350	6.531	JJ	135,312	293,448	06/23/2004	07/15/2033
71644E-AH-5	PETRO-CANADA LTD		A		2FE	1,497,435	121.6120	1,824,176	1,500,000	1,498,434		240			6.050	6.073	MN	11,596	90,750	05/12/2008	05/15/2018
71644E-AJ-1	PETRO-CANADA LTD		A		2FE	1,496,760	136.3790	2,045,682	1,500,000	1,496,942		44			6.800	6.817	MN	13,033	102,000	05/12/2008	05/15/2038
716495-AL-0	PETROHAWK ENERGY CORP			1	2FE	8,324,924	112.8950	9,031,576	8,000,000	8,234,127		(55,879)			7.250	6.846	FA	219,111	580,000	05/31/2011	08/15/2018
71654Q-AV-4	PETROLEOS MEXICANOS		F		2FE	7,940,080	107.7500	8,620,000	8,000,000	7,973,971		10,901			4.875	5.024	MS	114,833	390,000	11/12/2009	03/15/2015
71654Q-AX-0	PETROLEOS MEXICANOS		F		2FE	7,920,880	116.8500	9,348,000	8,000,000	7,935,420		6,186			5.500	5.626	JJ	195,556	440,000	07/13/2010	01/21/2021
716743-AD-1	PETRONAS CAPITAL LTD		F		1FE	31,734,660	118.6880	37,980,224	32,000,000	31,809,124		23,472			5.250	5.358	FA	648,667	1,680,000	08/17/2009	08/12/2019
716743-AC-3	PETRONAS GLOBAL SUKUK LT		F		1FE	8,964,000	104.9230	9,443,097	9,000,000	8,987,428		7,362			4.250	4.340	FA	147,688	382,500	10/09/2009	08/12/2014
717081-DB-6	PFIZER INC				1FE	36,003,710	126.3980	36,655,304	29,000,000	34,834,998		(854,107)			6.200	2.661	MS	529,411	1,798,000	08/12/2011	03/15/2019
69331C-AE-8	PG&E CORP				2FE	3,978,240	105.9860	4,239,424	4,000,000	3,994,018		4,490			5.750	5.946	AO	57,500	230,000	03/09/2009	04/01/2014
71713U-AQ-5	PHARMACIA CORP				1FE	8,677,949	128.2070	9,786,002	7,633,000	8,122,945		(70,838)			6.500	5.179	JD	41,345	496,145	06/01/2004	12/01/2018
500472-AC-9	PHILIPS ELECTRONICS NV		F		1FE	3,031,520	135.3040	4,059,117	3,000,000	3,030,220		(465)			6.875	6.792	MS	63,021	206,250	06/12/2009	03/11/2038
718546-AA-2	PHILLIPS 66				2FE	19,952,600	111.7420	22,348,380	20,000,000	19,955,685		3,085			4.300	4.357	AO	215,000	475,389	03/07/2012	04/01/2022
718546-AG-9	PHILLIPS 66				2FE	9,998,200	105.9840	10,598,370	10,000,000	9,998,464		264			2.950	3.040	MN	49,167	187,653	03/07/2012	05/01/2017
718592-AK-4	PHILLIPS-VAN HEUSEN			1	3FE	8,725,688	112.1250	9,334,406	8,325,000	8,559,606		(47,066)			7.375	6.797	MN	78,452	613,969	10/06/2011	05/15/2020
720186-E@-0	PIEDMONT NATURAL GAS CO., INC. 4.24% SEN				1	22,000,000	111.0510	24,431,321	22,000,000	22,000,000					4.240	4.244	JD	77,733	932,800	06/06/2011	06/06/2021
72165N-AL-3	PILOT TRAVEL CENTERS REFIN TRANCHE B TL			2	3FE	1,939,108	100.5210	1,947,977	1,937,880	1,939,057		(207)			3.750	3.840	JAJO	202	90,566	08/31/2011	03/30/2018
69349F-AF-8	PINAFORE LLC (TOMKINS) TERM B-1		F	2	3FE	413,690	100.4790	419,019	417,021	412,850		(294)			4.250	4.817	JAJO	49	3,867	10/05/2010	09/29/2016
72346D-AN-3	PINNACLE ENTERTAINMENT INCREMENTAL TL A			2	3FE	1,182,060	100.5000	1,196,955	1,191,000	1,180,208		1,118			4.000	4.366	MJSD	132	12,439	04/09/2012	03/19/2019
723787-AK-3	PIONEER NATURAL RESOURCE			1	2FE	9,446,800	104.7880	9,954,822	9,500,000	9,449,034		2,234			3.950	4.046	JJ	192,837		06/21/2012	07/15/2022
72447W-AU-3	PITNEY BOWES INC				2FE	5,324,300	105.7140	5,285,720	5,000,000	5,145,164		(86,061)			4.875	3.026	FA	92,083	243,750	11/16/2010	08/15/2014
72447X-AC-1	PITNEY BOWES INC				2FE	1,992,381	106.9110	2,032,384	1,901,000	1,967,583		(12,596)			5.750	4.924	MS	32,185	109,308	10/12/2010	09/15/2017
72447X-AC-1	PITNEY BOWES INC	LS			2FE	15,816,944	106.9110	16,677,094	15,599,000	15,777,552		(34,335)			5.750	5.484	MS	264,100	896,943	10/12/2010	09/15/2017
72650R-AB-8	PLAINS ALL AMER PIPELINE				2FE	19,958,025	104.8670	20,449,104	19,500,000	19,616,588		(117,654)			5.625	4.981	JD	48,750	1,096,875	12/17/2009	12/15/2013
72650R-AF-9	PLAINS ALL AMER PIPELINE				2FE	12,015,685	111.7600	13,411,200	12,000,000	12,005,220		(1,284)			5.875	5.734	FA	266,333	705,000	09/21/2004	08/15/2016
72650R-AP-7	PLAINS ALL AMER PIPELINE				2FE	11,134,309	117.9230	12,187,352	10,335,000	10,840,721		(111,023)			6.125	4.777	JJ	291,892	633,019	03/24/2010	01/15/2017
72650R-AW-2	PLAINS ALL AMER PIPELINE				2FE	9,952,300	120.8700	12,087,010	10,000,000	9,964,644		3,964			5.750	5.714	JJ	265,139	575,000	09/01/2009	01/15/2020
72650R-AZ-5	PLAINS ALL AMER PIPELINE			1	2FE	9,982,300	105.8640	10,586,440	10,000,000	9,983,427		1,127			3.650	3.757	JD	30,417	252,458	03/13/2012	06/01/2022
727610-AD-9	PLASTIPAK HOLDINGS INC			1	4FE	3,395,910	101.7500	3,354,698	3,297,000	3,328,887		(31,098)			8.500	13.675	JD	12,455	280,245	09/24/2010	12/15/2015
727610-AE-7	PLASTIPAK HOLDINGS INC			1	4FE	2,698,125	114.2500	2,767,135	2,422,000	2,640,787		(50,327)			10.625	7.720	FA	97,216	257,338	11/04/2011	08/15/2019
72925#-AJ-6	PLUM CREEK TIMBER L.P. 6.18% SER O SR NT				2	14,116,766	100.2470	14,151,586	14,116,766	14,116,267		8,812			6.180	6.180	JJ	387,741	872,416	01/22/2003	01/21/2013
72925P-AB-1	PLUM CREEK TIMBERLANDS				2FE	9,973,100	111.0040	11,100,400	10,000,000	9,990,619		2,916			5.875	5.911	MN	75,069	587,500	11/08/2005	11/15/2015
69349L-AG-3	PNC BANK NA			1	1FE	24,997,750	100.0320	25,007,925	25,000,000	24,997,788		38			2.700	2.709	MN	129,375		10/17/2012	11/01/2022
693475-AL-9	PNC FINANCIAL SERVICES			3	1FE	5,059,335	100.5820	5,029,110	5,000,000	5,058,672		(663)			2.854	8.549	MN	8,324	192,930	11/01/2012	11/09/2022
693476-BL-6	PNC FUNDING CORP				1FE	9,945,600	114.0560	11,405,600	10,000,000	9,956,516		4,707			4.375	4.443	FA	170,139	437,500	08/04/2010	08/11/2020
693476-BM-4	PNC FUNDING CORP			1	1FE	9,788,142	105.6530	10,353,945	9,800,000	9,791,036		2,262			2.700	2.727	MS	74,970	264,600	09/14/2011	09/19/2016
693476-BN-2	PNC FUNDING CORP			1	1FE	9,944,400	105.4210	10,542,140	10,000,000	9,948,269		3,869			3.300	3.366	MS	103,583	165,000	03/05/2012	03/08/2022
73020*-AB-9	PNG COMPANIES LLC 2017 (7-YR)				2	6,000,000	108.2430	6,494,578	6,000,000	6,000,000					4.930	4.930	FA	102,708	295,800	02/26/2010	02/26/2017
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA				3	3,125,000	110.1000	3,440,634	3,125,000	3,125,000					7.230	7.233	JD	5,648	225,938	12/31/1998	12/22/2017
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	9,992,600	122.8580	12,285,830	10,000,000	9,994,844		655			6.100	6.108	AO	128,778	610,000	04/13/2009	04/15/2019
73755L-AE-7	POTASH CORP-SASKATCHEWAN		A		2FE	2,992,710	106.1760	3,185,268	3,000,000	2,997,822		1,493			5.250	5.352	MN	20,125	157,500	04/28/2009	05/15/2014
73755L-AJ-6	POTASH CORP-SASKATCHEWAN		A		2FE	20,971,957	109.4170	22,786,153	20,825,000	20,944,707		(22,639)			3.250	3.126	JD	56,401	676,813	07/29/2011	12/01/2017
737662-BP-0	POTOMAC EDISON CO				2FE	4,255,533	107.9250	4,322,380	4,005,000	4,106,169		(51,113)			5.350	3.936	MN	27,379	214,268	12/17/2009	11/15/2014
693506-BD-8	PPG INDUSTRIES INC				2FE	15,036,650	107.8390	16,175,850	15,000,000	15,038,320		(4,488)			3.600	3.568	MN	69,000	540,000	08/11/2011	11/15/2020
693506-BF-3	PPG INDUSTRIES INC				2FE	4,760,150	102.4830	5,124,135	5,000,000	4,852,458		45,780			1.900	3.016	JJ	43,806	95,000	12/09/2010	01/15/2016
693506-BG-1	PPG INDUSTRIES INC				2FE	14,997,300	99.0270	14,854,005	15,000,000	14,997,397		97			2.700	2.712	FA	166,500		07/31/2012	08/15/2022
69352P-AD-5	PPL CAPITAL FUNDING INC			1	2FE	4,983,400	107.5400	5,377,010	5,000,000	4,984,140		740			4.200	4.244	JD	9,333	105,583	06/11/2012	06/15/2022
69352P-AE-3	PPL CAPITAL FUNDING INC			1	2FE	9,984,300	101.7900	10,178,970	10,000,000	9,984,574		274			3.500	3.573	JD	73,889		10/10/2012	12/01/2022
69351U-AF-0	PPL CORP / PPL ELECTRIC UTILITIES				1	12,000,000	109.6260	13,155,060	12,000,000	12,000,000					4.950	4.950	JD	26,400	594,000	12/20/2005	12/20/2015
69351U-AG-8	PPL CORP / PPL ELECTRIC UTILITIES				1	8,000,000	110.4680	8,837,405	8,000,000	8,000,000					5.150	5.150	JD	18,311	412,000	12/20/2005	12/20/2020

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 (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
69351U-AM-5	PPL ELECTRIC UTILITIES				1FE	6,957,860	136.1640	9,531,501	7,000,000	6,959,812		585			6.250	6.286	MN	55,903	437,500	05/19/2009	05/15/2039
69351U-AP-8	PPL ELECTRIC UTILITIES				1FE	21,637,535	105.9270	23,039,036	21,750,000	21,650,757		9,803			3.000	3.082	MS	192,125	694,187	08/18/2011	09/15/2021
69352J-AF-4	PPL ENERGY SUPPLY LLC				2FE	11,958,960	106.6180	12,794,184	12,000,000	12,128,050		(75,329)			5.400	5.445	FA	244,800	648,000	08/16/2004	08/15/2014
69352J-AH-0	PPL ENERGY SUPPLY LLC				2FE	2,995,830	114.4280	3,432,849	3,000,000	3,312,365		(86,902)			6.200	6.219	MN	23,767	186,000	05/15/2006	05/15/2016
69352J-AK-3	PPL ENERGY SUPPLY LLC				2FE	2,075,808	110.5310	2,321,155	2,100,000	2,077,906		401			6.000	6.085	JD	5,600	126,000	12/11/2006	12/15/2036
69353U-AA-9	PPL WEM HOLDINGS PLC		F	1	2FE	14,996,250	112.4700	16,870,455	15,000,000	14,996,753		302			5.375	5.398	MN	134,375	806,250	04/18/2011	05/01/2021
127216-AD-1	PRATT INDUSTRIES (USA), INC. / CADDO-BOS			3	3	16,500,000	113.3800	18,707,764	16,500,000	16,467,394		7,409			8.750	9.425	MJSD	392,413	1,072,726	12/03/2007	06/30/2018
74005P-AL-8	PRAXAIR INC				1FE	13,942,618	101.4790	15,221,805	15,000,000	14,937,941		143,173			3.950	7.440	JD	49,375	592,500	03/18/2009	06/01/2013
74005P-AN-4	PRAXAIR INC				1FE	1,497,255	116.1180	1,741,775	1,500,000	1,498,772		281			5.375	5.399	MN	13,438	80,625	10/30/2006	11/01/2016
74005P-AU-8	PRAXAIR INC				1FE	14,925,900	115.7830	17,367,375	15,000,000	14,947,326		6,675			4.500	4.565	FA	255,000	675,000	08/10/2009	08/15/2019
74005P-AX-2	PRAXAIR INC				1FE	10,353,561	100.8010	10,449,011	10,366,000	10,364,299		3,700			2.125	2.109	JD	10,402	220,278	01/11/2010	06/14/2013
74005P-AX-2	PRAXAIR INC		LS		1FE	133,839	100.8010	135,073	134,000	133,978		48			2.125	2.109	JD	134	2,848	01/11/2010	06/14/2013
74005P-AY-0	PRAXAIR INC				1FE	19,910,000	112.8000	22,560,040	20,000,000	19,923,776		7,671			4.050	4.120	MS	238,500	810,000	03/01/2011	03/15/2021
74005P-AZ-7	PRAXAIR INC				1FE	19,824,800	104.8570	20,971,360	20,000,000	19,844,990		15,369			3.000	3.098	MS	200,000	591,667	08/31/2011	09/01/2021
740189-AG-0	PRECISION CASTPARTS CORP			1	1FE	5,965,500	100.6410	6,038,448	6,000,000	5,965,591		91			2.500	2.587	JJ	4,583		12/17/2012	01/15/2023
740189-AG-0	PRECISION CASTPARTS CORP		LS	1	1FE	4,971,250	100.6410	5,032,040	5,000,000	4,971,326		76			2.500	2.587	JJ	3,819		12/17/2012	01/15/2023
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)			2	6*	1,127,703	75.0000	845,777	1,127,703		(845,777)		281,926		13.000	16.553	MJSD		88,261	10/01/2011	12/31/2012
74153W-BK-4	PRICOA GLOBAL FUNDING 1				1FE	5,989,260	103.3570	6,201,414	6,000,000	5,998,673		1,719			5.300	5.331	MS	83,033	318,000	09/21/2006	09/27/2013
74153W-BY-4	PRICOA GLOBAL FUNDING 1				1FE	8,650,800	106.8030	8,544,240	8,000,000	8,235,271		(156,442)			5.450	3.346	JD	24,222	436,000	04/01/2010	06/11/2014
74254P-YE-6	PRINCIPAL LIFE INC FDG				1FE	4,990,900	101.4310	5,071,535	5,000,000	5,012,625		(39,235)			5.300	5.342	AO	49,319	265,000	04/17/2008	04/24/2013
74254P-AK-8	PRINCIPAL LIFE INC FNDG				1FE	19,966,000	105.5960	21,119,180	20,000,000	19,994,600		3,959			5.100	5.122	AO	215,333	1,020,000	04/13/2004	04/15/2014
742718-DA-4	PROCTER & GAMBLE CO				1FE	5,961,919	107.4070	5,853,687	5,450,000	5,631,639		(107,954)			4.950	2.832	FA	101,915	269,775	11/03/2009	08/15/2014
742718-DB-2	PROCTER & GAMBLE CO				1FE	20,404,200	132.4150	26,482,980	20,000,000	20,348,669		(8,081)			5.800	5.659	FA	438,222	1,160,000	08/17/2004	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO				1FE	25,407,846	134.1580	29,041,226	21,647,000	25,295,091		(83,256)			5.550	4.410	MS	387,121	1,201,409	08/17/2011	03/05/2037
742718-DM-8	PROCTER & GAMBLE CO				1FE	14,488,890	106.1750	15,448,463	14,550,000	14,526,979		10,266			3.500	3.594	FA	192,383	509,250	11/20/2009	02/15/2015
742718-DN-6	PROCTER & GAMBLE CO				1FE	7,985,920	118.1470	9,451,736	8,000,000	7,990,636		1,291			4.700	4.737	FA	142,044	376,000	02/03/2009	02/15/2019
144141-DB-1	PROGRESS ENERGY CAROLINA			1	1FE	9,950,400	102.3440	10,234,350	10,000,000	9,950,929		529			4.100	4.127	MN	52,389	201,583	05/15/2012	05/15/2042
743263-AQ-8	PROGRESS ENERGY INC				2FE	9,980,900	114.6720	11,467,190	10,000,000	9,985,875		1,679			4.875	4.920	JD	40,625	487,500	11/16/2009	12/01/2019
743263-AR-6	PROGRESS ENERGY INC			1	2FE	8,262,880	111.4690	8,917,488	8,000,000	8,228,783		(23,719)			4.400	3.972	JJ	162,311	352,000	07/14/2011	01/15/2021
743263-AS-4	PROGRESS ENERGY INC			1	2FE	22,915,130	101.2330	23,283,498	23,000,000	22,921,038		5,908			3.150	3.219	AO	181,125	408,538	03/05/2012	04/01/2022
743315-AN-3	PROGRESSIVE CORP				1FE	14,983,800	109.9330	16,489,995	15,000,000	14,985,663		1,380			3.750	3.764	FA	200,000	564,063	08/17/2011	08/23/2021
991396-9A-2	PROGRESSIVE WASTE SOLUTIONS LTD TERM B L		A	2	3FE	1,243,750	100.6250	1,257,813	1,250,000	1,243,865		115			3.500	3.504	JAJO	122	6,563	11/07/2012	10/24/2019
743759-AH-5	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	1,205,000	103.3350	1,245,187	1,205,000	1,232,802		(36,482)			5.040	5.037	AO	15,183	60,732	07/14/2005	10/01/2013
743759-AJ-1	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	1,000,000	107.3640	1,073,640	1,000,000	1,056,141		(31,315)			5.060	5.058	AO	12,650	50,600	07/14/2005	10/01/2014
743759-AK-8	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	1,165,000	111.3050	1,296,703	1,165,000	1,249,371		(29,372)			5.080	5.078	AO	14,796	59,182	07/14/2005	10/01/2015
743759-AL-6	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	1,760,000	115.2500	2,028,400	1,760,000	1,760,000					5.130	5.128	AO	22,572	90,288	07/14/2005	10/01/2016
743759-AN-2	PROVIDENCE HEALTH SYSTEM AK 2005			2	1FE	5,030,000	116.0840	5,839,025	5,030,000	5,030,000					5.300	5.301	AO	66,648	266,590	07/14/2005	10/01/2020
743759-AP-7	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	9,450,000	114.5470	10,824,692	9,450,000	9,450,000					5.360	5.361	AO	126,630	506,520	07/14/2005	10/01/2025
743759-AQ-5	PROVIDENCE HEALTH SYSTEM AK 2005			2	1FE	18,775,000	107.8580	20,250,340	18,775,000	18,775,000					5.390	5.391	AO	252,993	1,011,973	07/14/2005	10/01/2030
743755-AE-0	PROVIDENCE HLTH SVCS GRP WA NTS 09 A				1FE	7,494,450	115.9940	8,699,550	7,500,000	7,496,874		727			5.800	5.667	AO	108,750	435,000	11/10/2009	10/01/2016
743755-AF-7	PROVIDENCE HLTH SVCS GRP WA NTS 09 A				1FE	4,991,850	122.5110	6,125,550	5,000,000	4,994,113		682			6.250	6.148	AO	78,125	312,500	05/06/2009	10/01/2019
743862-AA-2	PROVIDENT COMPANIES INC				2FE	2,656,375	117.5850	3,145,407	2,675,000	2,659,246		490			7.250	7.320	MS	57,104	193,938	03/24/2005	03/15/2028
744320-AG-0	PRUDENTIAL FINANCIAL INC				2FE	9,983,500	107.9690	10,796,920	10,000,000	10,637,521		(251,143)			4.750	4.771	JD	23,750	475,000	06/08/2005	06/13/2015
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC			1	1	1,762,030	100.0000	2,013,035	2,013,035	1,935,197		16,345			9.250	10.879	JAJO	36,724	167,101	12/31/1998	07/20/2016
69362B-AN-2	PSEG POWER				2FE	3,386,915	111.6510	3,907,792	3,500,000	3,456,953		13,145			5.500	5.965	JD	16,042	192,500	10/25/2006	12/01/2015
69362B-AW-2	PSEG POWER LLC				2FE	7,965,760	115.2470	9,219,752	8,000,000	7,973,448		2,931			5.125	5.198	AO	86,556	410,000	03/29/2010	04/15/2020
693627-AY-7	PSI ENERGY INC				2FE	9,994,700	118.4070	11,840,650	10,000,000	9,995,265		94			6.120	6.124	AO	129,200	612,000	10/18/2005	10/15/2035
693627-AZ-4	PSI ENERGY INC				2FE	4,486,872	115.0010	5,175,054	4,500,000	4,493,583		1,622			6.050	6.056	JD	12,100	272,250	06/27/2008	06/15/2016
69366A-AF-7	PSS WORLD MEDICAL INC			1	3FE	764,063	118.0000	885,000	750,000	763,231		(832)			6.375	6.505	MS	15,938	24,836	05/31/2012	03/01/2022
744560-AS-5	PUB SVC ELEC & GAS				1FE	3,611,153	120.0330	3,793,033	3,160,000	3,523,712		(62,103)			5.300	2.951	MN	27,913	167,480	07/27/2011	05/01/2018
744560-AU-0	PUB SVC ELEC & GAS				1FE	2,990,370	125.4820	3,764,454	3,000,000	2,990,811		150			5.375	5.374	MN	26,875	161,250	11/18/2009	11/01/2039
744560-AW-6	PUB SVC ELEC & GAS				1FE	3,992,880	104.3700	4,174,808	4,000,000	3,996,523		1,424			2.700	2.708	MN	18,000	108,000	05/17/2010	05/01/2015
744542-AB-7	PUBLIC SERVICE CO OF NEW				2FE	11,982,840	109.9040	13,188,432	12,000,000	11,984,488		1,358			5.350	5.348	AO	160,500	622,383	10/06/2011	10/01/2021
744448-CA-7	PUBLIC SERVICE COLORADO				1FE	995,980	140.3270	1,403,267	1,000,000	996,203		57			6.500	6.515	FA	27,083	65,000	08/06/2008	08/01/2038
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	1,497,795	122.5290	1,837,928	1,500,000	1,498,612		205			5.800	5.795	FA	36,250	87,000	08/06/2008	08/01/2018
744448-CC-3	PUBLIC SERVICE COLORADO				1FE	3,978,400	120.4090	4,816,360	4,000,000	3,984,895		1,938			5.125	5.190	JD	17,083	205,000	05/28/2009	06/01/2019
744448-CD-1	PUBLIC SERVICE COLORADO			1	1FE	18,756,346	109.1040	21,377,916	19,594,000	18,889,231		74,870			3.200	3.760	MN	80,118	627,008	03/11/2011	11/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
744448-CE-9	PUBLIC SERVICE COLORADO				1FE	5,088,550	114.6880	5,734,380	5,000,000	5,086,574		(1,429)			4.750	4.645	FA	89,722	241,458	08/02/2011	08/15/2041
744448-CG-4	PUBLIC SERVICE COLORADO			1	1FE	9,965,400	97.0780	9,707,810	10,000,000	9,965,598		198			3.600	3.621	MS	110,000		09/04/2012	09/15/2042
744567-CN-6	PUBLIC SERVICE ELEC & GAS 1ST MTG NCL				1FE	5,240,400	146.6580	7,332,890	5,000,000	5,109,148		(8,432)			9.250	9.155	JD	38,542	462,500	10/24/1991	06/01/2021
745310-AB-8	PUGET ENERGY INC				3FE	10,635,785	112.6710	11,548,778	10,250,000	10,605,014		(28,099)			6.500	5.973	JD	29,611	666,250	03/16/2012	12/15/2020
745310-AF-9	PUGET ENERGY INC			1	3FE	1,249,916	107.7080	1,346,349	1,250,000	1,249,916					5.625	5.636	JJ	38,281		12/13/2012	07/15/2022
745332-BZ-8	PUGET SOUND ENERGY INC				1FE	5,160,000	114.8170	5,740,825	5,000,000	5,080,604		(23,441)			6.750	6.147	JJ	155,625	337,500	04/28/2009	01/15/2016
745332-CA-2	PUGET SOUND ENERGY INC				1FE	12,000,000	126.6810	15,201,684	12,000,000	12,000,000					5.757	5.757	AO	172,710	690,840	09/08/2009	10/01/2039
745332-CC-8	PUGET SOUND ENERGY INC				1FE	5,000,000	127.8160	6,390,790	5,000,000	5,000,000					5.764	5.764	JJ	132,892	288,200	06/24/2010	07/15/2040
745332-CE-4	PUGET SOUND ENERGY INC			1	1FE	10,000,000	109.6760	10,967,590	10,000,000	10,000,000					4.434	4.434	MN	56,657	442,168	11/14/2011	11/15/2041
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT				2	20,101,570	107.8850	21,686,487	20,101,570	20,101,570					6.240	6.241	JD	3,484	1,218,473	05/19/2005	12/30/2019
693656-AA-8	PVH CORP			1	3FE	500,000	101.0000	505,000	500,000	500,000					4.500	4.889	JD	688		12/06/2012	12/15/2022
74728G-AB-6	QBE INSURANCE GROUP LTD		F		1FE	12,038,690	107.4390	11,818,235	11,000,000	11,307,752		(239,471)			9.750	7.212	MS	318,771	1,072,500	12/17/2009	03/14/2014
74733V-AC-4	QEP RESOURCES INC			1	3FE	1,829,688	107.0000	1,952,750	1,825,000	1,829,586		(102)			5.250	5.173	MN	15,969	13,041	09/05/2012	05/01/2023
74731@-BH-1	QUAD/GRAPHICS SR SECD NTS DUE 2013			2	3	661,400	103.4090	672,156	650,000	652,160		(724)			7.030	6.664	JD	2,539	45,695	02/03/2003	12/11/2013
74819R-AN-6	QUEBECOR MEDIA INC		A		4FE	675,000	105.3750	711,281	675,000	675,000					5.750	5.750	JJ	1,725	6,900	10/03/2012	01/15/2023
74834L-AM-2	QUEST DIAGNOSTIC INC				2FE	9,978,600	117.8050	11,780,480	10,000,000	9,988,710		2,101			6.400	6.451	JJ	320,000	640,000	06/19/2007	07/01/2017
74834L-AP-5	QUEST DIAGNOSTIC INC				2FE	11,818,920	110.4350	13,252,164	12,000,000	11,865,106		15,568			4.750	5.065	JJ	239,083	570,000	11/12/2009	01/30/2020
74834L-AQ-3	QUEST DIAGNOSTIC INC				2FE	2,916,840	114.5740	3,437,217	3,000,000	2,920,266		1,167			5.750	6.033	JJ	72,354	172,500	11/12/2009	01/30/2040
74834L-AS-9	QUEST DIAGNOSTIC INC				2FE	10,005,600	111.9740	11,197,440	10,000,000	10,004,870		(476)			4.700	4.703	AO	117,500	470,000	04/20/2011	04/01/2021
74835W-AC-9	QUESTAR GAS COMPANY				1FE	17,000,000	114.0600	19,390,115	17,000,000	17,000,000					5.310	5.310	AO	225,675	902,700	03/20/2003	03/15/2018
74876W-9A-5	QUINTILES TRANSNATIONAL CORP TERM B-1 LO			2	4FE	497,503	100.2500	499,997	498,750	497,526		23			4.500	4.455	FMAN	62	2,930	11/14/2012	06/08/2018
74876W-AJ-4	QUINTILES TRANSNATIONAL CORP TERM B-2			2	4FE	3,906,644	100.2080	3,948,195	3,940,000	3,907,891		4,923			4.500	5.467	JAJO	493	52,807	06/20/2011	06/08/2018
747262-AG-8	QVC INC				2FE	12,105,900	104.8190	12,578,232	12,000,000	12,101,769		(4,131)			5.125	5.013	JJ	305,792		06/28/2012	07/02/2022
74913G-AK-1	QWEST CORPORATION				2FE	2,055,000	113.1110	2,262,224	2,000,000	2,027,058		(9,775)			7.625	7.015	JD	6,778	152,500	12/03/2009	06/15/2015
751028-AE-1	RALCORP HOLDINGS CORP				2FE	10,967,220	120.3420	13,237,587	11,000,000	10,968,547		423			6.625	6.649	FA	275,306	728,750	08/11/2009	08/15/2039
751028-A#-8	RALCORP HOLDINGS, SER C, DUE 2013				2	6,930,695	103.7630	7,263,413	7,000,000	7,063,652		(63,237)			5.430	5.645	JD	9,503	397,600	06/27/2008	12/22/2013
75281A-AJ-8	RANGE RESOURCES CORP			1	3FE	424,110	105.0000	422,100	402,000	418,127		(4,512)			7.250	5.838	MN	4,858	29,145	08/24/2011	05/01/2018
75281A-AK-5	RANGE RESOURCES CORP			1	3FE	3,240,000	110.7500	3,322,500	3,000,000	3,180,141		(40,803)			8.000	6.200	MN	30,667	240,000	06/29/2011	05/15/2019
75405U-AF-3	RAS LAFFAN LNG 3		F		1FE	3,151,980	107.6500	3,229,500	3,000,000	3,059,084		(31,909)			5.500	4.397	MS	41,708	165,000	12/17/2009	09/30/2014
75405U-AB-2	RASGAS 3 2016		F		1FE	9,560,579	110.1500	10,680,144	9,696,000	9,621,234		16,234			5.832	6.065	MS	142,938	537,171	06/27/2008	09/30/2016
75405U-AD-8	RASGAS 3 2027		F	2	1FE	15,000,000	127.9600	19,194,000	15,000,000	15,000,000					6.332	6.343	MS	240,088	949,800	09/20/2006	09/30/2027
75405T-AA-7	RASGAS II 2020		F		1FE	15,055,365	112.2500	17,903,875	15,950,000	15,503,571		49,501			5.298	5.952	MS	213,605	823,097	06/12/2006	09/30/2020
754907-AA-1	RAYONIER INC				2FE	14,967,150	102.1780	15,326,625	15,000,000	14,969,394		2,244			3.750	3.809	AO	140,625	321,875	02/29/2012	04/01/2022
88708*-AC-4	RAYONIER/TIMBER NOTE HOLDINGS LLC				2Z		100.0030								9.050	0.000	JD		442,444	07/08/2004	12/31/2011
755111-AJ-0	RAYTHEON CO				1FE	17,993,105	124.3170	21,133,958	17,000,000	17,548,616		(87,613)			6.750	6.353	MS	337,875	1,147,500	11/12/2009	03/15/2018
755111-AU-5	RAYTHEON CO				1FE	4,659,075	125.4840	5,646,798	4,500,000	4,589,680		(12,201)			6.400	5.996	JD	12,800	288,000	04/19/2006	12/15/2018
755111-BR-1	RAYTHEON COMPANY				1FE	4,867,290	114.4460	5,150,052	4,500,000	4,815,951		(38,780)			4.400	3.286	FA	74,800	198,000	08/30/2011	02/15/2020
755111-BT-7	RAYTHEON COMPANY				1FE	31,151,425	106.3900	33,762,867	31,735,000	31,230,742		55,418			3.125	3.359	AO	209,363	991,719	08/09/2011	10/15/2020
755111-BW-0	RAYTHEON COMPANY	0		1	1FE	9,952,000	113.1660	11,316,570	10,000,000	9,952,802		751			4.700	4.738	JD	20,889	481,750	11/29/2011	12/15/2041
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOTES SERIES B			3	2	20,000,000	96.6400	19,327,956	20,000,000	20,000,000					1.012	6.331	FMAN	21,916	238,166	11/12/2009	08/23/2017
75884R-AL-7	REGENCY CENTERS LP				2FE	4,987,350	104.6270	5,231,355	5,000,000	5,208,739		(158,977)			4.950	4.982	AO	52,250	247,500	03/29/2004	04/15/2014
75886A-AG-3	REGENCY ENERGY PARTNERS			1	3FE	1,821,500	106.7500	1,921,500	1,800,000	1,820,961		(539)			5.500	5.750	AO	24,475		09/27/2012	04/15/2023
75944R-A*-2	RELIANCE HOME COMFORT 6.3% 04/3/2013		A		2	25,000,000	101.2150	25,303,758	25,000,000	25,072,169		(193,920)			6.300	5.872	AO	135,625	1,575,000	04/02/2008	04/03/2013
759470-A@-6	RELIANCE INDUSTRIES LTD (INDIA) SERIES B		F		2	34,461,014	111.6700	39,084,500	35,000,000	34,646,151		48,242			6.610	6.830	MS	661,918	2,313,500	09/10/2008	09/18/2018
76009N-AH-3	RENT-A-CENTER INC			1	3FE	5,402,850	109.0000	5,918,700	5,430,000	5,406,677		2,188			6.625	7.378	MN	45,966	359,738	03/10/2011	11/15/2020
760759-AF-7	REPUBLIC SERVICES INC				2FE	4,050,000	121.7300	4,930,049	4,050,000	4,050,000					6.086	6.086	MS	72,576	246,483	03/21/2005	03/15/2035
760759-AH-3	REPUBLIC SERVICES INC				2FE	20,177,700	115.9690	23,193,700	20,000,000	20,139,023		(15,934)			5.000	4.881	MS	333,333	1,000,000	06/22/2010	03/01/2020
760759-AL-4	REPUBLIC SERVICES INC				2FE	24,972,897	109.9390	27,319,717	24,850,000	24,949,555		(16,651)			3.800	3.727	MN	120,661	944,300	07/26/2011	05/15/2018
760759-AP-5	REPUBLIC SERVICES INC			1	2FE	9,972,300	104.2620	10,426,160	10,000,000	9,973,722		1,422			3.550	3.596	JD	29,583	187,361	05/14/2012	06/01/2022
760761-AB-2	REPUBLIC SERVICES INC				2FE	9,928,500	118.4240	11,842,440	10,000,000	9,947,943		6,244			5.500	5.608	MS	161,944	550,000	08/31/2009	09/15/2019
760761-AD-8	REPUBLIC SERVICES INC				2FE	9,242,240	117.8600	9,428,800	8,000,000	9,098,689		(104,262)			5.250	3.440	MN	53,667	420,000	08/09/2011	11/15/2021
24227V-AL-2	REYNOLDS & REYNOLDS (DEALER COMPUTER SER			2	3FE	1,268,723	100.2500	1,277,715	1,274,529	1,268,442		(226)			3.750	3.953	FMAN	133	12,105	05/04/2011	04/21/2018
761735-AD-1	REYNOLDS GROUP HOLDINGS			1	4FE	3,663,125	107.7500	4,040,625	3,750,000	3,670,123		6,699			6.875	8.214	FA	97,396	264,583	11/21/2011	02/15/2021
76173F-AM-9	REYNOLDS GROUP HOLDINGS U.S. TERM LOAN			2	4FE	2,212,854	101.0880	2,236,929	2,212,854	2,212,854					4.750	4.928	JAJO	292	16,885	11/02/2012	09/18/2018
761735-AK-5	REYNOLDS GRP ISS/REYNOLD			13	4FE	2,585,000	107.5000	2,687,500	2,500,000	2,563,660		(12,965)			7.125	6.929	AO	37,604	169,681	05/31/2012	04/15/2019
761735-AN-9	REYNOLDS GRP ISS/REYNOLD			1	4FE	1,001,250	103.2500	1,032,500	1,000,000	1,001,205		(45)			5.750	7.117	AO	14,854		09/19/2012	10/15/2020
013716-AV-7	RIO TINTO ALCAN INC		A		1FE	5,378,562	109.3010	5,574,366	5,100,000	5,242,568		(55,339)			5.000	3.778	JD	21,250	255,000	06/16/2010	06/01/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
767201-AK-2	RIO TINTO FIN USA LTD		F		1FE	14,883,750	106.0020	15,900,255	15,000,000	14,905,530		10,269			3.500	3.593	MN	86,042	525,000	10/28/2010	11/02/2020
767201-AL-0	RIO TINTO FIN USA LTD		F		1FE	4,997,000	117.5230	5,876,165	5,000,000	4,997,096		46			5.200	5.204	MN	42,611	260,000	10/28/2010	11/02/2040
76720A-AC-0	RIO TINTO FIN USA LTD		F		1FE	24,868,500	105.2180	26,304,425	25,000,000	24,877,127		8,627			3.500	3.563	MS	240,625	437,500	03/19/2012	03/22/2022
76720A-AF-3	RIO TINTO FIN USA PLC		F	1	1FE	1,973,760	100.6610	2,013,224	2,000,000	1,974,578		818			2.875	3.028	FA	20,764		08/16/2012	08/21/2022
767201-AF-3	RIO TINTO FINANCE PLC		F		1FE	2,398,366	110.5720	2,211,444	2,000,000	2,128,693		(92,293)			8.950	3.944	MN	29,833	179,000	12/17/2009	05/01/2014
771196-AS-1	ROCHE HLDGS INC		R		1FE	50,827,404	124.4790	56,034,357	45,015,000	49,562,274		(636,066)			6.000	4.129	MS	900,300	2,700,900	03/11/2011	03/01/2019
771367-C8-6	ROCHESTER GAS & ELECTRIC				1	20,000,000	108.7270	21,745,416	20,000,000	20,000,000					4.100	4.100	JJ	378,111	788,111	07/29/2011	07/29/2021
77340R-AH-0	ROCKIES EXPRESS PIPELINE				3FE	10,014,000	99.5000	9,950,000	10,000,000	10,007,262		(2,983)			3.900	3.903	AO	82,333	390,000	08/05/2010	04/15/2015
772739-AK-4	ROCK-TENN CO				3FE	5,988,600	108.0690	6,484,110	6,000,000	5,989,374		774			4.900	4.940	MS	98,000	154,350	02/14/2012	03/01/2022
772739-AN-8	ROCK-TENN CO				3FE	4,946,500	101.5890	5,079,455	5,000,000	4,947,762		1,262			4.000	4.114	MS	61,111		09/04/2012	03/01/2023
773903-AE-9	ROCKWELL AUTOMATION				1FE	4,969,200	136.7570	6,837,865	5,000,000	4,971,303		468			6.250	6.293	JD	26,042	312,500	11/28/2007	12/01/2037
774341-AA-9	ROCKWELL COLLINS				1FE	13,002,468	103.5810	13,465,491	13,000,000	13,000,274		(287)			4.750	4.747	JD	51,458	617,500	11/12/2009	12/01/2013
774341-AB-7	ROCKWELL COLLINS INC				1FE	12,931,230	119.7710	15,570,178	13,000,000	12,951,775		6,023			5.250	5.120	JJ	314,708	682,500	05/01/2009	07/15/2019
774341-AC-5	ROCKWELL COLLINS INC			1	1FE	4,985,950	105.0530	5,252,670	5,000,000	4,987,308		1,223			3.100	3.128	MN	19,806	152,417	11/16/2011	11/15/2021
774478-AS-0	ROCKWOOD SPECIALTIES GROUP INC TERM LOAN			2	2FE	1,727,206	100.7680	1,740,471	1,727,206	1,727,206					3.500	3.713	FMAN	8,228		03/04/2011	02/10/2018
77531Q-AC-2	ROGERS WIRELESS INC		A		2FE	627,200	106.5370	681,835	640,000	637,765		1,786			6.375	6.690	MS	13,600	40,800	10/20/2005	03/01/2014
776696-AB-2	ROPER INDUSTRIES INC				2FE	18,286,284	103.5620	18,641,088	18,000,000	18,051,539		(80,489)			6.625	6.193	FA	450,500	1,192,500	12/17/2009	08/15/2013
776696-AC-0	ROPER INDUSTRIES INC				2FE	11,997,360	119.5130	14,341,512	12,000,000	11,998,067		228			6.250	6.251	MS	250,000	750,000	08/26/2009	09/01/2019
77775*-BQ-3	ROSENTHAL & ROSENTHAL INC 6.46% 10/18/14				2	6,000,000	103.4870	6,209,219	6,000,000	6,000,000					6.460	6.460	AO	78,597	387,600	10/18/2007	10/18/2014
779382-AK-6	ROWAN COMPANIES INC				2FE	4,967,050	123.4770	6,173,835	5,000,000	4,975,609		2,726			7.875	8.003	FA	164,063	393,750	07/15/2009	08/01/2019
779382-AN-0	ROWAN COMPANIES INC				2FE	4,975,200	111.0900	5,554,500	5,000,000	4,982,529		3,241			5.000	5.087	MS	83,333	250,000	08/19/2010	09/01/2017
78008K-BS-1	ROYAL BANK OF CANADA		A		1FE	19,952,000	105.5470	21,109,480	20,000,000	19,972,969		8,677			2.625	2.631	JD	23,333	525,000	07/07/2010	12/15/2015
78008T-LB-8	ROYAL BANK OF CANADA		A		1FE	8,719,678	104.2130	9,092,584	8,725,000	8,721,156		1,027			2.300	2.313	JJ	89,746	200,675	07/13/2011	07/20/2016
78008T-LB-8	ROYAL BANK OF CANADA	LS	A		1FE	1,274,222	104.2130	1,328,716	1,275,000	1,274,438		150			2.300	2.313	JJ	13,115	29,325	07/13/2011	07/20/2016
78009C-AA-8	ROYAL BANK OF CANADA		A		1FE	4,691,606	105.7800	4,965,313	4,694,000	4,692,860		474			3.125	3.136	AO	31,375	146,688	04/07/2010	04/14/2015
78009C-AA-8	ROYAL BANK OF CANADA	LS	A		1FE	5,303,294	105.7800	5,612,687	5,306,000	5,304,711		536			3.125	3.136	AO	35,465	165,813	04/07/2010	04/14/2015
G768J4-AC-0	ROYAL BK OF SCOTLAND PLC		F		1FE	9,540,923	106.8870	10,293,218	9,630,000	9,584,897		17,446			5.000	5.797	MAY	299,600	481,500	05/18/2010	05/17/2015
780153-AU-6	ROYAL CARIBBEAN CRUISES		F	1	3FE	750,000	105.7500	793,125	750,000	750,000					5.250	5.250	MN	5,906		11/02/2012	11/15/2022
74966U-AE-0	RPI FINANCE TRUST TERM LOAN 6.75 YR 2012			2	2FE	2,710,679	100.7500	2,737,324	2,716,947	2,710,900		975			4.000	2.038	MJSD	24,162	725	10/24/2012	05/09/2018
749685-AS-2	RPM INTERNATIONAL INC			1	2FE	19,974,200	97.9760	19,595,140	20,000,000	19,974,608		408			3.450	3.491	MN	130,333		10/18/2012	11/15/2022
74986@-AD-3	RREEF AMERICA REIT II SER. A SR NTS				1	14,541,601	108.6560	16,298,421	15,000,000	14,937,553		20,882			5.060	5.060	JD	37,950	759,000	11/12/2009	06/13/2015
74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS				1	10,000,000	107.1820	10,718,164	10,000,000	10,174,627		(92,934)			5.290	5.290	AO	111,678	529,000	11/17/2009	10/15/2014
74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	0			1	5,000,000	107.1820	5,359,082	5,000,000	5,000,000					5.290	5.290	AO	55,839	264,500	11/17/2009	10/15/2014
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022				2FE	35,000,000	112.0340	39,211,900	35,000,000	35,000,000					6.000	6.000	AO	525,000	1,318,333	02/09/2012	04/01/2022
78355H-JL-4	RYDER SYSTEM INC				2FE	4,823,505	105.1990	4,733,973	4,500,000	4,599,661		(82,008)			5.850	3.888	MS	87,750	263,250	03/01/2010	03/01/2014
78355H-JP-5	RYDER SYSTEM INC				2FE	9,638,999	104.9820	10,130,802	9,650,000	9,643,401		1,933			3.600	3.621	MS	115,800	347,400	08/26/2010	03/01/2016
47922*-AM-8	S.C. JOHNSON & SON 6.74% SR NTS, DUE 201				1	3,000,000	105.6230	3,168,689	3,000,000	3,000,000					6.740	6.740	JD	15,165	202,200	12/04/2001	12/04/2013
78571Y-AM-2	SABRE INC. NEW TERM LOAN EXTENDED			2	4FE	1,997,962	100.5890	2,078,328	2,066,158	1,996,413		7,301			5.962	6.902	FMAN	348	54,037	05/09/2012	12/29/2017
786514-BM-0	SAFEWAY INC				2FE	8,784,630	106.3950	9,575,532	9,000,000	8,951,258		27,830			5.625	5.979	FA	191,250	506,250	11/15/2005	08/15/2014
786514-BS-7	SAFEWAY INC				2FE	1,295,224	100.0230	1,301,294	1,301,000	1,296,410		506			3.950	4.020	FA	19,414	51,390	07/27/2010	08/15/2020
786514-BS-7	SAFEWAY INC	LS			2FE	8,311,930	100.0230	8,350,887	8,349,000	8,319,544		3,246			3.950	4.020	FA	124,586	329,786	07/27/2010	08/15/2020
786514-BU-2	SAFEWAY INC				2FE	1,691,743	103.0300	1,747,380	1,696,000	1,692,110		343			4.750	4.775	JD	6,713	79,665	11/30/2011	12/01/2021
786514-BU-2	SAFEWAY INC	LS			2FE	12,273,117	103.0300	12,676,750	12,304,000	12,275,780		2,486			4.750	4.775	JD	48,703	577,946	11/30/2011	12/01/2021
78390X-AC-5	SAIC INC				1FE	4,992,550	106.7110	5,335,550	5,000,000	4,992,746		100			5.950	5.939	JD	24,792	297,500	12/13/2010	12/01/2040
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP			1	3FE	4,267,500	108.5000	4,611,250	4,250,000	4,266,417		(1,083)			5.750	6.200	JD	20,365	131,012	05/16/2012	06/01/2022
79603M-AD-8	SAMSON INVESTMENT COMPANY INITIAL TERM L			2	4FE	997,500	100.8750	1,008,750	1,000,000	997,580		80			6.000	5.988	JAJO	13,917		10/11/2012	09/25/2018
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)				2FE	20,714,062	115.0000	23,821,172	20,714,062	20,596,479		4,532			8.770	8.901	JAJO	383,509	1,804,273	12/01/2003	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING				2FE	4,142,812	113.1940	4,689,408	4,142,812	4,142,812					7.100	7.209	JAJO	62,096	312,854	12/01/2003	07/15/2025
797440-BH-6	SAN DIEGO G & E				1FE	3,733,238	135.6240	5,085,915	3,750,000	3,736,746		627			6.000	6.039	JD	18,750	225,000	06/05/2006	06/01/2026
797440-BM-5	SAN DIEGO G & E				1FE	8,922,972	112.3830	11,429,331	10,170,000	8,958,063		18,938			4.500	5.329	FA	172,890	457,650	02/07/2011	08/15/2040
797440-BP-8	SAN DIEGO G & E				1FE	11,983,200	103.0750	12,369,000	12,000,000	11,983,538		301			3.950	3.957	MN	60,567	471,367	11/14/2011	11/15/2041
798237-G8-6	SAN JOSE WATER COMPANY				1	15,000,000	120.0000	18,000,000	15,000,000	14,861,336		9,074			8.580	8.584	JJ	643,500	1,287,000	12/31/1998	07/01/2022
80007P-AN-9	SANDRIDGE ENERGY INC			1	4FE	1,117,291	107.0000	1,177,000	1,100,000	1,117,084		(207)			7.500	7.959	MS	24,292		11/27/2012	03/15/2021
80007P-AT-6	SANDRIDGE ENERGY INC			1	4FE	771,192	107.0000	829,250	775,000	771,216		23			7.500	8.276	FA	21,151		11/27/2012	02/15/2023
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR		F		2	49,837,761	115.0000	57,500,000	50,000,000	49,889,827		13,360			6.100	6.142	JD	330,417	2,745,000	09/10/2008	06/28/2019
80105N-AG-0	SANOFI-AVENTIS		F		1FE	29,692,800	113.9840	34,195,050	30,000,000	29,738,103		26,185			4.000	4.126	MS	306,667	1,200,000	03/22/2011	03/29/2021
Q8277*-AG-6	SANTOS FINANCE LTD SERIES C SR NTS		F		2	21,000,000	108.0050	22,680,987	21,000,000	21,000,000					5.950	5.950	AO	305,433	1,249,500	09/24/2003	10/03/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G78158-AA-9	SAP IRELAND US FINANCIAL SERVICES LTD, 2		F		1	27,000,000	102.6910	27,726,702	27,000,000	27,000,000					2.340	2.340	AO	135,135	631,800	10/14/2010	10/14/2015
78404X-AE-5	SBA SENIOR FINANCE II LLC INCREMENTAL TR			2	3FE	648,375	100.3750	652,438	650,000	648,417		42			3.750	3.772	MJSD	5,078		10/18/2012	09/28/2019
78404X-AC-9	SBA SENIOR FINANCE II LLC TERM LOAN			2	3FE	983,002	100.3540	988,487	985,000	983,006		332			3.750	4.007	JAJO	410	28,082	07/19/2011	06/30/2018
78401F-AD-9	SBA TELECOMMUNICATIONS			1	4FE	8,220,660	111.7500	8,276,205	7,406,000	7,964,239		(144,682)			8.250	5.775	FA	230,820	610,995	03/04/2011	08/15/2019
78401F-AE-7	SBA TELECOMMUNICATIONS			1	4FE	350,000	106.2500	371,875	350,000	350,000					5.750	6.401	JJ	9,392		07/10/2012	07/15/2020
806605-AE-1	SCHERING-PLOUGH			3	1FE	51,138,001	104.5450	52,272,350	50,000,000	50,566,083		(602,607)			5.300	5.151	JD	220,833	2,650,000	11/12/2009	12/01/2013
806605-AJ-0	SCHERING-PLOUGH				1FE	1,492,665	122.5580	1,838,370	1,500,000	1,496,003		714			6.000	6.062	MS	26,500	90,000	09/12/2007	09/15/2017
806854-AB-1	SCHLUMBERGER INVESTMENT		F	1	1FE	24,919,750	106.4900	26,622,550	25,000,000	24,928,730		6,951			3.300	3.339	MS	245,208	825,000	09/07/2011	09/14/2021
80685P-AA-6	SCHLUMBERGER NORGE AS		F	1	1FE	16,921,810	113.1110	19,228,853	17,000,000	16,934,306		6,674			4.200	4.265	JJ	329,233	714,000	03/11/2011	01/15/2021
80685P-AA-6	SCHLUMBERGER NORGE AS	LS	F	1	1FE	3,013,590	113.1110	3,393,327	3,000,000	3,011,504		(1,184)			4.200	4.147	JJ	58,100	126,000	03/11/2011	01/15/2021
80685Q-AA-4	SCHLUMBERGER OILFIELD UK		F	1	1FE	31,394,020	113.1110	35,064,379	31,000,000	31,348,167		(37,859)			4.200	4.043	JJ	600,367	1,302,000	08/05/2011	01/15/2021
80687P-AA-4	SCHNEIDER ELECTRIC SA		F		1FE	19,946,800	100.7900	20,158,000	20,000,000	19,948,003		1,203			2.950	2.981	MS	154,056		09/20/2012	09/27/2022
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)				2	57,000,000	132.1690	63,201,500	57,000,000	63,016,636		7,074		1,154,668	4.485	4.485	MS	942,506	2,707,442	03/01/2006	03/01/2016
80821#-AB-1	SCHURZ COMMUNICATIONS, INC. FRN 10/02/13			3	2	11,000,000	99.6170	10,957,923	11,000,000	11,000,000					1.061	5.481	MJSD	324	136,122	10/10/2006	10/10/2013
81013T-AB-7	SCOTTISH POWER PLC		F		2FE	6,232,223	107.2230	6,996,320	6,525,000	6,416,477		44,634			5.375	6.192	MS	103,267	350,719	11/12/2009	03/15/2015
81013T-AC-5	SCOTTISH POWER PLC		F		2FE	6,863,950	106.4190	7,449,337	7,000,000	6,899,117		5,485			5.810	5.978	MS	119,751	406,700	03/23/2005	03/15/2025
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH			1	4FE	2,530,483	107.5000	2,667,075	2,481,000	2,511,868		(8,927)			7.250	7.488	JJ	82,941	179,873	05/24/2011	01/15/2018
811904-AK-7	SEACOR HOLDINGS INC				3FE	3,791,250	106.2360	3,718,260	3,500,000	3,772,711		(18,539)			7.375	5.956	AO	64,531	202,813	08/09/2012	10/01/2019
81180W-AD-3	SEAGATE HDD CAYMAN		F	1	3FE	350,000	106.3750	372,313	350,000	350,000					6.875	7.402	MN	4,010	24,063	04/29/2010	05/01/2020
81180W-AE-1	SEAGATE HDD CAYMAN		F	1	3FE	3,312,375	109.8750	3,625,875	3,300,000	3,308,784		(1,837)			7.750	8.480	JD	11,367	255,750	12/15/2010	12/15/2018
81180W-AF-8	SEAGATE HDD CAYMAN		F	1	3FE	3,262,500	107.2500	3,217,500	3,000,000	3,236,938		(25,562)			7.000	5.667	JJ	105,000	105,000	03/23/2012	11/01/2021
81211K-AR-1	SEALED AIR CORP			1	4FE	2,743,500	114.2500	2,742,000	2,400,000	2,728,840		(14,660)			8.375	5.291	MS	59,183		09/25/2012	09/15/2021
81211K-AS-9	SEALED AIR CORP			1	4FE	101,500	108.0000	108,000	100,000	101,487		(13)			6.500	6.267	JD	596		11/15/2012	12/01/2020
81211K-AS-9	SEALED AIR CORP	0		1	4FE	1,004,500	108.0000	1,080,000	1,000,000	1,004,460		(40)			6.500	6.430	JD	5,958		11/15/2012	12/01/2020
81211L-AP-3	SEALED AIR CORP TERM B-1			2	3FE	369,387	101.3570	375,338	370,313	369,392		6			4.000	4.014	JAJO	617		12/17/2012	10/03/2018
78412D-AN-9	SEMCO ENERGY INC				1FE	9,993,000	111.9370	11,193,720	10,000,000	9,994,551		600			5.150	5.159	AO	100,139	515,000	04/14/2010	04/21/2020
81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B			2	3FE	9,100,000	102.7400	9,349,340	9,100,000	9,100,000					7.804	7.804	AO	177,541	710,164	11/17/2009	10/01/2020
81683R-AB-0	SEMINOLE TRIBE OF FLORIDA SER A			2	2FE	7,609,635	101.9890	7,761,363	7,610,000	7,818,480		(146,276)			5.798	5.800	AO	110,307	441,228	03/21/2007	10/01/2013
816851-AJ-8	SEMPRA ENERGY				2FE	4,268,745	122.6830	5,520,713	4,500,000	4,343,859		22,851			6.150	6.924	JD	12,300	276,750	11/12/2009	06/15/2018
816851-AN-9	SEMPRA ENERGY				2FE	1,496,670	117.2350	1,758,528	1,500,000	1,498,197		457			6.500	6.591	JD	8,125	97,500	05/12/2009	06/01/2016
816851-AP-4	SEMPRA ENERGY				2FE	4,957,950	126.4280	6,321,375	5,000,000	4,959,739		591			6.000	6.069	AO	63,333	300,000	10/05/2009	10/15/2039
81725W-AF-0	SENSATA TECHNOLOGIES BV		F	1	4FE	52,188	106.5000	53,250	50,000	52,006		(182)			6.500	5.867	MN	415	1,625	07/13/2012	05/15/2019
81725W-AF-0	SENSATA TECHNOLOGIES BV	LS	F	1	4FE	2,730,625	106.5000	2,875,500	2,700,000	2,728,078		(2,547)			6.500	6.877	MN	22,425	152,750	07/13/2012	05/15/2019
81726J-AC-5	SENSATA TECHNOLOGIES FINANCE COMPANY LLC			2	3FE	2,477,419	100.4270	2,482,994	2,472,437	2,477,394		(25)			3.750	2.469	FMAN	11,394	60,632	12/21/2012	05/12/2018
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN			2	4FE	1,466,948	99.9170	1,472,527	1,473,750	1,468,132		1,125			4.750	5.053	FMAN	3,889	71,639	12/12/2011	05/09/2017
817565-BF-0	SERVICE CORP INTL				3FE	2,188,125	115.0000	2,587,500	2,250,000	2,207,005		7,859			7.000	7.513	JD	7,000	157,500	06/14/2010	06/15/2017
817565-BQ-6	SERVICE CORP INTL				3FE	2,125,000	110.0000	2,200,000	2,000,000	2,080,819		(33,249)			6.750	4.830	AO	33,750	135,000	08/24/2011	04/01/2015
817565-BT-0	SERVICE CORP INTL				3FE	3,500,000	107.5000	3,762,500	3,500,000	3,500,000					7.500	7.500	AO	65,625	262,500	03/28/2007	04/01/2027
817565-BU-7	SERVICE CORP INTL				3FE	9,528,156	123.0000	10,639,500	8,650,000	9,419,987		(61,972)			8.000	6.653	MN	88,422	692,000	03/14/2011	11/15/2021
817565-BV-5	SERVICE CORP INTL			1	3FE	425,000	109.5000	465,375	425,000	425,000					7.000	7.725	MN	3,801	29,750	11/17/2010	05/15/2019
78412F-AL-8	SESI LLC			1	3FE	9,105,750	107.0000	9,630,000	9,000,000	9,079,948		(15,678)			6.375	6.762	MN	95,625	573,750	04/20/2011	05/01/2019
78412F-AP-9	SESI LLC			1	3FE	3,935,000	111.2500	4,171,875	3,750,000	3,918,539		(16,461)			7.125	6.585	JD	11,875	273,867	03/21/2012	12/15/2021
822538-AA-2	SHELF DRILL HOLD LTD		F	1	4FE	953,000	102.5000	973,750	950,000	952,936		(64)			8.625	10.121	MN	15,249	1,188	11/09/2012	11/01/2018
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.		R		1	20,689,700	116.3590	24,040,698	20,660,714	20,678,536		(1,126)			5.830	5.724	JJ	598,914	1,124,274	11/12/2009	01/02/2020
822582-AC-6	SHELL INTERNATIONAL FIN		F		1FE	12,944,620	117.0950	15,222,285	13,000,000	12,973,052		5,561			5.200	5.255	MS	185,900	676,000	03/27/2007	03/22/2017
822582-AD-4	SHELL INTERNATIONAL FIN		F		1FE	5,226,500	140.4970	7,024,830	5,000,000	5,214,912		(3,366)			6.375	6.046	JD	14,167	318,750	04/06/2009	12/15/2038
822582-AF-9	SHELL INTERNATIONAL FIN		F		1FE	18,849,120	104.4010	18,792,144	18,000,000	18,246,521		(195,595)			4.000	2.851	MS	200,000	720,000	11/12/2009	03/21/2014
822582-AH-5	SHELL INTERNATIONAL FIN		F		1FE	12,048,540	106.8120	12,817,452	12,000,000	12,024,564		(8,529)			3.250	3.171	MS	107,250	390,000	01/11/2010	09/22/2015
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	19,930,800	115.8500	23,169,900	20,000,000	19,950,289		6,242			4.300	4.343	MS	236,500	860,000	09/15/2009	09/22/2019
822582-AM-4	SHELL INTERNATIONAL FIN		F		1FE	22,288,400	115.9950	23,199,000	20,000,000	21,959,877		(240,622)			4.375	2.865	MS	233,333	875,000	08/12/2011	03/25/2020
822582-AN-2	SHELL INTERNATIONAL FIN		F		1FE	10,069,000	128.3970	12,839,670	10,000,000	10,067,047		(1,055)			5.500	5.452	MS	146,667	550,000	02/04/2011	03/25/2040
822582-AQ-5	SHELL INTERNATIONAL FIN		F		1FE	3,997,240	105.9360	4,237,448	4,000,000	3,998,571		543			3.100	3.115	JD	1,033	124,000	06/21/2010	06/28/2015
N7660#-AG-2	SHV NEDERLAND B.V. SER. C GTD. SR. NTS		F		2	5,019,086	107.4020	5,370,114	5,000,000	5,005,529		(3,452)			6.190	6.190	JD	2,579	309,500	11/12/2009	06/28/2014
826200-AD-9	SIEMENS FINANCIERINGSMAT		F		1FE	4,989,700	131.4890	6,574,435	5,000,000	4,991,760		378			6.125	6.143	FA	113,993	306,250	08/09/2006	08/17/2026
826418-BD-6	SIERRA PACIFIC POWER CO				2FE	10,617,100	115.7320	11,573,230	10,000,000	10,334,164		(89,061)			6.000	4.911	MN	76,667	600,000	08/18/2009	05/15/2016
826418-BE-4	SIERRA PACIFIC POWER CO				2FE	4,439,150	138.3200	6,916,005	5,000,000	4,462,915		7,244			6.750	7.733	JJ	168,750	337,500	05/15/2009	07/01/2037
826418-BH-7	SIERRA PACIFIC POWER CO				2FE	3,928,480	103.2160	4,128,644	4,000,000	3,987,969		17,235			5.450	5.916	MS	72,667	218,000	04/03/2009	09/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82655A-AB-9	SIGMA ALIMENTOS SA		F		2FE	14,874,450	112.7500	16,912,500	15,000,000	14,900,768		15,647			5.625	5.767	AO	180,469	843,750	04/07/2011	04/14/2018
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA			3	5Z	4,647	0.0000		31,687			(4,647)			16.000	16.000	JAJO	1,296	4,647	07/08/2011	04/10/2013
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA	D		3	5Z	56,311	0.0000		383,967			(56,311)			16.000	16.000	JAJO	15,700	56,311	07/08/2011	04/10/2013
826552-AA-9	SIGMA-ALDRICH			1	1FE	16,985,550	106.7270	18,143,505	17,000,000	16,988,292		1,285			3.375	3.388	MN	95,625	573,750	10/25/2010	11/01/2020
82671#-AA-0	SIGNUM EMERALD LLC	B		3	1FE	1,782,479	49.9300	1,822,937	3,650,964	1,822,739		8,103	1,549,635		0.000	0.000	NA			12/27/2006	06/30/2037
82967N-AG-3	SIRIUS XM RADIO INC			1	4FE	4,131,906	101.0000	4,141,000	4,100,000	4,131,001		(905)			5.250	5.542	FA	82,513		09/19/2012	08/15/2022
83001A-AA-0	SIX FLAGS ENTERTAINMENT			1	4FE	2,200,000	100.0000	2,200,000	2,200,000	2,200,000					5.250	6.585	JJ	3,208		12/11/2012	01/15/2021
78440P-AC-2	SK TELECOM		F		1FE	8,892,090	129.0000	11,610,000	9,000,000	8,909,072		3,593			6.625	6.735	JJ	266,656	596,250	07/13/2007	07/20/2027
832248-AH-1	SMITHFIELD FOODS INC				4FE	4,702,500	102.2500	4,601,250	4,500,000	4,513,364		(34,439)			7.750	6.922	MN	44,563	348,750	06/20/2007	05/15/2013
832248-AQ-1	SMITHFIELD FOODS INC				4FE	476,794	116.5000	502,115	431,000	473,064		(3,729)			7.750	5.284	JJ	16,701		07/12/2012	07/01/2017
832248-AQ-1	SMITHFIELD FOODS INC	LS			4FE	352,894	116.5000	371,635	319,000	350,134		(2,760)			7.750	5.284	JJ	12,361		07/12/2012	07/01/2017
832248-AV-0	SMITHFIELD FOODS INC			1	4FE	4,020,000	110.5000	4,420,000	4,000,000	4,019,084		(916)			6.625	7.129	FA	110,417		07/18/2012	08/15/2022
83238P-AA-2	SMITHS GROUP PLC		F		2FE	10,321,715	105.1230	10,512,310	10,000,000	10,106,920		(74,094)			6.050	5.248	MN	77,306	605,000	12/17/2009	05/15/2014
83238P-AB-0	SMITHS GROUP PLC		F		2FE	4,994,000	121.7400	6,087,000	5,000,000	4,995,707		515			7.200	7.231	MN	46,000	360,000	05/07/2009	05/15/2019
83238P-AD-6	SMITHS GROUP PLC		F		2FE	24,946,000	99.4180	24,854,450	25,000,000	24,946,992		992			3.625	3.651	AO	198,872		10/04/2012	10/12/2022
832696-AB-4	SMUCKER (J.M.) CO				2FE	17,965,440	106.2480	19,124,604	18,000,000	17,968,994		2,963			3.500	3.520	AO	133,000	624,750	10/13/2011	10/15/2021
832696-C*-7	SMUCKER (J.M.) CO. (UNITED STATES) 15/10				2	25,000,000	113.8960	28,473,915	25,000,000	25,000,000					5.550	5.550	AO	346,875	1,387,500	05/31/2007	04/01/2022
F84938-AD-1	SODEXO SENIOR NOTES 2018		F		2	20,000,000	109.1600	21,831,958	20,000,000	20,000,000					4.240	4.240	MS	216,711	848,000	03/29/2011	03/29/2018
F84938-AE-9	SODEXO SENIOR NOTES 2021		F		2	11,000,000	111.6060	12,276,701	11,000,000	11,000,000					4.850	4.850	MS	136,339	533,500	03/29/2011	03/29/2021
835495-AJ-1	SONOCO PRODUCTS CO			1	2FE	15,003,350	115.1060	17,265,870	15,000,000	15,004,210		(138)			5.750	5.748	MN	143,750	862,500	10/20/2011	11/01/2040
835495-AK-8	SONOCO PRODUCTS CO			1	2FE	4,977,150	107.2320	5,361,585	5,000,000	4,979,350		1,873			4.375	4.440	MN	36,458	221,181	10/20/2011	11/01/2021
835898-AF-4	SOTHEBY'S			1	3FE	580,000	101.0000	585,800	580,000	580,000					5.250	5.724	AO	7,951		09/21/2012	10/01/2022
837004-CA-6	SOUTH CAROLINA ELEC&GAS				1FE	5,445,150	126.5110	6,325,525	5,000,000	5,420,070		(8,477)			6.250	5.602	JJ	156,250	312,500	11/06/2009	07/01/2036
837004-CB-4	SOUTH CAROLINA ELEC&GAS				1FE	3,096,240	129.8910	3,896,739	3,000,000	3,091,019		(1,583)			6.050	5.818	JJ	83,692	181,500	06/11/2009	01/15/2038
837004-CD-0	SOUTH CAROLINA ELEC&GAS				1FE	4,960,700	116.8400	5,842,005	5,000,000	4,962,418		593			5.500	5.560	JD	12,222	275,000	12/02/2009	12/15/2039
837004-CE-8	SOUTH CAROLINA ELEC&GAS			1	1FE	7,970,640	122.5030	9,800,224	8,000,000	7,971,434		422			5.450	5.479	FA	181,667	436,000	01/20/2011	02/01/2041
841504-AA-1	SOUTHEAST SUPPLY HEADER				2FE	10,170,000	104.2640	10,426,360	10,000,000	10,063,130		(36,756)			4.850	4.443	FA	183,222	485,000	12/17/2009	08/15/2014
842400-FA-6	SOUTHERN CAL EDISON				1FE	14,992,800	122.0500	18,307,485	15,000,000	14,993,701		142			5.350	5.353	JJ	370,042	802,500	06/20/2005	07/15/2035
842400-FL-2	SOUTHERN CAL EDISON				1FE	6,854,444	135.6080	8,611,089	6,350,000	6,831,167		(8,081)			6.050	5.500	MS	113,118	384,175	12/11/2009	03/15/2039
842400-FQ-1	SOUTHERN CAL EDISON				1FE	13,077,750	112.7640	16,914,660	15,000,000	13,131,414		28,935			4.500	5.370	MS	225,000	675,000	02/04/2011	09/01/2040
842400-FT-5	SOUTHERN CAL EDISON			1	1FE	9,943,800	101.4960	10,149,580	10,000,000	9,944,917		1,010			3.900	3.938	JD	32,500	399,750	11/17/2011	12/01/2041
84265V-AD-7	SOUTHERN PERU COPPER COR				2FE	895,329	114.7590	1,032,828	900,000	896,358		397			5.375	5.443	AO	10,078	48,375	04/13/2010	04/16/2020
84265V-AD-7	SOUTHERN PERU COPPER COR	LS			2FE	4,078,721	114.7590	4,705,107	4,100,000	4,083,410		1,810			5.375	5.443	AO	45,911	220,375	04/13/2010	04/16/2020
84265V-AE-5	SOUTHERN PERU COPPER COR				2FE	9,925,000	120.3880	12,038,750	10,000,000	9,927,313		902			6.750	6.809	AO	140,625	675,000	04/13/2010	04/16/2040
843646-AG-5	SOUTHERN POWER CO			1	2FE	12,500,000	109.4900	13,686,188	12,500,000	12,500,000					6.375	6.375	MN	101,823	796,875	11/13/2006	11/15/2036
843646-AH-3	SOUTHERN POWER CO				2FE	7,102,550	112.6100	7,882,686	7,000,000	7,100,828		(1,539)			5.150	5.050	MS	106,147	353,490	11/10/2011	09/15/2041
306279-A#-7	SOUTHERN UNION (FALL RIVER GAS)				2	6,500,000	115.0000	7,475,000	6,500,000	6,500,000					9.440	9.440	FA	231,804	613,600	12/31/1998	02/15/2020
306279-B*-0	SOUTHERN UNION (FALL RIVER GAS)				2	7,000,000	115.0000	8,050,000	7,000,000	6,974,381		999			7.990	7.990	MS	164,683	559,300	12/31/1998	09/15/2026
844730-AG-6	SOUTHTRUST CORP				1FE	25,372,750	106.5610	26,640,125	25,000,000	25,067,536		(43,366)			5.800	5.601	JD	64,444	1,450,000	06/29/2004	06/15/2014
844895-AV-4	SOUTHWEST GAS CORP			1	2FE	12,495,750	110.3690	13,796,138	12,500,000	12,496,023		273			3.875	3.890	AO	121,094	252,951	03/20/2012	04/01/2022
845437-BJ-0	SOUTHWESTERN ELEC POWER				2FE	14,433,460	116.4220	15,716,957	13,500,000	14,210,705		(120,467)			5.875	4.776	MS	264,375	793,125	01/31/2011	03/01/2018
845467-AF-6	SOUTHWESTERN ENERGY CO				2FE	24,936,650	107.5660	26,891,450	25,000,000	24,940,917		4,267			4.100	4.145	MS	301,806	540,972	03/01/2012	03/15/2022
845743-BN-2	SOUTHWESTERN PUBLIC SERV			1	1FE	14,773,950	110.7660	16,614,840	15,000,000	14,779,025		3,677			4.500	4.598	FA	255,000	684,375	08/03/2011	08/15/2041
84611#-AC-5	SOVRAN SELF STORAGE, INC. (UNITED STATES			3	2	10,000,000	111.6420	11,164,206	10,000,000	10,000,000					6.380	6.380	AO	115,194	638,000	11/12/2009	04/26/2016
84755T-AD-9	SPECTRA ENERGY CAPITAL				2FE	4,989,400	118.9020	5,945,075	5,000,000	4,992,124		869			5.650	5.683	MS	94,167	282,500	08/25/2009	03/01/2020
84755T-AB-3	SPECTRA ENERGY CORP				2FE	4,991,750	103.4880	5,174,410	5,000,000	4,998,692		1,768			5.900	5.965	MS	86,861	295,000	11/12/2009	09/15/2013
847788-AN-6	SPEEDWAY MOTORSPORTS INC			1	3FE	2,120,000	106.8750	2,137,500	2,000,000	2,080,738		(29,738)			8.750	7.408	JD	14,583	175,000	08/25/2011	06/01/2016
847788-AQ-9	SPEEDWAY MOTORSPORTS INC			1	3FE	3,258,344	106.0000	3,365,500	3,175,000	3,235,730		(12,704)			6.750	6.733	FA	89,297	214,313	03/01/2011	02/01/2019
Y9033T-AA-9	SPI ELECTRICITY & GAS		F		1FE	24,799,750	104.1550	26,038,800	25,000,000	25,674,342		(348,810)			5.000	5.104	MN	197,917	1,250,000	01/12/2005	11/04/2014
873144-AA-7	SPI ELECTRICITY & GAS AU		F		1FE	10,134,700	103.3970	10,339,740	10,000,000	10,239,615		(266,584)			6.150	5.924	MN	78,583	615,000	05/19/2006	11/15/2013
85205T-AD-2	SPIRIT AEROSYSTEMS INC			1	3FE	10,392,500	107.0000	10,700,000	10,000,000	10,323,874		(43,362)			6.750	6.416	JD	30,000	675,000	03/28/2012	12/15/2020
852061-AK-6	SPRINT NEXTEL CORP				3FE	4,162,500	123.5000	4,631,250	3,750,000	4,123,301		(39,199)			9.000	6.913	MN	43,125	346,875	03/16/2012	11/15/2018
852061-AS-9	SPRINT NEXTEL CORP				4FE	2,750,000	102.7500	2,825,625	2,750,000	2,750,000					6.000	6.000	MN	21,542		11/08/2012	11/15/2022
852061-AS-9	SPRINT NEXTEL CORP	LS			4FE	2,000,000	102.7500	2,055,000	2,000,000	2,000,000					6.000	6.000	MN	15,667		11/08/2012	11/15/2022
85208D-AC-6	SPROUTS FARMERS LLC TERM LOAN			2	4FE	2,408,407	100.8750	2,477,742	2,456,250	2,417,064		6,047			6.000	6.493	JAJO	30,706	151,052	12/19/2011	04/18/2018
790849-AE-3	ST JUDE MEDICAL INC				1FE	1,848,095	104.7200	1,895,437	1,810,000	1,823,438		(8,383)			3.750	3.246	JJ	31,298	67,875	12/17/2009	07/15/2014
790849-AF-0	ST JUDE MEDICAL INC				1FE	6,911,100	113.9360	7,975,492	7,000,000	6,936,839		7,973			4.875	5.016	JJ	157,354	341,250	07/23/2009	07/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
792860-AJ-7	ST PAUL TRAVELERS				1FE	8,002,260	117.5410	9,403,240	8,000,000	8,573,762		(155,183)			6.250	6.246	JD	15,278	500,000	07/14/2006	06/20/2016
854502-AC-5	STANLEY BLACK & DECKER I			1	1FE	16,982,660	104.3830	17,745,127	17,000,000	16,984,301		1,483			3.400	3.423	JD	48,167	592,450	11/17/2011	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER I				1FE	14,987,100	101.0580	15,158,745	15,000,000	14,987,271		171			2.900	2.905	MN	66,458		11/01/2012	11/01/2022
855244-AC-3	STARBUCKS CORP				2FE	9,981,100	120.2860	12,028,590	10,000,000	9,989,799		1,850			6.250	6.257	FA	236,111	625,000	08/20/2007	08/15/2017
85590A-AP-9	STARWOOD HOTELS & RESORT			1	2FE	29,878,800	99.1270	29,738,010	30,000,000	29,879,388		588			3.125	3.241	FA	54,688		12/05/2012	02/15/2023
85571N-AA-7	STARZ LLC/STARZ FIN CORP			1	3FE	1,850,000	102.5000	1,896,250	1,850,000	1,850,000					5.000	5.785	MS	27,750		09/06/2012	09/15/2019
85744N-AA-9	STATE STREET BANK & TRST				1FE	4,989,150	111.6970	5,584,865	5,000,000	4,996,112		1,150			5.300	5.327	JJ	122,194	265,000	12/05/2005	01/15/2016
857449-AB-8	STATE STREET CORP				1FE	22,401,732	118.5880	27,215,923	22,950,000	22,675,538		38,982			5.250	5.495	AO	254,363	1,204,875	11/12/2009	10/15/2018
857477-AG-8	STATE STREET CORP				1FE	39,862,000	116.2270	46,490,800	40,000,000	39,882,820		11,657			4.375	4.418	MS	554,167	1,750,000	03/02/2011	03/07/2021
24820R-AG-3	STATOIL		F		1FE	7,838,250	135.2710	9,468,935	7,000,000	7,667,183		(25,480)			6.500	5.588	JD	37,917	455,000	11/22/2004	12/01/2028
85771P-AA-0	STATOIL		F		1FE	3,975,720	105.8240	4,232,940	4,000,000	3,994,363		3,993			5.125	5.236	AO	34,736	205,000	10/19/2007	04/30/2014
85771P-AB-8	STATOIL ASA		F		1FE	19,257,926	108.8370	21,005,464	19,300,000	19,271,167		5,700			3.125	3.160	FA	224,497	603,125	08/10/2010	08/17/2017
85771P-AG-7	STATOIL ASA		F		1FE	14,951,400	99.7660	14,964,870	15,000,000	14,951,867		467			2.450	2.530	JJ	40,833		11/14/2012	01/17/2023
85771S-AA-4	STATOILHYDRO ASA		F		1FE	2,994,270	119.9070	3,597,219	3,000,000	2,996,052		517			5.250	5.260	AO	33,250	157,500	04/16/2009	04/15/2019
858119-AH-3	STEEL DYNAMICS INC			1	3FE	2,995,000	101.2500	3,037,500	3,000,000	2,992,178		(5,422)			6.750	10.108	AO	50,625	202,500	08/25/2011	04/01/2015
858119-AR-1	STEEL DYNAMICS INC			1	3FE	1,548,006	110.5000	1,585,675	1,435,000	1,523,163		(14,166)			7.625	6.225	MS	32,218	109,419	03/10/2011	03/15/2020
858119-AR-1	STEEL DYNAMICS INC	LS		1	3FE	539,375	110.5000	552,500	500,000	530,719		(4,936)			7.625	6.225	MS	11,226	38,125	03/10/2011	03/15/2020
858119-AS-9	STEEL DYNAMICS INC			1	3FE	750,000	106.0000	795,000	750,000	750,000					6.125	6.799	FA	17,227		08/02/2012	08/15/2019
858119-AU-4	STEEL DYNAMICS INC			1	3FE	1,125,000	106.0000	1,192,500	1,125,000	1,125,000					6.375	6.915	FA	26,895		08/02/2012	08/15/2022
858271-AA-7	STEELRIVER TRANSMISSION COMPANY LLC 4.7			2	2FE	16,012,056	104.2240	16,688,406	16,012,056	16,012,056					4.710	4.710	MJSD	190,637	751,789	11/17/2010	06/30/2017
85915#-AD-3	STERICYCLE INC. 3.89% SENIOR UNSECURED N				2	20,000,000	107.5100	21,502,058	20,000,000	20,000,000					3.890	3.890	AO	164,244	778,000	10/15/2010	10/15/2017
85915#-AE-1	STERICYCLE INC. 4.47% SENIOR UNSECURED N				2	8,000,000	109.1390	8,731,084	8,000,000	8,000,000					4.470	4.470	AO	75,493	357,600	10/15/2010	10/15/2020
Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	0	F		1	20,000,000	115.3670	23,073,400	20,000,000	20,000,000					5.980	5.980	JD	33,222	1,196,000	06/21/2007	06/21/2018
863667-AA-9	STRYKER CORP				1FE	19,990,420	104.5300	20,905,920	20,000,000	19,995,919		1,912			3.000	3.010	JJ	276,667	600,000	01/12/2010	01/15/2015
L8882W-AD-4	STYRON CORP (TRINSEO) TERM LOAN B		F	2	4FE	663,750	97.2660	645,603	663,750	663,750					8.000	8.461	FMAN	4,720	50,694	11/30/2011	08/02/2017
864486-AE-5	SUBURBAN PROPANE PARTNRS			1	3FE	4,422,815	107.7500	4,500,718	4,177,000	4,421,139		(1,676)			7.500	5.986	AO	78,319		12/21/2012	10/01/2018
864486-AG-0	SUBURBAN PROPANE PARTNRS			1	3FE	2,908,860	108.7500	2,976,488	2,737,000	2,908,279		(581)			7.375	6.024	FA	84,106		12/21/2012	08/01/2021
864577-B#-7	SUBURBAN WATER SYSTEMS				1	4,000,000	120.0000	4,800,000	4,000,000	4,009,706		(661)			9.090	9.090	FA	132,310	363,600	12/31/1998	02/20/2022
866930-AB-6	SUNAMERICA INC.				2FE	1,214,075	126.6510	1,266,508	1,000,000	1,146,127		(9,862)			8.125	6.188	AO	14,219	81,250	06/01/2004	04/28/2023
867229-AC-0	SUNCOR ENERGY INC		A		2FE	14,048,149	134.0920	16,340,451	12,186,000	13,737,324		(42,575)			7.150	6.019	FA	363,041	871,299	04/12/2004	02/01/2032
86722T-AA-0	SUNCOR ENERGY INC		A		2FE	3,495,905	121.9820	4,269,363	3,500,000	3,497,478		382			6.100	6.105	JD	17,792	213,500	06/03/2008	06/01/2018
867363-AR-4	SUNGARD DATA SYSTEMS INC			1	5FE	1,579,725	107.1250	1,639,013	1,530,000	1,565,942		(7,893)			7.375	7.895	MN	14,418	112,838	03/14/2011	11/15/2018
867363-AV-5	SUNGARD DATA SYSTEMS INC			1	5FE	400,000	102.2500	409,000	400,000	400,000					6.625	7.628	MN	4,417		10/18/2012	11/01/2019
86736G-AG-9	SUNGARD DATA SYSTEMS INC TRANCHE B US TE			2	3FE	694,900	100.1780	699,528	698,285	695,470		773			3.866	4.207	MJSD	1,382	32,475	12/19/2011	02/28/2016
86736G-AK-0	SUNGARD DATA SYSTEMS INC TRANCHE C TERM			2	3FE	1,371,769	100.4060	1,421,519	1,415,771	1,378,302		6,533			3.963	4.808	JAJO	3,429	49,651	03/02/2012	02/28/2017
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	16,926,229	108.9390	18,192,830	16,700,000	16,901,597		(17,654)			4.650	4.507	FA	293,363	804,592	08/02/2011	02/15/2022
86787G-AE-2	SUNTRUST BANK				2FE	3,038,907	108.6450	3,315,839	3,052,000	3,044,374		838			5.400	5.442	AO	41,202	164,808	03/17/2005	04/01/2020
869099-AF-8	SUSQUEHANNA BANCSHARES			1	3FE	3,944,600	95.4310	3,817,236	4,000,000	3,991,280		6,353			2.133	5.070	FMAN	14,455	93,178	11/12/2009	05/01/2014
G7734@-AD-1	SVG CAPITAL - 2007 DEAL 7 YEAR		F	3	3	14,110,250	103.1770	14,558,561	14,110,250	14,433,596		(193,417)			8.490	6.615	JJ	542,410	1,197,960	12/12/2007	07/18/2014
40424Q-AK-2	SWETT & CRAWFORD (HMSC) 2ND LIEN (2007)			2	5FE	1,500,000	82.5000	1,237,500	1,500,000	1,500,000					5.712	6.110	MJSD	238	87,785	05/02/2007	10/03/2014
40424Q-AG-1	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007			2	4FE	4,220,851	96.3330	4,085,723	4,241,250	4,224,261		13,208			2.462	2.993	MJSD	290	110,017	11/30/2011	04/03/2014
87075R-AH-0	SWIFT TRANSPORTATION CO. LLC TERM LOAN B			2	4FE	204,457	100.8960	199,749	197,975	206,420		8,940			5.000	4.228	JAJO	2,273	5,217	04/04/2012	12/21/2017
87156D-AC-4	SYMPHONYIRI GROUP, INC. TERM LOAN 2011			2	4FE	2,964,635	100.0830	2,957,453	2,955,000	2,964,086		2,092			5.000	5.231	JAJO	6,750	125,245	07/22/2011	12/01/2017
87164K-AA-2	SYNGENTA FINANCE NV		F		1FE	11,980,560	105.1580	12,618,900	12,000,000	11,981,833		1,273			3.125	3.144	MS	96,875	187,500	03/21/2012	03/28/2022
87164K-AB-0	SYNGENTA FINANCE NV		F		1FE	9,983,400	109.2710	10,927,050	10,000,000	9,983,608		208			4.375	4.385	MS	113,021	218,750	03/21/2012	03/28/2042
871829-AQ-0	SYSCO CORPORATION				1FE	17,769,960	102.0540	18,369,720	18,000,000	17,781,111		11,151			2.600	2.747	JD	24,700	234,000	06/06/2012	06/12/2022
361561-AA-1	SYSTEM ENERGY RESOURCES			1	2FE	6,207,099	101.3150	6,288,716	6,207,099	6,207,099					5.129	5.131	JJ	146,800	299,572	11/12/2009	01/15/2014
87425E-AM-5	TALISMAN ENERGY		A	1	2FE	14,886,300	107.3030	16,095,405	15,000,000	14,906,555		9,689			3.750	3.941	FA	234,375	562,500	11/08/2010	02/01/2021
875127-AV-4	TAMPA ELECTRIC				1FE	1,490,625	141.8630	2,127,941	1,500,000	1,491,465		151			6.550	6.598	MN	12,554	98,250	05/09/2006	05/15/2036
875127-AZ-5	TAMPA ELECTRIC				1FE	16,946,562	123.0750	19,630,478	15,950,000	16,797,194		(81,189)			5.400	4.605	MN	110,055	861,300	02/11/2011	05/15/2021
00386S-AD-4	TAQA ABU DHABI NATL ENER		F		1FE	4,992,250	124.2500	6,212,500	5,000,000	4,995,008		702			7.250	7.275	FA	151,042	362,500	07/25/2008	08/01/2018
00386S-AE-2	TAQA ABU DHABI NATL ENER		F		1FE	4,625,250	103.1500	4,641,750	4,500,000	4,521,819		(35,945)			6.600	5.743	FA	123,750	297,000	12/17/2009	08/01/2013
00386S-AF-9	TAQA ABU DHABI NATL ENER		F		1FE	25,972,213	104.9000	27,274,000	26,000,000	25,988,500		6,174			4.750	4.780	MS	363,639	1,235,000	12/17/2009	09/15/2014
87612B-AJ-1	TARGA RESOURCES PARTNERS			1	3FE	2,896,875	109.0000	2,997,500	2,750,000	2,893,816		(3,059)			6.375	5.616	FA	73,047	24,039	10/24/2012	08/01/2022
87612B-AL-6	TARGA RESOURCES PARTNERS			1	3FE	835,600	103.5000	859,050	830,000	835,572		(28)			5.250	5.578	MN	7,989		12/04/2012	05/01/2023
87612B-AL-6	TARGA RESOURCES PARTNERS	LS		1	3FE	151,500	103.5000	155,250	150,000	151,491		(9)			5.250	5.504	MN	1,444		12/04/2012	05/01/2023
87612E-AM-8	TARGET CORP				1FE	4,623,350	101.5480	5,077,385	5,000,000	4,978,329		45,954			4.000	4.974	JD	8,889	200,000	03/18/2009	06/15/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-AT-3	TARGET CORP				1FE	2,905,497	100.1590	2,919,629	2,915,000	2,914,917		2,098			5.125	5.193	JJ	68,887	149,394	01/14/2008	01/15/2013
87612E-AU-0	TARGET CORP				1FE	4,965,900	146.8810	7,344,040	5,000,000	4,967,897		460			7.000	7.052	JJ	161,389	350,000	01/14/2008	01/15/2038
87612E-AV-8	TARGET CORP				1FE	29,888,880	112.1150	32,513,321	29,000,000	29,745,903		(86,225)			3.875	3.488	JJ	518,174	1,123,750	08/15/2011	07/15/2020
87612E-BA-3	TARGET CORP				1FE	15,657,440	102.7380	16,438,064	16,000,000	15,660,458		3,018			4.000	4.128	JJ	328,889		06/21/2012	07/01/2042
87650Q-AF-9	TASC, INC. TERM LOAN B			2	4FE	979,684	99.6880	980,188	983,255	979,942		1,009			4.500	5.009	FMAN	123	11,553	05/16/2011	12/18/2015
877249-AA-0	TAYLOR MORRISON COMM/MON			1	4FE	375,000	106.0000	397,500	375,000	375,000					7.750	9.486	AO	6,135	14,693	03/30/2012	04/15/2020
87233Q-AA-6	TC PIPELINES LP				2FE	6,988,380	106.3340	7,443,380	7,000,000	6,989,840		960			4.650	4.668	JD	14,467	325,500	06/14/2011	06/15/2021
87232J-AA-1	TCM SUB LLC				2FE	14,987,100	104.4980	15,674,730	15,000,000	14,994,546		2,535			3.550	3.633	JJ	245,542	532,500	12/08/2009	01/15/2015
87236Y-AA-6	TD AMERITRADE HOLDING CO				1FE	4,993,100	118.6820	5,934,105	5,000,000	4,994,843		595			5.600	5.630	JD	23,333	280,000	11/20/2009	12/01/2019
87236Y-AB-4	TD AMERITRADE HOLDING CO				1FE	4,995,050	106.5750	5,328,755	5,000,000	4,997,988		989			4.150	4.187	JD	17,292	207,500	11/20/2009	12/01/2014
878742-AR-6	TECK RESOURCES LIMITED		A		2FE	6,996,640	107.1310	7,499,184	7,000,000	6,997,681		450			3.850	3.854	FA	101,811	269,500	08/03/2010	08/15/2017
878742-AS-4	TECK RESOURCES LIMITED		A	1	2FE	4,542,220	113.1840	5,093,271	4,500,000	4,540,891		(608)			6.000	5.930	FA	102,000	270,000	09/08/2010	08/15/2040
878742-AT-2	TECK RESOURCES LIMITED		A		2FE	3,999,000	108.8040	4,352,160	4,000,000	3,999,183		83			4.500	4.405	JJ	83,000	180,000	09/08/2010	01/15/2021
878742-AT-2	TECK RESOURCES LIMITED	LS	A		2FE	999,750	108.8040	1,088,040	1,000,000	999,796		21			4.500	4.405	JJ	20,750	45,000	09/08/2010	01/15/2021
878742-AY-1	TECK RESOURCES LIMITED		A	1	2FE	14,878,200	102.5680	15,385,185	15,000,000	14,881,989		3,789			3.750	3.838	FA	223,438		07/30/2012	02/01/2023
878744-AA-9	TECK RESOURCES LIMITED		A		2FE	4,985,250	103.0910	5,154,540	5,000,000	4,986,862		1,612			3.000	3.051	MS	50,000	76,250	02/16/2012	03/01/2019
872456-AA-6	TELECOM ITALIA CAPITAL		F		2FE	5,036,500	116.0500	5,802,500	5,000,000	5,034,036		(2,464)			7.175	7.041	JD	12,955	358,750	05/21/2012	06/18/2019
87927V-AM-0	TELECOM ITALIA CAPITAL		F		2FE	8,827,500	97.7500	10,752,500	11,000,000	8,844,222		16,722			6.000	7.899	MS	166,833	330,000	07/17/2012	09/30/2034
87927V-AV-0	TELECOM ITALIA CAPITAL		F		2FE	2,026,940	108.2500	2,165,000	2,000,000	2,026,492		(336)			7.721	7.601	JD	11,582	154,420	08/22/2011	06/04/2038
87938W-AC-7	TELEFONICA EMISIONES SAU		F		2FE	11,667,000	108.0000	13,500,000	12,500,000	11,674,693		7,693			7.045	7.660	JD	26,908	880,625	06/14/2012	06/20/2036
87938W-AP-8	TELEFONICA EMISIONES SAU		F		2FE	860,000	106.6250	1,066,250	1,000,000	865,926		5,926			5.462	7.712	FA	20,483	27,310	06/26/2012	02/16/2021
87969N-AC-9	TELSTRA CORP LTD		F		1FE	18,186,295	116.6800	21,330,271	18,281,000	18,198,721		7,344			4.800	4.864	AO	192,560	877,488	04/14/2011	10/12/2021
Q8977*-AA-2	TEN GROUP PTY LTD SR NTS		F		3	15,000,000	100.4060	15,060,959	15,000,000	15,019,756		(99,620)			5.380	5.380	MS	246,583	807,000	03/11/2003	03/11/2013
88031R-AA-6	TENASKA ALABAMA				2FE	17,994,927	106.2690	18,985,768	17,865,763	17,941,968		(7,647)			6.125	6.106	MJSD	3,040	1,086,023	08/10/2010	03/30/2023
88031V-AA-7	TENASKA GATEWAY			2	2FE	11,012,084	109.7130	12,373,200	11,277,789	11,074,849		15,177			6.052	6.484	MJSD	1,896	673,557	09/10/2008	12/30/2023
88031Q-AA-8	TENASKA VIRGINIA				2FE	17,457,428	107.5840	18,742,090	17,420,890	17,443,259		(1,732)			6.119	6.135	MJSD	272,907	1,062,264	05/05/2004	03/30/2024
88033G-BT-6	TENET HEALTHCARE CORP				4FE	1,747,813	101.5000	1,776,250	1,750,000	1,747,845		32			4.750	4.852	JD	17,318		11/07/2012	06/01/2020
880349-AQ-8	TENNECO INC			1	3FE	5,212,500	108.8750	5,443,750	5,000,000	5,171,777		(23,223)			6.875	6.431	JD	15,278	343,750	03/09/2011	12/15/2020
88078F-AT-5	TEREX CORP NEW TERM LOAN			2	3FE	2,477,128	101.1880	2,500,646	2,471,287	2,473,696		(334)			4.500	4.672	MJSD	309	30,012	02/01/2012	04/28/2017
881575-AC-8	TESCO PLC		F		1FE	16,391,555	127.2880	20,366,128	16,000,000	16,371,212		(7,026)			6.150	5.983	MN	125,733	984,000	11/05/2009	11/15/2037
881609-AW-1	TESORO CORP			1	3FE	2,573,594	114.0000	2,593,500	2,275,000	2,494,506		(71,502)			9.750	5.897	JD	18,484	221,813	11/18/2011	06/01/2019
881609-AZ-4	TESORO CORP			1	3FE	3,271,000	106.5000	3,483,615	3,271,000	3,271,000					5.375	5.859	AO	45,908		09/13/2012	10/01/2022
881609-AZ-4	TESORO CORP	LS		1	3FE	5,129,000	106.5000	5,462,385	5,129,000	5,129,000					5.375	5.859	AO	71,984		09/13/2012	10/01/2022
881685-AY-7	TEXACO CAPITAL INC				1FE	666,607	160.6600	803,298	500,000	640,664		(3,757)			8.625	6.117	AO	10,781	43,125	06/01/2004	04/01/2032
882384-AA-8	TEXAS EASTERN TRANSMISSI				2FE	1,493,970	119.7620	1,796,432	1,500,000	1,496,719		587			6.000	6.063	MS	26,500	90,000	09/06/2007	09/15/2017
882384-AC-4	TEXAS EASTERN TRANSMISSI			1	2FE	14,970,300	100.0320	15,004,830	15,000,000	14,970,783		483			2.800	2.815	AO	78,167		10/19/2012	10/15/2022
882508-AR-5	TEXAS INSTRUMENTS INC				1FE	10,170,600	104.6600	10,465,950	10,000,000	10,121,678		(34,545)			2.375	1.994	MN	30,347	237,500	07/26/2011	05/16/2016
882508-AU-8	TEXAS INSTRUMENTS INC				1FE	10,932,900	99.7760	10,975,371	11,000,000	10,936,551		3,651			1.650	1.741	FA	73,104		07/30/2012	08/03/2019
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS				2	2,071,826	101.7960	2,143,081	2,105,263	2,096,418		5,788			4.390	4.987	JD	1,797	69,316	06/27/2008	12/24/2013
883203-BR-1	TEXTRON INC				2FE	14,794,080	108.9200	16,120,101	14,800,000	14,795,468		1,092			4.625	4.634	MS	190,139	684,500	09/14/2011	09/21/2016
109696-A*-5	THE BRINKS COMPANY SERIES A			2	2	30,000,000	105.8470	31,754,181	30,000,000	30,000,000					4.570	4.570	JJ	597,908	1,371,000	01/24/2011	01/24/2021
46361#-AF-9	THE IRVINE COMPANY 2007 10-YEAR				1FE	35,000,000	117.7870	41,225,580	35,000,000	35,000,000					5.820	5.820	JD	169,750	2,037,000	11/12/2009	12/01/2017
883556-AS-1	THERMO FISHER SCIENTIFIC				2FE	5,975,220	105.2600	6,315,570	6,000,000	5,987,961		4,887			3.200	3.298	MN	32,000	192,000	04/20/2010	05/01/2015
883556-AU-6	THERMO FISHER SCIENTIFIC				2FE	18,948,280	104.5610	19,866,647	19,000,000	18,978,395		10,911			3.250	3.309	MN	70,326	617,500	03/29/2010	11/20/2014
883556-AX-0	THERMO FISHER SCIENTIFIC				2FE	4,967,650	112.9900	5,649,495	5,000,000	4,972,596		2,712			4.500	4.595	MS	75,000	225,000	02/14/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC			1	2FE	9,980,900	106.3530	10,635,300	10,000,000	9,983,140		1,639			3.600	3.623	FA	136,000	359,000	08/09/2011	08/15/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC	0		1	2FE	24,952,250	106.3530	26,588,250	25,000,000	24,957,849		4,097			3.600	3.623	FA	340,000	897,500	08/09/2011	08/15/2021
883556-BA-9	THERMO FISHER SCIENTIFIC				2FE	9,982,600	103.5390	10,353,910	10,000,000	9,987,194		3,354			2.250	2.286	FA	85,000	224,375	08/09/2011	08/15/2016
884315-AG-7	THOMAS & BETTS CORP				1FE	18,155,880	123.2260	22,180,590	18,000,000	18,132,026		(12,337)			5.625	5.515	MN	129,375	1,035,000	07/30/2010	11/15/2021
884903-BA-2	THOMSON REUTERS CORP		A		1FE	7,915,378	102.8130	7,710,938	7,500,000	7,565,799		(119,710)			5.950	4.344	JJ	205,771	446,250	12/17/2009	07/15/2013
884903-BB-0	THOMSON REUTERS CORP		A		1FE	2,427,558	124.9700	3,061,770	2,450,000	2,435,868		2,051			6.500	6.688	JJ	73,432	159,250	06/17/2008	07/15/2018
884903-BG-9	THOMSON REUTERS CORP		A		1FE	15,274,860	115.0180	16,102,506	14,000,000	15,081,045		(142,148)			4.700	3.446	AO	138,911	658,000	08/09/2011	10/15/2019
884903-BG-9	THOMSON REUTERS CORP	0	A		1FE	10,677,900	115.0180	11,501,790	10,000,000	10,565,609		(71,922)			4.700	3.748	AO	99,222	470,000	05/31/2011	10/15/2019
884903-BH-7	THOMSON REUTERS CORP		A		1FE	3,912,440	123.7430	4,949,700	4,000,000	3,915,591		1,204			5.850	6.026	AO	49,400	234,000	03/23/2010	04/15/2040
884903-BK-0	THOMSON REUTERS CORP		A		1FE	9,459,720	109.2970	10,383,244	9,500,000	9,463,899		3,386			3.950	3.995	MS	94,855	370,038	09/28/2011	09/30/2021
87244E-AG-7	TIAA GLOBAL MARKETS				1FE	16,926,684	102.4670	16,149,871	15,761,000	15,937,031		(319,788)			4.950	2.845	JJ	359,745	780,170	11/12/2009	07/15/2013
88732J-AJ-7	TIME WARNER CABLE INC				2FE	4,967,800	123.7210	6,186,070	5,000,000	4,970,202		486			6.550	6.630	MN	54,583	327,500	04/04/2007	05/01/2037

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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88732J-AL-2	TIME WARNER CABLE INC				2FE	1,498,755	124.9180	1,873,775	1,500,000	1,499,217		114			6.750	6.792	JJ	50,625	101,250	06/16/2008	07/01/2018
88732J-AU-2	TIME WARNER CABLE INC				2FE	7,770,480	126.8370	10,146,992	8,000,000	7,779,643		2,842			6.750	6.959	JD	24,000	540,000	06/24/2009	06/15/2039
88732J-AV-0	TIME WARNER CABLE INC				2FE	14,902,950	105.6140	15,842,085	15,000,000	14,958,482		18,853			3.500	3.749	FA	218,750	525,000	12/08/2009	02/01/2015
88732J-AW-8	TIME WARNER CABLE INC				2FE	10,648,350	116.4340	12,225,518	10,500,000	10,620,413		(14,645)			5.000	4.863	FA	218,750	525,000	08/12/2010	02/01/2020
88732J-AX-6	TIME WARNER CABLE INC			1	2FE	7,578,874	109.5120	8,352,511	7,627,000	7,587,251		4,030			4.125	4.080	FA	118,854	314,614	11/09/2010	02/15/2021
88732J-AX-6	TIME WARNER CABLE INC	LS		1	2FE	2,358,026	109.5120	2,598,729	2,373,000	2,360,633		1,254			4.125	4.080	FA	36,979	97,886	11/09/2010	02/15/2021
88732J-BA-5	TIME WARNER CABLE INC	0		1	2FE	14,866,350	109.7670	16,464,975	15,000,000	14,880,904		11,233			4.000	4.097	MS	200,000	581,667	09/07/2011	09/01/2021
88732J-BB-3	TIME WARNER CABLE INC			1	2FE	29,464,800	111.2670	33,379,980	30,000,000	29,474,199		7,268			5.500	5.613	MS	550,000	1,599,583	09/07/2011	09/01/2041
887315-BJ-7	TIME WARNER COMPANIES INC				2FE	2,696,893	125.5680	3,139,193	2,500,000	2,589,938		(15,616)			7.250	6.365	AO	38,264	181,250	06/01/2004	10/15/2017
887317-AC-9	TIME WARNER INC				2FE	1,990,140	117.0890	2,341,782	2,000,000	1,995,490		1,008			5.875	5.941	MN	15,014	117,500	11/08/2006	11/15/2016
887317-AF-2	TIME WARNER INC				2FE	4,983,500	116.8050	5,840,265	5,000,000	4,987,349		1,432			4.875	4.924	MS	71,771	243,750	03/03/2010	03/15/2020
887317-AG-0	TIME WARNER INC				2FE	19,952,400	113.8450	22,769,020	20,000,000	19,961,568		3,848			4.700	4.731	JJ	433,444	940,000	07/07/2010	01/15/2021
887317-AH-8	TIME WARNER INC				2FE	6,995,170	121.0720	8,475,026	7,000,000	6,995,322		64			6.100	6.106	JJ	196,894	427,000	07/07/2010	07/15/2040
887317-AP-0	TIME WARNER INC				2FE	4,946,450	107.2750	5,363,735	5,000,000	4,946,886		436			4.900	4.971	JD	10,889	123,861	06/08/2012	06/15/2042
887317-AQ-8	TIME WARNER INC				2FE	6,010,630	104.3080	6,258,474	6,000,000	6,010,133		(497)			3.400	3.381	JD	9,067	103,133	06/08/2012	06/15/2022
887317-AQ-8	TIME WARNER INC	LS			2FE	3,994,280	104.3080	4,172,316	4,000,000	3,994,547		267			3.400	3.419	JD	6,044	68,756	06/08/2012	06/15/2022
887389-AG-9	TIMKEN CO				2FE	7,342,230	106.8570	7,479,955	7,000,000	7,131,966		(72,583)			6.000	4.832	MS	123,667	420,000	12/17/2009	09/15/2014
872540-AM-1	TJX COS INC				1FE	5,364,200	128.0930	6,404,670	5,000,000	5,254,968		(32,555)			6.950	5.978	AO	73,361	347,500	05/14/2009	04/15/2019
Y85859-DE-6	TNB CAPITAL (L) LTD		F		2FE	1,608,750	107.7430	1,616,139	1,500,000	1,553,665		(21,553)			5.250	3.643	MN	12,250	78,750	05/11/2010	05/05/2015
88947E-AH-3	TOLL BROS FINANCE CORP				3FE	7,035,000	126.2670	7,576,020	6,000,000	6,788,572		(139,470)			8.910	5.730	AO	112,860	534,600	03/09/2011	10/15/2017
88947E-AJ-9	TOLL BROS FINANCE CORP				3FE	5,776,875	118.8720	6,835,117	5,750,000	5,772,335		(2,756)			6.750	6.683	MN	64,688	388,125	10/14/2010	11/01/2019
88947E-AE-0	TOLL BROTHERS INC				3FE	3,834,880	103.9020	4,156,060	4,000,000	4,146,851		(119,412)			4.950	5.546	MS	58,300	198,000	05/10/2005	03/15/2014
Q9103#-AB-1	TOLL HOLDINGS LTD SENIOR UNSECURED NOTES		F		2	30,000,000	106.3860	31,915,695	30,000,000	30,000,000					3.650	3.650	JD	73,000	1,095,000	12/07/2010	12/07/2017
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC			2	2FE	40,000,000	103.5170	41,406,800	40,000,000	40,000,000					5.750	5.750	MS	581,389	1,380,000	02/16/2012	09/30/2039
891145-LV-4	TORONTO-DOMINION BANK		A		1FE	14,978,850	104.2000	15,630,000	15,000,000	14,988,805		4,174			2.200	2.230	JJ	139,333	330,000	07/22/2010	07/29/2015
891490-AT-1	TOSCO CORP				1FE	9,894,700	148.2940	14,829,360	10,000,000	9,616,404		9,643			8.125	8.220	FA	306,944	812,500	02/08/2000	02/15/2030
89152U-AA-0	TOTAL CAPITAL SA		F		1FE	40,123,400	106.4360	42,574,400	40,000,000	40,061,217		(21,135)			3.125	3.067	AO	309,028	1,250,000	11/17/2009	10/02/2015
89233P-4C-7	TOYOTA MOTOR CREDIT CORP				1FE	19,922,000	115.2450	23,048,920	20,000,000	19,938,616		6,771			4.500	4.549	JD	35,000	900,000	06/14/2010	06/17/2020
87262C-AH-6	TPF GENERATION HOLDINGS LLC 2ND LIEN TERM			2	4FE	819,912	99.6880	815,475	818,027	819,695		(785)			4.561	5.171	JAJO	104	40,768	09/30/2011	12/15/2014
893526-BY-8	TRANS CANADA PIPELINE DEB		A		1FE	3,164,060	147.9520	4,438,569	3,000,000	3,043,164		(3,456)			9.875	9.447	JJ	148,125	296,250	02/15/1991	01/01/2021
89334G-AG-9	TRANS UNION LLC REPLACEMENT TERM LOAN			2	3FE	4,276,684	101.3330	4,333,692	4,276,684	4,276,684					5.500	5.855	JAJO	512	60,990	03/17/2011	02/10/2018
893045-AC-8	TRANS-ALLEGHENY INTERSTA				1FE	9,962,600	105.0470	10,504,740	10,000,000	9,983,752		7,494			4.000	4.059	JJ	184,444	400,000	01/19/2010	01/15/2015
89346D-AD-9	TRANSALTA CORP		A		2FE	11,973,960	105.9640	12,715,728	12,000,000	11,988,967		5,035			4.750	4.982	JJ	262,833	570,000	11/09/2009	01/15/2015
893526-DH-3	TRANS-CANADA PIPELINES		A		1FE	3,995,240	106.1940	4,247,744	4,000,000	3,997,599		938			3.400	3.426	JD	11,333	136,000	05/26/2010	06/01/2015
89352H-AD-1	TRANS-CANADA PIPELINES		A		1FE	4,591,650	132.0280	6,601,385	5,000,000	4,611,204		5,870			6.200	6.856	AO	65,444	310,000	05/11/2009	10/15/2037
893574-AB-9	TRANSCONT GAS PIPE CORP			1	2FE	24,834,500	118.4860	29,621,400	25,000,000	24,837,691		2,324			5.400	5.448	FA	510,000	1,361,250	08/10/2011	08/15/2041
89364M-AQ-7	TRANSDIGM GROUP, INC. TERM LOAN 1ST LIEN			2	3FE	2,940,000	100.4660	2,953,700	2,940,000	2,940,000					4.000	4.281	JAJO	327	30,707	03/08/2011	02/14/2017
893647-AP-2	TRANSDIGM INC			1	4FE	5,279,750	110.6250	5,420,625	4,900,000	5,181,945		(56,025)			7.750	6.325	JD	16,878	379,750	03/14/2011	12/15/2018
89364M-AR-5	TRANSDIGM, INC. TERM LOAN B-2 ADD-ON			2	3FE	1,477,582	100.6250	1,494,288	1,485,007	1,478,660		1,079			4.000	4.306	FMAN	5,089	41,705	03/07/2012	02/14/2017
893830-AF-6	TRANSOCEAN INC		F		2FE	7,357,530	124.2770	8,699,376	7,000,000	7,297,986		(7,796)			7.500	7.080	AO	110,833	525,000	10/23/2002	04/15/2031
893830-AS-8	TRANSOCEAN INC		F		2FE	6,208,678	115.9790	6,668,787	5,750,000	6,066,541		(52,387)			6.000	4.792	MS	101,583	345,000	02/25/2010	03/15/2018
893830-BB-4	TRANSOCEAN INC		F		2FE	5,187,197	121.5310	6,307,449	5,190,000	5,187,420		208			6.375	6.406	JD	14,705	340,053	11/30/2011	12/15/2021
893830-BB-4	TRANSOCEAN INC	LS	F		2FE	4,807,403	121.5310	5,845,631	4,810,000	4,807,609		193			6.375	6.406	JD	13,628	315,155	11/30/2011	12/15/2021
893830-BC-2	TRANSOCEAN INC		F	1	2FE	8,538,588	102.4930	8,812,365	8,598,000	8,540,045		1,457			3.800	3.928	AO	98,017		09/10/2012	10/15/2022
893830-BC-2	TRANSOCEAN INC	LS	F	1	2FE	1,392,312	102.4930	1,436,955	1,402,000	1,392,550		238			3.800	3.928	AO	15,983		09/10/2012	10/15/2022
Q9194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FINAL		F		1	10,678,487	115.0000	12,280,260	10,678,487	10,678,487					5.860	5.860	MN	81,696	625,759	11/14/2006	11/14/2018
Q9194#-AG-0	TRANSURBAN FINANCE CO. SER 2005-1 TR. C		F		1	15,000,000	113.4060	17,010,870	15,000,000	15,000,000					5.350	5.350	FA	314,313	802,500	08/10/2005	08/10/2020
Q9194#-AB-1	TRANSURBAN FINANCE CO. SER. 2004-1, TR.		F		1FE	14,529,365	109.3780	16,133,299	14,750,000	15,049,298		(70,139)			5.170	5.408	JD	50,838	762,575	09/10/2008	12/07/2016
89417E-AG-4	TRAVELERS COS INC				1FE	399,640	112.9590	451,836	400,000	399,707		31			3.900	3.911	MN	2,600	15,600	10/27/2010	11/01/2020
89417E-AG-4	TRAVELERS COS INC	LS			1FE	6,594,060	112.9590	7,455,294	6,600,000	6,595,160		519			3.900	3.911	MN	42,900	257,400	10/27/2010	11/01/2020
89417E-AH-2	TRAVELERS COS INC				1FE	1,987,580	124.4040	2,488,070	2,000,000	1,987,966		184			5.350	5.392	MN	17,833	107,000	10/27/2010	11/01/2040
G9020*-AA-8	TRAVIS PERKINS PLC 5.77% DUE 1/26/2013		F		3	39,000,000	100.2820	39,110,050	39,000,000	39,133,868		(1,011,308)			5.770	5.770	JJ	968,879	2,250,260	01/26/2006	01/26/2013
G9020*-AB-6	TRAVIS PERKINS PLC 5.89% DUE 1/26/2016		F		3	6,000,000	110.2190	6,613,166	6,000,000	6,503,562		(154,366)			5.890	5.890	JJ	152,158	353,360	01/26/2006	01/26/2016
894694-AA-2	TREEHOUSE FOODS INC			1	3FE	2,684,375	108.5000	2,712,500	2,500,000	2,623,979		(34,629)			7.750	6.173	MS	64,583	193,750	04/18/2011	03/01/2018
89566E-AD-0	TRISTATE GEN&TRANS ASSN				1FE	9,800,900	120.8090	12,080,900	10,000,000	9,807,386		2,650			6.000	6.155	JD	26,667	600,000	06/03/2010	06/15/2040
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC				2	5,000,000	114.7560	5,737,776	5,000,000	5,000,000					6.070	6.070	AO	51,426	303,500	04/30/2010	04/30/2020
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011		F		2FE	18,000,000	104.3230	18,778,077	18,000,000	18,000,000					4.280	4.280	MS	194,740	772,540	09/29/2011	09/30/2021

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	Stated Contractual Maturity Date
87264M-AA-7	TRW AUTOMOTIVE INC				3FE	1,980,000	105.5000	2,110,000	2,000,000	1,992,858		5,483			7.000	7.311	MS	41,222	140,000	07/07/2010	03/15/2014
87305Q-BW-0	TTX CO				2FE	39,900,400	105.0130	42,005,240	40,000,000	43,022,691		(1,365,911)			4.900	4.931	MS	653,333	1,960,000	11/01/2009	03/01/2015
87305Q-CD-1	TTX CO				2FE	9,966,700	98.3550	9,835,460	10,000,000	9,967,027		327			3.050	3.084	MN	34,736		11/15/2012	11/15/2022
87305Q-BU-4	TTX COMPANY SR UNSECD NTS				2FE	18,955,452	105.8950	20,119,993	19,000,000	18,988,499		7,590			5.625	5.638	JD	89,063	1,068,750	11/12/2009	06/01/2014
87305Q-BY-6	TTX COMPANY SR UNSECURED NOTES 2017				2FE	8,969,400	110.1290	9,911,574	9,000,000	8,986,481		2,644			5.000	5.038	JD	20,000	450,000	06/06/2005	06/15/2017
898813-AK-6	TUCSON ELECTRIC POWER				2FE	4,984,100	111.6240	5,581,205	5,000,000	4,985,536		1,255			5.150	5.204	MN	32,903	262,507	11/03/2011	11/15/2021
900212-AA-9	TURLOCK CORP				2FE	9,968,800	102.8510	10,285,110	10,000,000	9,968,918		118			4.000	4.008	MN	45,556		11/14/2012	11/02/2032
87311X-AC-2	TW TELECOM HOLDINGS INC			1	4FE	275,000	104.7500	288,063	275,000	275,000					5.375	5.842	AO	3,654		09/27/2012	10/01/2022
87309L-AE-8	TWCC HOLDING CORP - TERM LOAN			2	3FE	1,964,445	100.9290	1,974,670	1,956,494	1,964,005		(1,658)			4.250	4.439	FMAN	924	85,145	11/30/2011	02/11/2017
09348L-AE-5	TWIN RIVER WORLDWIDE HOLDINGS-EXIT LOAN			2	4FE	73,763	100.5000	240,183	238,988	79,103		9,800			8.500	64.503	JAJO	56	19,671	11/30/2011	11/05/2015
873152-AC-6	TXU AUSTRALIA 144A		F		1FE	7,513,352	118.9640	8,922,300	7,500,000	7,504,738		(1,013)			7.250	7.438	JD	45,313	543,750	09/08/2000	12/01/2016
902133-AF-4	TYCO ELECTRONICS GROUP S		E		2FE	3,587,655	119.9110	4,196,889	3,500,000	3,548,984		(8,708)			6.550	6.217	AO	57,313	229,250	01/03/2008	10/01/2017
902133-AG-2	TYCO ELECTRONICS GROUP S		E		2FE	6,470,360	131.7960	8,566,740	6,500,000	6,472,191		402			7.125	7.172	AO	115,781	463,125	09/20/2007	10/01/2037
902133-AM-9	TYCO ELECTRONICS GROUP S		F		2FE	9,960,700	102.7760	10,277,610	10,000,000	9,963,739		3,039			3.500	3.547	FA	143,889	175,000	01/31/2012	02/03/2022
902134-AB-1	TYCO FLOW CONTROL FINANC			1	2FE	2,990,610	99.9480	2,998,431	3,000,000	2,990,827		217			3.150	3.179	MS	25,463		09/10/2012	09/15/2022
902118-BN-7	TYCO INTERNATIONAL FINAN		F		1FE	9,967,600	106.0740	10,607,370	10,000,000	9,982,658		5,830			3.375	3.403	AO	71,250	337,500	04/28/2010	10/15/2015
9021EQ-AC-8	TYCO/TYCO INTL FIN SA		E		1FE	4,346,220	125.3080	5,056,186	4,035,000	4,264,906		(25,965)			7.000	5.985	JD	12,553	282,450	08/19/2009	12/15/2019
9021EQ-AD-6	TYCO/TYCO INTL FIN SA		E		1FE	13,550,901	127.9230	16,239,787	12,695,000	13,356,086		(62,242)			6.875	6.047	JJ	402,449	872,781	08/19/2009	01/15/2021
902494-AN-3	TYSON FOODS INC			3	2FE	9,989,600	114.5950	11,459,450	10,000,000	10,530,909		(147,008)			6.600	6.614	AO	165,000	672,500	03/17/2006	04/01/2016
902494-AT-0	TYSON FOODS INC			1	2FE	11,934,960	108.2520	12,990,192	12,000,000	11,937,826		2,866			4.500	4.573	JD	24,000	273,000	06/06/2012	06/15/2022
902494-AT-0	TYSON FOODS INC	LS		1	2FE	5,967,480	108.2520	6,495,096	6,000,000	5,968,913		1,433			4.500	4.573	JD	12,000	136,500	06/06/2012	06/15/2022
990511-9B-5	U.S. SECURITY ASSOCIATES HOLDINGS INC. D			2	4FE	242,666	100.3130	243,426	242,666	242,666		(1,834)			6.000	6.378	FMAN	40	(237,316)	02/13/2012	07/28/2017
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T			2	4FE	1,417,064	100.3130	1,432,375	1,427,906	1,417,172		1,981			6.000	6.579	FMAN	238	38,920	03/01/2012	07/28/2017
902691-AD-6	UGI UTILITIES, INC				1FE	5,000,000	112.6300	5,631,475	5,000,000	5,000,000					5.753	5.753	MS	72,712	287,650	09/12/2006	09/30/2016
902690-AE-9	UGI UTILITIES, INC				1FE	5,567,200	120.3820	6,019,115	5,000,000	5,292,741		(50,581)			7.250	5.847	MN	46,319	362,500	09/13/2006	11/01/2017
902690-AN-9	UGI UTILITIES, INC				1FE	15,010,800	109.6440	16,446,570	15,000,000	15,003,810		(1,171)			5.640	5.709	JD	70,500	846,000	12/16/2005	12/01/2015
902690-AP-4	UGI UTILITIES, INC				1FE	10,000,000	114.8330	11,483,250	10,000,000	11,275,979		(269,050)			6.169	6.169	MN	78,826	616,900	06/12/2007	06/15/2017
902690-AQ-2	UGI UTILITIES, INC				1FE	10,000,000	113.0560	11,305,590	10,000,000	10,000,000					5.670	5.670	MN	72,450	567,000	01/08/2008	01/15/2018
902730-AC-4	UHS ESCROW CORP			1	4FE	5,212,500	110.2500	5,512,500	5,000,000	5,162,002		(32,736)			7.000	6.475	AO	87,500	315,000	06/07/2012	10/01/2018
084653-A*-5	UIL CORP / BERKSHIRE GAS			1	2	8,000,000	100.0000	8,000,000	8,000,000	7,979,603		2,331			10.060	10.062	FA	335,333	804,800	12/31/1998	02/01/2019
084653-D#-8	UIL CORP / BERKSHIRE GAS				2	8,000,000	115.0000	9,200,000	8,000,000	7,754,364		20,354			9.600	9.604	MS	256,000	768,000	12/31/1998	09/01/2020
902748-AA-0	UIL HOLDINGS CORPORATION				2FE	4,876,150	107.2460	5,362,315	5,000,000	4,897,852		10,584			4.625	4.937	AO	57,813	231,250	11/18/2010	10/01/2020
90388@-AE-1	ULTRA PETROLEUM CORP. - 2010 SECONDARY S				2	5,571,994	106.1350	5,704,773	5,375,000	5,513,117		(29,671)			4.980	4.940	MS	89,225	267,675	12/21/2010	01/27/2017
904764-AH-0	UNILEVER CAPITAL CORP		R		1FE	11,492,625	137.2330	15,781,784	11,500,000	11,491,170		114			5.900	5.908	MN	86,697	678,500	06/10/2004	11/15/2032
904764-AK-3	UNILEVER CAPITAL CORP		R		1FE	2,996,910	117.8970	3,536,907	3,000,000	2,997,939		283			4.800	4.818	FA	54,400	144,000	02/09/2009	02/15/2019
904764-AL-1	UNILEVER CAPITAL CORP				1FE	9,989,800	105.9130	10,591,310	10,000,000	9,993,496		1,977			2.750	2.772	FA	107,708	275,000	02/07/2011	02/10/2016
904764-AM-9	UNILEVER CAPITAL CORP				1FE	9,966,100	115.4240	11,542,350	10,000,000	9,971,462		2,887			4.250	4.292	FA	166,458	425,000	02/07/2011	02/10/2021
08658E-AA-5	UNILEVER NV		R		1FE	8,784,800	139.7410	13,974,130	10,000,000	9,044,243		31,995			6.625	7.694	AO	139,861	662,500	10/19/2000	04/15/2028
907818-BY-3	UNION PACIFIC CORP				2FE	1,170,650	136.4430	1,364,429	1,000,000	1,129,906		(5,265)			7.125	5.819	FA	29,688	71,250	02/25/2003	02/01/2028
907818-CU-0	UNION PACIFIC CORP				2FE	18,180,720	130.8070	23,545,188	18,000,000	18,157,177		(3,487)			6.250	6.175	MN	187,500	1,125,000	08/18/2004	05/01/2034
907818-CZ-9	UNION PACIFIC CORP				2FE	13,267,160	119.8930	14,986,675	12,500,000	13,002,924		(90,555)			5.750	4.831	MN	91,840	718,750	12/08/2009	11/15/2017
907818-DC-9	UNION PACIFIC CORP				2FE	4,266,560	105.0150	4,200,604	4,000,000	4,073,051		(62,818)			5.125	3.450	FA	77,444	205,000	10/15/2009	02/15/2014
907818-DD-7	UNION PACIFIC CORP				2FE	5,970,781	125.2290	6,474,319	5,170,000	5,831,863		(78,752)			6.125	4.038	FA	119,628	316,663	03/11/2011	02/15/2020
907818-DJ-4	UNION PACIFIC CORP				2FE	14,704,650	112.1700	16,825,500	15,000,000	14,710,942		4,553			4.750	4.906	MS	209,792	783,750	08/04/2011	09/15/2041
907818-DM-7	UNION PACIFIC CORP			1	2FE	6,996,010	103.3920	7,237,468	7,000,000	6,996,190		180			2.950	2.988	JJ	114,722		06/06/2012	01/15/2023
908594-AC-8	UNION TANK CAR CO. SR NTS				1	14,399,739	111.7680	16,257,209	14,545,455	14,454,626		10,033			4.710	4.710	MN	87,539	642,273	11/12/2009	05/15/2020
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019				1	22,407,318	114.1480	25,423,875	22,272,727	23,901,996		(222,075)			5.640	5.640	JD	104,682	1,166,455	11/12/2009	06/01/2019
908906-AC-4	UNIONBANCAL CORP				1FE	9,920,000	105.4740	10,547,380	10,000,000	9,923,606		3,606			3.500	3.596	JD	12,639	175,000	06/11/2012	06/18/2022
H2654#-AA-1	UNIQUE (FLUGHAFEN ZURICH) 6.33% SR NTS,		F	2	1	16,200,000	106.9340	17,323,373	16,200,000	16,200,000					6.330	6.330	AO	227,880	854,550	11/12/2009	04/11/2015
909218-AB-5	UNIT CORP			1	3FE	411,000	102.6250	410,500	400,000	410,688		(312)			6.625	6.582	MN	3,386	13,250	10/03/2012	05/15/2021
909218-AC-3	UNIT CORP			1	3FE	2,250,625	102.6250	2,309,063	2,250,000	2,250,682		57			6.625	7.388	MN	19,047	74,531	09/20/2012	05/15/2021
909690-AA-0	UNITED BUSINESS MEDIA LT		F		2FE	12,778,350	105.4940	13,714,155	13,000,000	12,815,885		17,951			5.750	5.979	MN	120,431	747,500	10/27/2010	11/03/2020
911308-AB-0	UNITED PARCEL				1FE	4,341,411	150.7090	6,028,340	4,000,000	4,195,427		(17,511)			8.375	7.544	AO	83,750	335,000	10/12/2000	04/01/2030
911312-AH-9	UNITED PARCEL SERVICE				1FE	5,525,850	120.1500	6,007,495	5,000,000	5,351,845		(61,963)			5.500	3.946	JJ	126,806	275,000	01/28/2010	01/15/2018
911312-AL-0	UNITED PARCEL SERVICE				1FE	1,995,560	104.2050	2,084,108	2,000,000	1,998,813		910			3.875	3.941	AO	19,375	77,500	03/19/2009	04/01/2014
911312-AM-8	UNITED PARCEL SERVICE				1FE	14,899,500	107.5710	16,135,650	15,000,000	14,917,988		8,814			3.125	3.268	JJ	216,146	468,750	11/08/2010	01/15/2021
911312-AQ-9	UNITED PARCEL SERVICE				1FE	28,743,860	100.0330	28,539,272	28,530,000	28,740,504		(3,356)			2.450	2.368	AO	182,513		10/23/2012	10/01/2022

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 Stated Contractual Maturity Date
911312-AQ-9	UNITED PARCEL SERVICE	0			1FE	477,520	100.0330	470,153	470,000	477,398		(122)			2.450	2.271	AO	3,007		10/23/2012	10/01/2022
911365-AU-8	UNITED RENTALS NORTH AM			1	4FE	942,875	114.0000	1,083,000	950,000	944,415		549			9.250	10.347	JD	3,906	87,875	12/01/2009	12/15/2019
913017-BH-1	UNITED TECHNOLOGIES CORP				1FE	9,449,900	109.8150	10,981,520	10,000,000	9,830,265		66,288			4.875	5.662	MN	81,250	487,500	04/19/2006	05/01/2015
913017-BJ-7	UNITED TECHNOLOGIES CORP				1FE	15,174,400	123.8620	18,579,330	15,000,000	15,167,238		(3,850)			5.400	5.314	MN	135,000	810,000	02/07/2011	05/01/2035
913017-BM-0	UNITED TECHNOLOGIES CORP				1FE	1,497,105	118.8610	1,782,912	1,500,000	1,498,376		279			5.375	5.415	JD	3,583	80,625	12/04/2007	12/15/2017
913017-BS-7	UNITED TECHNOLOGIES CORP				1FE	11,730,400	128.5810	12,858,140	10,000,000	11,688,968		(30,504)			5.700	4.606	AO	120,333	570,000	08/15/2011	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP				1FE	24,691,750	111.1160	27,779,025	25,000,000	24,694,611		2,861			4.500	4.576	JD	93,750	562,500	05/24/2012	06/01/2042
913017-BV-0	UNITED TECHNOLOGIES CORP				1FE	11,990,760	105.8990	12,707,856	12,000,000	11,991,225		465			3.100	3.109	JD	31,000	186,000	05/24/2012	06/01/2022
91319A-A*-3	UNITED WATER NEW JERSEY SERIES A				1	5,000,000	112.7760	5,638,797	5,000,000	5,000,000					4.380	4.456	AO	47,450	219,000	06/03/2011	04/13/2021
91319A-A@-1	UNITED WATER NEW JERSEY SERIES B				1	5,000,000	112.4500	5,622,494	5,000,000	5,000,000					4.680	4.680	AO	50,700	234,000	04/13/2011	04/13/2026
91324P-AQ-5	UNITEDHEALTH GROUP				1FE	2,802,570	113.5190	3,405,576	3,000,000	2,896,149		28,241			5.375	6.589	MS	47,479	161,250	05/20/2009	03/15/2016
91324P-AE-2	UNITEDHEALTH GROUP INC				1FE	5,080,750	101.0510	5,052,570	5,000,000	5,013,542		(53,171)			4.875	4.634	AO	60,938	243,750	02/02/2005	04/01/2013
91324P-AM-4	UNITEDHEALTH GROUP INC				1FE	9,374,400	108.9810	10,898,050	10,000,000	9,814,219		76,899			4.875	5.784	MS	143,542	487,500	04/19/2006	03/15/2015
91324P-AW-2	UNITEDHEALTH GROUP INC				1FE	3,518,665	119.9400	4,197,907	3,500,000	3,510,103		(1,961)			6.000	5.918	JD	9,333	210,000	11/09/2007	06/15/2017
91324P-BH-4	UNITEDHEALTH GROUP INC				1FE	4,901,500	100.5010	5,025,030	5,000,000	4,997,238		22,159			4.875	5.357	FA	92,083	243,750	03/25/2008	02/15/2013
91324P-BP-6	UNITEDHEALTH GROUP INC				1FE	9,582,624	116.5000	11,183,971	9,600,000	9,585,295		1,455			4.700	4.720	FA	170,453	451,200	02/14/2011	02/15/2021
91324P-BS-0	UNITEDHEALTH GROUP INC				1FE	6,938,260	102.9790	7,208,544	7,000,000	6,951,771		11,847			1.875	2.067	MN	16,771	133,073	11/07/2011	11/15/2016
91324P-BT-8	UNITEDHEALTH GROUP INC			1	1FE	8,950,770	106.5370	9,588,357	9,000,000	8,955,575		4,216			3.375	3.447	MN	38,813	307,969	11/07/2011	11/15/2021
91324P-BV-3	UNITEDHEALTH GROUP INC			1	1FE	14,896,500	102.5370	15,380,595	15,000,000	14,903,826		7,326			2.875	2.964	MS	126,979	224,010	03/05/2012	03/15/2022
91324P-BW-1	UNITEDHEALTH GROUP INC			1	1FE	9,983,300	103.8510	10,385,120	10,000,000	9,983,525		225			4.375	4.390	MS	128,819	227,257	03/05/2012	03/15/2042
91324P-BZ-4	UNITEDHEALTH GROUP INC			1	1FE	9,984,200	100.9000	10,089,960	10,000,000	9,984,454		254			2.750	2.711	FA	52,708		10/17/2012	02/15/2023
91324P-CA-8	UNITEDHEALTH GROUP INC			1	1FE	4,886,500	99.5790	4,978,960	5,000,000	4,886,876		376			3.950	4.079	AO	37,854		10/17/2012	10/15/2042
913275-AD-5	UNITRIN INC				2FE	9,999,800	107.8550	10,785,510	10,000,000	9,999,877		38			6.000	6.023	MN	51,667	600,000	11/19/2010	11/30/2015
91335F-AE-1	UNIVAR INC TERM B LOAN			2	4FE	1,470,000	99.5800	1,463,826	1,470,000	1,470,000					5.000	5.233	JAJO	5,278	52,208	11/30/2011	06/30/2017
91359P-AH-3	UNIVERSAL HOSPITAL SERVI			1	4FE	2,000,000	105.3750	2,107,500	2,000,000	2,000,000					7.625	9.383	FA	61,000		07/24/2012	08/15/2020
91412N-AF-7	UNIVERSITY OF CHICAGO			2	1FE	9,989,700	118.8280	11,882,800	10,000,000	9,990,578		350			5.420	5.369	AO	135,500	542,000	05/12/2010	10/01/2030
914908-AN-8	UNIVISION COMMUNICATIONS 1ST LIEN EXTEND			2	4FE	6,167,524	98.2660	6,061,470	6,168,430	6,167,572		182			4.462	4.648	MJSD	764	304,932	04/30/2008	03/31/2017
90312*-AB-0	UNS GAS INC				2	9,375,000	110.1890	10,330,208	9,375,000	9,375,000					6.230	6.230	FA	220,646	584,063	08/11/2003	08/11/2015
903192-AA-0	UNUMPROVIDENT CORP				2FE	478,240	116.2560	567,328	488,000	479,941		270			6.750	6.921	JD	1,464	32,940	02/17/2005	12/15/2028
90321N-AA-0	UR FINANCING ESCROW CORP			1	3FE	7,557,031	107.7500	7,946,563	7,375,000	7,533,433		(23,598)			5.750	5.478	JJ	195,540	148,422	03/16/2012	07/15/2018
90321N-AB-8	UR FINANCING ESCROW CORP			1	4FE	2,120,000	109.7500	2,195,000	2,000,000	2,113,425		(6,575)			7.375	6.429	MN	18,847	73,750	08/14/2012	05/15/2020
90321N-AC-6	UR FINANCING ESCROW CORP			1	4FE	2,080,000	111.7500	2,235,000	2,000,000	2,075,816		(4,184)			7.625	7.296	AO	32,194	76,250	06/15/2012	04/15/2022
N9039*-AC-5	URALITA S.A. (SPAIN) SER. A GTD SR NTS		F	4	4	10,884,873	70.0000	10,658,477	15,226,396	10,658,477		(112,766)	1,341,523		10.360	24.342	MON		478,524	08/01/2012	03/31/2014
903243-AA-1	URS CORP				2FE	4,993,100	103.0140	5,150,695	5,000,000	4,994,101		1,001			3.850	3.918	AO	48,125	104,806	03/08/2012	04/01/2017
903243-AB-9	URS CORP				2FE	9,990,300	102.9470	10,294,670	10,000,000	9,990,905		605			5.000	5.040	AO	125,000	272,222	03/08/2012	04/01/2022
91159H-HC-7	US BANCORP			1	1FE	29,979,000	104.0030	31,200,810	30,000,000	29,980,510		1,510			3.000	3.021	MS	265,000	482,500	02/28/2012	03/15/2022
91159J-AA-4	US BANCORP			1	1FE	6,977,810	101.0230	7,071,582	7,000,000	6,978,655		845			2.950	2.980	JJ	90,631		07/18/2012	07/15/2022
991841-9H-2	US SHIPPING PARTNERS LP CPR 11/09			2	5Z		0.0000		301,760						4.000	0.000	MAT	38,424		11/12/2009	08/07/2014
991841-9F-6	US SHIPPING PARTNERS LP SR SEC CLOSING L			2	5FE	904,966	97.7140	1,064,761	1,089,671	956,573		179,296			9.200	47.280	JAJO	278	26,176	12/31/2009	08/07/2013
991841-9G-4	US SHIPPING PARTNERS LP SUBORDINATED LOA			2	6FE	115,180	34.3330	112,016	326,264	67,022					2.500	290.050	JAJO	23	10,377	09/30/2011	08/07/2013
902905-AL-2	USX-MARATHON GROUP				2FE	638,455	134.8480	674,242	500,000	591,955		(6,864)			9.375	6.700	MN	5,990	46,875	06/01/2004	05/15/2022
91911T-AF-0	VALE OVERSEAS LIMITED		F		2FE	15,003,300	112.5100	16,876,470	15,000,000	15,302,981		(90,218)			6.250	6.247	JJ	442,708	937,500	01/06/2006	01/11/2016
91911T-AG-8	VALE OVERSEAS LIMITED		F		2FE	4,963,350	115.0590	5,752,960	5,000,000	4,982,538		3,662			6.250	6.494	JJ	137,153	312,500	11/16/2006	01/23/2017
91911T-AJ-2	VALE OVERSEAS LIMITED		F		2FE	4,961,600	113.7010	5,685,035	5,000,000	4,971,952		3,347			5.625	5.727	MS	82,813	281,250	09/08/2009	09/15/2019
91911T-AK-9	VALE OVERSEAS LIMITED		F		2FE	1,971,280	125.3810	2,507,610	2,000,000	1,972,290		345			6.875	6.990	MN	19,479	137,500	11/03/2009	11/10/2039
91911T-AK-9	VALE OVERSEAS LIMITED	LS	F		2FE	1,971,280	125.3810	2,507,610	2,000,000	1,972,290		345			6.875	6.990	MN	19,479	137,500	11/03/2009	11/10/2039
91911T-AM-5	VALE OVERSEAS LIMITED		F		2FE	4,940,200	106.7510	5,337,535	5,000,000	4,944,913		4,713			4.375	4.525	JJ	103,299	109,375	01/04/2012	01/11/2022
91911X-AM-6	VALEANT PHARMACEUTICALS			1	4FE	2,487,500	108.7500	2,718,750	2,500,000	2,489,472		991			7.000	7.746	AO	43,750	175,000	12/03/2010	10/01/2020
91911X-AN-4	VALEANT PHARMACEUTICALS			1	4FE	426,000	107.7500	431,000	400,000	425,345		(655)			6.875	5.090	JD	2,292	13,750	11/16/2012	12/01/2018
91911X-AQ-7	VALEANT PHARMACEUTICALS			1	4FE	3,620,469	107.2500	4,155,938	3,875,000	3,630,926		10,457			6.750	9.713	FA	98,813	130,781	06/15/2012	08/15/2021
C9413P-AH-6	VALEANT PHARMACEUTICALS TLB SERIES C		A	2	3FE	1,243,750	100.4790	1,255,988	1,250,000	1,243,778		28			4.250	4.255	JAJO	2,066	7,674	12/18/2012	12/11/2019
C9413P-AJ-2	VALEANT PHARMACEUTICALS TLB SERIES D		A	2	3FE	972,563	100.5530	1,003,016	997,500	973,395		833			4.250	4.809	MJSD	3,768	28,660	07/05/2012	02/13/2019
91913Y-AE-0	VALERO ENERGY CORP				2FE	12,541,300	128.3000	16,037,538	12,500,000	12,535,099		(805)			7.500	7.472	AO	197,917	937,500	04/23/2002	04/15/2032
920253-AD-3	VALMONT INDUSTRIES				2FE	9,999,800	117.7380	11,773,750	10,000,000	9,999,842		16			6.625	6.645	AO	130,660	662,500	04/07/2010	04/20/2020
920355-AF-1	VALSPAR CORP				2FE	6,887,868	122.1540	8,428,598	6,900,000	6,891,238		1,018			7.250	7.265	JD	22,233	500,250	07/20/2009	06/15/2019
920355-AG-9	VALSPAR CORP			1	2FE	15,102,850	109.2400	16,385,970	15,000,000	15,094,690		(8,160)			4.200	4.118	JJ	290,500	318,500	01/13/2012	01/15/2022
92203#-AP-3	VANGUARD GROUP, INC. - 2010 DEAL 10 YEAR				1	10,000,000	115.7550	11,575,533	10,000,000	10,000,000					5.260	5.260	FA	188,483	526,000	02/22/2010	02/22/2020

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 (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN			2	3FE	495,013	99.8750	495,630	496,250	493,979		210			3.750	3.904	JAJO	52	8,709	04/17/2012	03/27/2019
92240@-AK-1	VECTREN CAPITAL CORP (2010 TRANSACTION)			3	1	20,000,000	106.6100	21,322,050	20,000,000	20,000,000					3.480	3.734	JD	30,933	696,000	12/15/2010	12/15/2017
92239M-A@-0	VECTREN UTILITY HOLDINGS 2021				1	10,000,000	114.2500	11,425,022	10,000,000	10,000,000					4.670	5.244	MN	40,214	467,000	11/30/2011	11/30/2021
92343V-AV-6	VERIZON COMMUNICATIONS				1FE	17,271,900	126.3790	18,956,775	15,000,000	16,827,906		(251,683)			6.350	4.118	AO	238,125	952,500	03/11/2011	04/01/2019
92343V-AX-2	VERIZON COMMUNICATIONS				1FE	4,957,250	116.7220	5,836,110	5,000,000	4,963,400		3,557			4.600	4.713	AO	57,500	230,000	03/23/2011	04/01/2021
92343V-BC-7	VERIZON COMMUNICATIONS				1FE	11,160,900	109.4020	12,307,680	11,250,000	11,169,705		7,599			3.500	3.593	MN	65,625	391,563	10/27/2011	11/01/2021
92343V-BC-7	VERIZON COMMUNICATIONS	LS			1FE	3,720,300	109.4020	4,102,560	3,750,000	3,723,235		2,533			3.500	3.593	MN	21,875	130,521	10/27/2011	11/01/2021
92344G-AW-6	VERIZON GLOBAL FDG CORP				1FE	923,759	110.9260	1,109,257	1,000,000	973,999		8,618			4.900	5.163	MS	14,428	49,000	09/30/2005	09/15/2015
165123-AM-2	VERIZON WEST VIRGINIA INC. 8.40% SR NTS				3FE	5,691,150	93.4120	4,670,615	5,000,000	5,558,125		(16,659)			8.400	7.240	AO	88,667	420,000	10/16/2001	10/15/2029
92344S-AP-5	VERIZON WIRELESS CAPITAL				1FE	3,260,010	104.9740	3,149,232	3,000,000	3,069,449		(61,956)			5.550	5.354	FA	69,375	166,500	11/12/2009	02/01/2014
92534H-AB-0	VERTRUE, INC. FIRST LIEN TERM FACILITY			2	6*	1,071,380	32.0000	375,604	1,173,761		(1,063,482)	(364,778)			10.250	12.676	JAJO			05/31/2010	08/16/2014
92549*-9A-5	VETCOR PROF PRACTICES TLA (NEW)			2	4Z	4,752,376	98.9240	4,748,333	4,800,000	4,672,836		460			8.750	7.182	FMAN	13,381		12/19/2012	02/19/2017
918204-AV-0	VF CORP				1FE	21,931,800	105.7830	23,272,150	22,000,000	21,939,675		5,854			3.500	3.545	MS	256,667	784,972	08/17/2011	09/01/2021
92553P-AB-8	VIACOM INC				2FE	1,489,290	119.6440	1,794,665	1,500,000	1,494,087		1,038			6.125	6.222	AO	21,948	91,875	10/02/2007	10/05/2017
92553P-AD-4	VIACOM INC				2FE	9,924,700	119.5320	11,953,170	10,000,000	9,945,213		6,537			5.625	5.763	MS	165,625	562,500	08/19/2009	09/15/2019
92553P-AE-2	VIACOM INC				2FE	5,099,800	105.9520	5,297,575	5,000,000	5,036,874		(20,525)			4.375	3.957	MS	64,410	218,750	10/15/2009	09/15/2014
92553P-AJ-1	VIACOM INC				2FE	11,803,320	108.9870	13,078,380	12,000,000	11,820,479		16,311			3.875	4.080	JD	20,667	468,875	12/07/2011	12/15/2021
92553P-AJ-1	VIACOM INC	LS			2FE	2,950,830	108.9870	3,269,595	3,000,000	2,955,120		4,078			3.875	4.080	JD	5,167	117,219	12/07/2011	12/15/2021
92553P-AM-4	VIACOM INC			1	2FE	9,855,300	102.3800	10,238,000	10,000,000	9,862,056		6,756			3.125	3.301	JD	13,889	157,118	06/07/2012	06/15/2022
92658T-AQ-1	VIDEOTRON LTEE		A		3FE	4,968,750	104.8750	5,243,750	5,000,000	4,970,523		1,773			5.000	4.992	JJ	115,278	84,028	03/28/2012	07/15/2022
92769X-AC-9	VIRGIN MEDIA SECURED FIN		F	1	2FE	6,905,000	107.6250	6,995,625	6,500,000	6,736,473		(123,479)			6.500	4.895	JD	18,778	422,500	08/03/2011	01/15/2018
92769X-AF-2	VIRGIN MEDIA SECURED FIN		F		2FE	18,639,193	116.7630	21,455,220	18,375,000	18,600,092		(22,291)			5.250	4.984	JJ	444,828	964,688	03/11/2011	01/15/2021
927804-FA-7	VIRGINIA ELECTRIC POWER				1FE	4,989,600	132.2000	6,610,000	5,000,000	4,990,681		184			6.000	6.015	JJ	138,333	300,000	01/10/2006	01/15/2036
927804-FC-3	VIRGINIA ELECTRIC POWER				1FE	11,455,380	122.1750	14,050,137	11,500,000	11,475,749		4,342			5.950	6.011	MS	201,474	684,250	09/06/2007	09/15/2017
Q7397#-AE-4	VISY INDUSTRIES / PRATT FINANCE PTY LTD		F		2FE	15,000,000	115.0000	17,250,000	15,000,000	15,095,159		(23,595)			8.120	8.120	MN	128,567	1,218,000	12/31/1998	05/23/2016
92849T-AJ-7	VITERRA INC		A		2FE	14,922,150	108.2590	16,238,775	15,000,000	14,861,901		6,359			5.950	6.013	FA	371,875	892,500	07/30/2010	08/01/2020
92857W-AE-0	VODAFONE GROUP PLC		F		1FE	11,773,570	115.5210	15,595,389	13,500,000	12,469,656		151,283			4.625	6.277	JJ	287,906	624,375	07/18/2008	07/15/2018
92857W-AF-7	VODAFONE GROUP PLC		F		1FE	1,861,400	104.2740	2,085,474	2,000,000	1,978,373		21,275			5.000	6.179	JD	4,167	100,000	07/14/2006	12/16/2013
92857W-AG-5	VODAFONE GROUP PLC		F		1FE	9,492,650	110.9370	11,093,650	10,000,000	9,819,369		59,327			5.000	5.738	MS	147,222	500,000	06/22/2006	09/15/2015
92857W-AK-6	VODAFONE GROUP PLC		F		1FE	1,065,420	114.3560	1,207,594	1,056,000	1,060,126		(1,145)			5.750	5.614	MS	17,879	60,720	10/24/2007	03/15/2016
92857W-AK-6	VODAFONE GROUP PLC	LS	F		1FE	952,420	114.3560	1,079,516	944,000	947,688		(1,024)			5.750	5.614	MS	15,982	54,280	10/24/2007	03/15/2016
92857W-AU-4	VODAFONE GROUP PLC		F		1FE	4,886,500	107.0450	5,352,265	5,000,000	4,940,790		18,984			3.375	3.810	MN	17,344	168,750	01/08/2010	11/24/2015
D8884#-AA-4	VOITH AG SER. A SR NTS, DUE 2014		F		2	49,743,003	107.3390	53,669,590	50,000,000	50,441,713		(259,860)			5.880	5.982	FA	1,094,333	2,940,000	06/27/2008	08/17/2014
928670-AB-4	VOLKSWAGEN INTL FIN NV		F		1FE	9,910,500	111.3020	11,130,200	10,000,000	9,928,680		7,832			4.000	4.110	FA	154,444	400,000	08/05/2010	08/12/2020
92966*-AB-5	WABASH VALLEY POWER ASSOCIATION				1	11,910,533	109.6600	13,061,072	11,910,533	11,910,533					4.590	4.616	JAJO	92,634	533,527	04/30/2004	04/30/2019
931422-AD-1	WALGREEN CO				2FE	6,110,160	102.4670	6,148,014	6,000,000	6,014,444		(23,947)			4.875	4.478	FA	121,875	292,500	11/12/2009	08/01/2013
931422-AE-9	WALGREEN CO				2FE	20,514,380	117.2920	21,892,514	18,665,000	20,136,206		(213,176)			5.250	3.778	JJ	451,849	979,913	03/11/2011	01/15/2019
931422-AH-2	WALGREEN CO				2FE	14,983,350	100.8670	15,130,050	15,000,000	14,983,779		429			3.100	3.115	MS	139,500		09/10/2012	09/15/2022
931142-BT-9	WAL-MART STORES				1FE	957,868	101.3770	1,013,772	1,000,000	998,066		5,634			4.550	4.898	MN	7,583	45,500	06/01/2004	05/01/2013
931142-CB-7	WAL-MART STORES				1FE	14,887,640	121.4800	17,007,158	14,000,000	14,859,798		(21,288)			5.250	4.812	MS	245,000	735,000	09/02/2011	09/01/2035
931142-CH-4	WAL-MART STORES INC				1FE	4,990,650	133.8900	6,694,480	5,000,000	4,992,336		336			5.875	5.891	AO	70,174	293,750	03/29/2007	04/05/2027
931142-CK-7	WAL-MART STORES INC				1FE	5,746,550	140.6200	7,030,975	5,000,000	5,720,938		(13,723)			6.500	5.431	FA	122,778	325,000	01/31/2011	08/15/2037
931142-CM-3	WAL-MART STORES INC				1FE	3,180,030	135.8850	4,076,550	3,000,000	3,170,625		(2,936)			6.200	5.769	AO	39,267	186,000	07/20/2009	04/15/2038
931142-CR-2	WAL-MART STORES INC				1FE	3,972,360	105.0620	4,202,460	4,000,000	3,987,053		5,482			2.875	3.025	AO	28,750	115,000	03/24/2010	04/01/2015
931142-CT-8	WAL-MART STORES INC				1FE	9,969,500	104.1080	10,410,810	10,000,000	9,984,194		6,024			2.250	2.315	JJ	108,125	225,000	06/30/2010	07/08/2015
931142-CU-5	WAL-MART STORES INC				1FE	4,980,900	111.1660	5,558,320	5,000,000	4,984,544		1,755			3.625	3.672	JJ	87,101	181,250	11/15/2010	07/08/2020
931142-CX-9	WAL-MART STORES INC				1FE	6,962,130	102.9270	7,204,876	7,000,000	6,978,297		7,473			1.500	1.613	AO	19,250	105,000	10/18/2010	10/25/2015
931142-CZ-4	WAL-MART STORES INC				1FE	23,872,939	108.8750	25,346,123	23,280,000	23,793,474		(57,796)			3.250	2.933	AO	138,710	756,600	08/10/2011	10/25/2020
25468P-CL-8	WALT DISNEY COMPANY/THE				1FE	16,497,512	110.4980	18,121,705	16,400,000	16,485,514		(8,913)			3.750	3.690	JD	51,250	615,000	08/11/2011	06/01/2021
25468P-CN-4	WALT DISNEY COMPANY/THE				1FE	31,587,000	104.4080	31,322,280	30,000,000	31,557,309		(29,691)			2.750	2.089	FA	309,375		10/23/2012	08/16/2021
25468P-CP-9	WALT DISNEY COMPANY/THE				1FE	19,802,200	110.4590	22,091,780	20,000,000	19,806,658		3,306			4.375	4.431	FA	328,125	860,417	08/17/2011	08/16/2041
25468P-CW-4	WALT DISNEY COMPANY/THE			1	1FE	19,846,400	100.9190	20,183,700	20,000,000	19,847,575		1,175			2.350	2.440	JD	40,472		11/27/2012	12/01/2022
93316U-AD-9	WALTER ENERGY INC TERM LOAN B			2	4FE	805,550	100.4580	809,240	805,550	805,550					5.750	4.427	JAJO	7,351	36,644	10/17/2011	04/01/2018
93443N-AW-9	WARNER CHILCOTT COPR TERM B-1 LOAN			2	3FE	1,533,739	100.7920	1,547,830	1,535,667	1,532,878		117			4.250	4.433	FMAN	11,268	25,602	09/28/2012	03/15/2018
93443N-AZ-2	WARNER CHILCOTT CORP TERM B-1 LOAN ADDIT			2	3FE	582,466	100.7920	587,821	583,202	582,146		46			4.250	4.265	FMAN	4,279	2,278	09/01/2012	03/15/2018
93443N-AX-7	WARNER CHILCOTT CORP TERM B-2 LOAN (CO.)			2	3FE	766,870	100.7920	773,915	767,834	766,439		59			4.250	4.433	FMAN	91	18,330	09/28/2012	03/15/2018
93443N-AY-5	WARNER CHILCOTT CORP TERM B-3 LOAN (LUXC		F	2	3FE	1,054,446	100.7920	1,064,133	1,055,771	1,053,854		81			4.250	4.433	FMAN	125	25,204	09/28/2012	03/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
93884P-CR-9	WASH GAS LIGHT				1FE	5,000,000	122.7470	6,137,325	5,000,000	4,960,418		1,471			6.570	6.571	MS	96,725	328,500	01/07/1998	01/12/2028
93883#-AD-5	WASHINGTON FOOTBALL 7.36% SERIES C				2	3,000,000	110.7710	3,323,123	3,000,000	3,000,000					7.360	7.360	AO	45,387	220,800	10/17/2002	10/17/2014
94106*-AC-0	WASTE CONNECTIONS, INC. 5 YR				2	10,000,000	102.7280	10,272,774	10,000,000	10,000,000					5.300	5.300	AO	82,500	330,000	04/01/2011	04/01/2016
94106*-AD-8	WASTE CONNECTIONS, INC. 7 YR				2	11,000,000	103.9260	11,431,895	11,000,000	11,000,000					4.000	4.000	AO	110,000	440,000	04/01/2011	04/01/2018
902917-AF-0	WASTE MANAGEMENT INC				2FE	13,038,434	121.5830	14,231,314	11,705,000	12,314,920		(103,191)			7.125	5.896	JD	37,066	833,981	04/26/2004	12/15/2017
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	4,414,480	133.5320	5,341,276	4,000,000	4,364,597		(16,848)			7.100	6.102	FA	118,333	284,000	11/02/2009	08/01/2026
941063-AQ-2	WASTE MANAGEMENT INC				2FE	6,640,159	113.3130	7,542,113	6,656,000	6,642,558		1,327			4.600	4.635	MS	102,059	306,176	02/23/2011	03/01/2021
94106L-AR-0	WASTE MANAGEMENT INC				2FE	10,408,530	104.9660	11,546,304	11,000,000	10,907,911		71,875			5.000	5.730	MS	161,944	550,000	06/23/2004	03/15/2014
94106L-AT-6	WASTE MANAGEMENT INC				2FE	4,982,500	111.8370	5,591,825	5,000,000	4,992,862		2,940			6.375	6.499	MS	97,396	318,750	02/23/2009	03/11/2015
94106L-AV-1	WASTE MANAGEMENT INC				2FE	12,930,580	126.6000	16,457,935	13,000,000	12,933,370		952			6.125	6.180	MN	68,566	796,250	11/12/2009	11/30/2039
942683-AF-0	WATSON PHARMACEUTICALS I			1	2FE	36,928,050	102.0850	37,771,376	37,000,000	36,932,703		4,653			3.250	3.271	AO	297,285		12/12/2012	10/01/2022
942683-AH-6	WATSON PHARMACEUTICALS I			1	2FE	19,703,200	104.1130	20,822,660	20,000,000	19,704,335		1,135			4.625	4.717	AO	228,681		09/27/2012	10/01/2042
942683-AD-5	WATSON PHARMACEUTICALS INC				2FE	10,278,980	106.5300	10,652,960	10,000,000	10,103,440		(60,310)			5.000	4.322	FA	188,889	500,000	12/17/2009	08/15/2014
942683-AE-3	WATSON PHARMACEUTICALS INC				2FE	6,985,720	121.7320	8,521,240	7,000,000	6,989,596		1,239			6.125	6.132	FA	161,972	428,750	08/18/2009	08/15/2019
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TERM			2	4FE	3,465,000	100.9350	3,532,725	3,500,000	3,465,625		625			5.500	5.786	JAJO	29,563	4,281	11/07/2012	10/12/2019
94403*-AY-2	WAWA INC SR UNSEC. NTS				2FE	19,500,000	108.6480	21,186,454	19,500,000	20,388,519		(281,398)			5.870	5.870	MN	181,236	1,063,938	05/04/2005	05/04/2016
947076-AB-1	WEATHERFORD INTL INC		E		2FE	9,687,100	110.1520	11,015,210	10,000,000	9,880,431		33,928			5.500	5.924	FA	207,778	575,000	04/19/2006	02/15/2016
94768N-AF-1	WEBSTER BANK				2FE	15,024,150	100.0810	15,012,090	15,000,000	15,000,137		(3,465)			5.875	5.850	JJ	406,354	881,250	06/17/2004	01/15/2013
94973V-AG-2	WELLPOINT INC				2FE	3,334,240	108.0060	3,780,224	3,500,000	3,444,076		26,250			5.000	5.876	JD	7,778	175,000	05/07/2008	12/15/2014
94973V-AM-9	WELLPOINT INC				2FE	1,983,525	118.6880	2,373,766	2,000,000	1,991,400		1,639			5.875	5.998	JD	5,222	117,500	07/24/2007	06/15/2017
94973V-AS-6	WELLPOINT INC				2FE	11,633,108	110.3750	12,858,711	11,650,000	11,636,500		1,464			4.350	4.372	FA	191,448	506,775	08/09/2010	08/15/2020
94973V-AX-5	WELLPOINT INC				2FE	18,902,720	101.0450	19,198,455	19,000,000	18,908,143		5,423			3.125	3.193	MN	75,868	310,069	05/02/2012	05/15/2022
94974B-FD-7	WELLS FARGO & COMPANY				1FE	24,980,000	103.3870	25,846,800	25,000,000	24,982,483		2,483			2.100	2.118	MN	77,292	263,958	04/30/2012	05/08/2017
94974B-FE-5	WELLS FARGO & COMPANY				1FE	19,960,800	101.7230	20,344,580	20,000,000	19,967,324		6,524			1.500	1.573	JJ	153,333		06/20/2012	07/01/2015
94980V-AA-6	WELLS FARGO BANK NA				1FE	2,876,550	107.4020	3,222,051	3,000,000	2,962,246		16,512			4.750	5.391	FA	56,208	142,500	02/07/2007	02/09/2015
952355-AH-8	WEST CORP			1	5FE	10,020,410	104.7500	10,026,670	9,572,000	9,883,005		(74,293)			8.625	7.912	JJ	380,686	825,585	03/11/2011	10/01/2018
95235L-AJ-9	WEST CORPORATION TERM B-4			2	4FE	3,291,930	101.3540	3,385,222	3,339,998	3,293,712		(2,532)			5.500	6.338	JAJO	6,676	171,516	08/31/2011	07/15/2016
95235L-AF-7	WEST CORPORATION TERM B-5			2	4FE	489,344	101.3540	496,410	489,778	489,370		101			5.500	5.761	JAJO	2,401	25,305	12/02/2011	07/15/2016
958587-BJ-5	WEST MASS ELECTRIC CO			1	1FE	7,446,670	106.9970	7,489,776	7,000,000	7,435,935		(10,735)			3.500	2.673	MS	72,139		10/01/2012	09/15/2021
955278-BH-8	WEST PENN POWER CO				1FE	11,289,645	118.7030	13,650,834	11,500,000	11,365,625		22,489			5.950	6.228	JD	30,411	684,250	11/12/2009	12/15/2017
95709T-AD-2	WESTAR ENERGY INC				1FE	14,962,200	120.0610	18,009,165	15,000,000	14,977,503		2,390			5.100	5.124	JJ	352,750	765,000	06/27/2005	07/15/2020
95709T-AH-3	WESTAR ENERGY INC			1	1FE	14,917,650	104.3580	15,653,760	15,000,000	14,918,537		887			4.125	4.157	MS	206,250	309,375	05/14/2012	03/01/2042
958254-AB-0	WESTERN GAS PARTNERS			1	2FE	30,356,600	105.2490	31,574,700	30,000,000	30,354,157		(2,443)			4.000	3.856	JJ	610,000		10/09/2012	07/01/2022
959802-AL-3	WESTERN UNION CO/THE				2FE	9,996,449	107.5070	11,504,356	10,701,000	10,150,090		58,758			5.253	6.146	AO	140,531	562,124	03/30/2010	04/01/2020
959802-AM-1	WESTERN UNION CO/THE				2FE	9,987,800	101.6710	10,167,060	10,000,000	9,988,188		161			6.200	6.209	JD	17,222	620,000	06/16/2010	06/21/2040
959802-AP-4	WESTERN UNION CO/THE				2FE	9,990,800	102.2180	10,221,810	10,000,000	9,992,408		1,191			3.650	3.665	FA	130,792	365,000	08/17/2011	08/22/2018
959802-AR-0	WESTERN UNION CO/THE				2FE	22,886,380	99.0850	22,789,504	23,000,000	22,887,619		1,239			2.875	2.982	JD	38,573		12/05/2012	12/10/2017
960413-AF-9	WESTLAKE CHEMICAL CORP			1	2FE	14,929,050	100.4260	15,063,885	15,000,000	14,931,758		2,708			3.600	3.656	JJ	246,000		07/10/2012	07/15/2022
962166-AS-3	WEYERHAEUSER CO				3FE	1,044,229	117.7200	1,177,203	1,000,000	1,030,921		(1,965)			7.125	6.710	JJ	32,854	71,250	06/01/2004	07/15/2023
962166-AR-5	WEYERHAEUSER CO.				3FE	2,132,540	102.9170	2,058,346	2,000,000	2,008,241		(15,724)			7.250	6.399	JJ	72,500	145,000	07/10/2002	07/01/2013
963320-AN-6	WHIRLPOOL CORP				2FE	9,959,500	114.6900	11,469,030	10,000,000	11,129,234		(305,495)			6.500	6.556	JD	28,889	650,000	06/14/2006	06/15/2016
96332H-CA-5	WHIRLPOOL CORP				2FE	9,977,500	100.8030	10,080,320	10,000,000	9,999,155		4,954			5.500	5.563	MS	183,333	550,000	02/25/2008	03/01/2013
964152-AA-0	WHITE MOUNTAINS RE GROUP		E		2FE	9,971,500	109.2160	10,921,600	10,000,000	9,985,771		2,854			6.375	6.416	MS	178,854	637,500	03/14/2007	03/20/2017
96647K-AE-2	WHITMAN CORP				1FE	2,319,204	112.8410	2,256,812	2,000,000	2,092,233		(34,136)			7.625	7.737	JD	6,778	152,500	01/01/2005	06/15/2015
96647K-AF-9	WHITMAN CORP				1FE	7,678,597	138.2240	8,979,012	6,496,000	7,381,494		(41,276)			7.290	5.831	MS	139,437	473,558	01/14/2004	09/15/2026
966629-AA-5	WHITNEY NATL BANK				2FE	4,991,250	108.5630	5,428,130	5,000,000	5,059,973		(12,201)			5.875	6.002	AO	73,438	293,750	03/15/2007	04/01/2017
96950F-AB-0	WILLIAMS PARTNERS LP				2FE	9,995,400	105.7390	10,573,870	10,000,000	9,997,948		912			3.800	3.824	FA	143,556	380,000	02/02/2010	02/15/2015
96950F-AD-6	WILLIAMS PARTNERS LP				2FE	5,996,700	115.1950	6,911,712	6,000,000	5,997,477		282			5.250	5.324	MS	92,750	315,000	02/02/2010	03/15/2020
96950F-AG-9	WILLIAMS PARTNERS LP			1	2FE	8,653,770	108.5880	9,772,902	9,000,000	8,707,062		29,831			4.125	4.644	MN	47,438	371,250	03/31/2011	11/15/2020
96950F-AH-7	WILLIAMS PARTNERS LP				2FE	4,979,650	106.9600	5,347,985	5,000,000	4,981,552		1,697			4.000	4.047	MN	25,556	198,889	11/14/2011	11/15/2021
97381W-AC-8	WINDSTREAM CORP				3FE	3,045,000	103.7500	3,112,500	3,000,000	3,009,183		(14,878)			8.125	7.573	FA	101,563	243,750	06/09/2010	08/01/2013
97381W-AN-4	WINDSTREAM CORP			1	3FE	2,977,500	108.0000	3,240,000	3,000,000	2,979,754		1,825			7.750	8.794	AO	49,083	232,500	09/28/2011	10/15/2020
97381W-AP-9	WINDSTREAM CORP			1	3FE	3,764,063	109.2500	4,096,875	3,750,000	3,759,225		(2,088)			8.125	9.151	MS	101,563	304,688	07/14/2010	09/01/2018
97381W-AU-8	WINDSTREAM CORP			1	3FE	1,111,250	105.2500	1,105,125	1,050,000	1,110,823		(427)			7.500	6.538	AO	19,688		12/07/2012	04/01/2023
97381W-AX-2	WINDSTREAM CORP			1	3FE	2,177,188	106.0000	2,305,500	2,175,000	2,176,974		(193)			7.500	8.073	JD	13,594	167,203	11/07/2011	06/01/2022
97381H-AF-4	WINDSTREAM CORP TRANCH B-2 TERM LOAN			2	3FE	4,675,847	100.4380	4,696,328	4,675,847	4,675,847					3.090	3.559	JAJO	30,502	133,199	11/17/2011	12/17/2015
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-3 TERM LOAN			2	3FE	2,364,120	100.5630	2,401,444	2,388,000	2,364,975		855			4.000	4.228	MJSD	3,980	23,940	09/18/2012	08/08/2019

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	Stated Contractual Maturity Date
976656-CC-0	WISC ELEC POWER				1FE	2,990,340	114.9090	3,447,258	3,000,000	2,992,861		864			4.250	4.290	JD	5,667	127,500	12/08/2009	12/15/2019
976656-BX-5	WISCONSIN ELECTRIC POWER				1FE	3,055,185	101.4820	3,227,137	3,180,000	3,173,122		17,912			4.500	5.095	MN	18,285	143,100	03/23/2005	05/15/2013
976826-BH-9	WISCONSIN POWER & LIGHT				1FE	2,994,990	115.3230	3,459,702	3,000,000	2,996,057		434			4.600	4.621	JD	6,133	138,000	06/10/2010	06/15/2020
92933B-AE-4	WMG ACQUISITION CORP			1	3FE	2,362,000	105.5000	2,479,250	2,350,000	2,361,731		(269)			6.000	7.622	JJ	23,500		10/24/2012	01/15/2021
92929L-AK-4	WMG ACQUISITIONS CORP INITIAL TERM LOAN			2	3FE	3,000,000	101.0630	3,031,890	3,000,000	3,000,029		29			5.250	1.737	MJSD	12,542	3,639	12/06/2012	11/01/2018
97806*-AC-6	WOLVERINE POWER SUPPLY COOPERATIVE 2015				1	7,500,000	105.4860	7,911,474	7,500,000	7,500,000					3.290	3.290	MN	21,248	246,750	05/20/2010	05/31/2015
980236-AJ-2	WOODSIDE FINANCE LTD		F		2FE	9,928,000	105.7720	10,577,170	10,000,000	9,971,303		14,464			4.500	4.663	MN	63,750	450,000	11/03/2009	11/10/2014
980888-AA-9	WOOLWORTHS LIMITED		F		1FE	24,977,750	112.3980	28,099,600	25,000,000	26,611,080		(533,419)			5.550	5.562	MN	177,292	1,387,500	11/16/2005	11/15/2015
980888-AD-3	WOOLWORTHS LIMITED		F		1FE	4,744,158	108.0520	5,132,456	4,750,000	4,745,291		511			4.000	4.015	MS	52,250	190,000	09/14/2010	09/22/2020
981811-B*-2	WORTHINGTON INDS INC FLOATING RATE NOTES			1	2	40,000,000	98.7590	39,503,612	40,000,000	40,000,000					1.313	4.032	JD	21,883	631,115	12/17/2004	12/17/2014
982526-AM-7	WRIGLEY WM JR CO				2FE	6,992,790	103.5020	7,245,168	7,000,000	6,997,182		1,798			3.700	3.733	JD	719	259,000	06/21/2010	06/30/2014
983024-AJ-9	WYETH				1FE	20,942,020	114.2180	24,556,892	21,500,000	21,269,814		65,320			5.500	5.850	FA	446,722	1,182,500	11/12/2009	02/15/2016
983024-AN-0	WYETH				1FE	10,641,474	133.3970	13,312,981	9,980,000	10,618,345		(12,416)			5.950	5.470	AO	148,453	593,810	02/01/2011	04/01/2037
98310W-AB-4	WYNDHAM WORLDWIDE				2FE	6,670,175	113.0970	7,634,034	6,750,000	6,701,678		10,518			6.000	6.203	JD	33,750	405,000	07/12/2010	12/01/2016
98310W-AE-8	WYNDHAM WORLDWIDE				2FE	8,741,950	120.3720	9,816,345	8,155,000	8,639,755		(52,686)			7.375	6.341	MS	200,477	601,431	04/14/2011	03/01/2020
98310W-AG-3	WYNDHAM WORLDWIDE				2FE	657,360	111.6120	741,105	664,000	658,256		538			5.625	5.758	MS	12,450	37,350	04/14/2011	03/01/2021
98310W-AH-1	WYNDHAM WORLDWIDE			1	2FE	5,146,531	102.2570	5,312,236	5,195,000	5,153,257		6,726			2.950	3.151	MS	51,084	74,072	04/04/2012	03/01/2017
98310W-AJ-7	WYNDHAM WORLDWIDE			1	2FE	14,971,050	103.2520	15,487,755	15,000,000	14,972,989		1,939			4.250	4.266	MS	212,500	308,125	02/27/2012	03/01/2022
98313D-AR-6	WYNN LAS VEGAS LLC/CORP			1	3FE	4,615,906	114.0000	5,130,000	4,500,000	4,602,088		(10,992)			7.750	7.691	FA	131,750	310,000	06/15/2012	08/15/2020
98313D-AR-6	WYNN LAS VEGAS LLC/CORP	LS		1	3FE	757,500	114.0000	855,000	750,000	755,699		(787)			7.750	8.201	FA	21,958	58,125	07/22/2010	08/15/2020
98389B-AM-2	XCEL ENERGY INC			1	2FE	14,951,400	116.9430	17,541,495	15,000,000	14,962,075		4,208			4.700	4.744	MN	90,083	705,000	05/10/2010	05/15/2020
984121-BP-7	XEROX CORPORATION				2FE	1,562,400	112.6870	1,690,305	1,500,000	1,525,384		(7,015)			6.400	5.812	MS	28,267	96,000	11/30/2006	03/15/2016
984121-BW-2	XEROX CORPORATION				2FE	1,747,480	115.3300	2,018,277	1,750,000	1,748,458		234			6.350	6.410	MN	14,199	111,125	04/23/2008	05/15/2018
984121-BZ-5	XEROX CORPORATION				2FE	5,086,150	105.1690	5,258,445	5,000,000	5,040,055		(17,786)			4.250	3.927	FA	80,278	212,500	04/23/2010	02/15/2015
984121-CD-3	XEROX CORPORATION				2FE	20,716,700	105.8850	21,176,940	20,000,000	20,630,311		(62,400)			4.500	4.051	MN	115,000	900,000	08/09/2011	05/15/2021
98372P-AK-4	XL CAPITAL LTD		F		2FE	4,491,225	118.7610	5,344,254	4,500,000	4,492,725		305			6.250	6.279	MN	35,938	281,250	05/02/2007	05/15/2027
98417E-AK-6	XSTRATA CANADA FIN CORP		A		2FE	18,670,940	107.4070	19,333,170	18,000,000	18,623,841		(47,197)			4.950	4.486	MN	113,850	903,375	03/20/2012	11/15/2021
98417E-AN-0	XSTRATA CANADA FIN CORP		A		2FE	5,459,850	108.3460	5,417,305	5,000,000	5,454,380		(5,470)			6.000	5.378	MN	38,333	304,167	02/23/2012	11/15/2041
98417E-AB-6	XSTRATA FINANCE CANADA				2FE	5,019,240	112.8910	5,442,470	4,821,000	4,943,579		(27,991)			5.800	5.067	MN	35,729	279,618	02/26/2010	11/15/2016
98417E-AC-4	XSTRATA FINANCE CANADA				2FE	4,984,350	119.2400	5,961,995	5,000,000	4,985,323		218			6.900	6.918	MN	44,083	345,000	11/13/2007	11/15/2037
98417E-AT-7	XSTRATA FINANCE CANADA		A		2FE	10,972,170	101.0810	11,118,910	11,000,000	10,972,589		419			4.000	4.031	AO	80,667		10/18/2012	10/25/2022
98385X-AD-8	XTO ENERGY INC				1FE	2,986,659	104.8440	2,982,823	2,845,000	2,882,971		(33,779)			4.900	3.631	FA	58,085	139,405	11/12/2009	02/01/2014
98385X-AL-0	XTO ENERGY INC				1FE	14,064,415	123.8590	14,682,198	11,854,000	13,341,627		(296,185)			6.250	3.278	FA	308,698	740,875	06/28/2010	08/01/2017
98419M-AB-6	XYLEM INC				2FE	19,987,000	113.5330	22,706,540	20,000,000	19,988,332		1,047			4.875	4.902	AO	243,750	1,004,792	09/15/2011	10/01/2021
98458P-AB-1	YALE UNIVERSITY				1FE	21,062,610	104.3460	21,912,660	21,000,000	21,023,721		(12,768)			2.900	2.793	AO	128,567	609,000	11/06/2009	10/15/2014
98478*-AG-2	YANKEE GAS SERVICES CO				2	9,781,203	115.0000	11,500,000	10,000,000	9,871,399		8,885			8.480	8.688	MS	282,667	848,000	12/31/1998	03/01/2022
984851-AA-3	YARA INTERNATIONAL ASA		F		2FE	12,428,910	107.4980	13,974,766	13,000,000	12,826,737		81,202			5.250	5.982	JD	30,333	682,500	11/12/2009	12/15/2014
987184-A*-9	YORK WATER COMPANY				1	6,000,000	120.0000	7,200,000	6,000,000	6,034,752		(3,982)			10.170	10.171	FA	254,250	610,200	12/31/1998	02/01/2019
987184-B*-8	YORK WATER COMPANY				1	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					9.600	9.600	FA	200,000	480,000	12/31/1998	02/01/2019
987184-C#-3	YORK WATER COMPANY				1	6,500,000	120.0000	7,800,000	6,500,000	6,678,762		(15,035)			10.050	10.053	MS	165,127	653,250	12/31/1998	09/30/2020
988498-AD-3	YUM! BRANDS INC				2FE	1,778,520	136.5450	2,730,904	2,000,000	1,787,531		2,720			6.875	7.853	MN	17,569	137,500	04/29/2009	11/15/2037
988498-AF-8	YUM! BRANDS INC				2FE	6,989,430	116.8620	8,180,312	7,000,000	6,992,354		927			5.300	5.357	MS	109,239	371,000	08/20/2009	09/15/2019
988498-AH-4	YUM! BRANDS INC			1	2FE	9,961,500	106.4450	10,644,500	10,000,000	9,965,767		3,207			3.750	3.877	MN	62,500	439,583	08/22/2011	11/01/2021
98956P-AA-0	ZIMMER HOLDINGS INC				2FE	17,035,020	113.4360	19,284,137	17,000,000	17,025,749		(3,113)			4.625	4.620	MN	67,705	786,250	11/13/2009	11/30/2019
98956P-AB-8	ZIMMER HOLDINGS INC				2FE	5,989,560	121.9970	7,319,808	6,000,000	5,990,010		153			5.750	5.777	MN	29,708	345,000	11/12/2009	11/30/2039
98956P-AC-6	ZIMMER HOLDINGS INC			1	2FE	13,974,940	103.6460	14,510,384	14,000,000	13,977,378		2,140			3.375	3.419	MN	40,688	498,750	11/07/2011	11/30/2021
989701-AJ-6	ZIONS BANCORP				3FE	4,097,850	105.7170	3,964,403	3,750,000	3,850,402		(33,906)			6.000	4.930	MS	66,250	225,000	03/30/2004	09/15/2015
D9860*-AE-6	ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2		F		2	20,000,000	107.4590	21,491,810	20,000,000	20,000,000					6.380	6.276	JD	3,544	1,276,000	08/23/2007	06/30/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						22,325,387,070	XXX	24,464,801,909	22,243,410,684	22,354,765,938	(2,451,072)	(37,465,884)	3,480,455	4,058,052	XXX	XXX	XXX	267,383,830	988,068,020	XXX	XXX
14975T-AA-6	ABSN 2006-HE5, A1 RMBS		F	4	1FM	455,785	0.0000		1,238,941						6.500	6.656	MON			10/17/2006	07/27/2036
02640F-AA-6	AGFMT 2010-1A A1 RMBS			2	1FM	2,293,946	103.1070	2,365,786	2,294,498	2,294,292		136			5.150	5.162	MON	9,847	112,828	03/29/2010	03/25/2058
007036-FW-1	ARMT 2005-1 5A2 RMBS			2	1FM	143,340	100.0810	143,305	143,189	143,203		(18)			0.540	0.515	MON	13	1,081	08/02/2005	05/25/2035
007036-UQ-7	ARMT 2005-11 5A1 RMBS			23	1FM	3,574,806	70.5460	5,365,731	7,605,971	3,686,159		41,810			0.478	10.274	MON	605	40,142	05/22/2009	02/25/2036
2254W0-MM-4	ARMT 2005-12 5A1 RMBS			23	1FM	3,959,563	59.4420	5,219,401	8,780,736	4,080,170		49,726			0.458	9.079	MON	670	44,255	05/27/2009	04/25/2036
059523-BB-5	BAFC 2007-5 7A5 RMBS			24	1FM	3,883,760	53.7360	6,202,398	11,542,287	4,771,582		1,062,958	3,912,249		6.500	6.510	MON	62,521	594,287	06/21/2007	02/25/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS			2	1FM	10,830,957	102.3300	11,111,118	10,858,103	10,841,757		5,134			5.500	5.608	MON	49,766	592,346	03/18/2010	09/26/2037
05955Y-AS-8	BAFC 2010-R3 4A4 RMBS			2	1FM	3,606,298	102.9910	3,704,914	3,597,304	3,605,442		(1,367)			5.500	5.385	MON	16,488	200,688	03/16/2010	06/26/2036
05948K-BE-8	BANK OF AMERICA ALT LOAN TRUST RMBS			2	1FM	6,375,476	104.1450	6,600,911	6,338,169	6,354,603		(232)			5.750	5.679	MON	30,370	356,482	12/31/2009	08/25/2049
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS			2	1FM	5,286,224	106.5470	5,583,478	5,240,370	5,274,468		(11,949)			6.000	5.631	MON	26,202	359,229	02/26/2010	05/26/2037
05948K-W5-4	BOAA 2005-11 4A5 RMBS			24	1FM	4,698,371	86.8010	4,599,528	5,298,965	4,539,523		(113,414)	155,344		5.750	5.490	MON	25,391	299,513	08/31/2006	08/25/2049
05948K-E5-4	BOAA 2005-6 2CB1 RMBS			24	4FM	10,079,694	88.0150	9,297,132	10,563,086	9,753,954		(186,916)	12,542		6.000	5.307	MON	52,815	630,274	06/02/2005	09/25/2049
05949C-GV-2	BOAMS 2005-8 A8 RMBS			24	1FM	1,368,238	100.0950	1,500,860	1,499,438	1,432,019		47,888			5.500	13.771	MON	6,872	95,309	02/04/2010	09/25/2035
07384M-6H-0	BSARM 2004-12 2A1 RMBS			23	1FM	7,585,299	96.6570	7,456,361	7,714,272	7,591,289		870			2.860	3.147	MON	18,385	214,179	01/16/2007	10/25/2051
12489W-QG-2	CBASS 2005-CB8 AF5 RMBS			4	3FM	13,112,121	97.3520	13,290,461	13,652,035	13,485,136		65,637			4.891	5.653	MON	55,646	691,570	07/18/2007	03/25/2042
1248MG-AP-9	CBASS 2007-CB1 AF6 RMBS			4	1FM	6,574,711	53.9410	6,318,639	11,714,026	6,000,044		(127,635)	513,998		4.888	5.835	MON	47,719	379,034	11/19/2009	01/25/2047
17311Y-AE-3	CBASS 2007-CB3 A5 RMBS			4	1FM	10,781,250	51.8040	9,845,073	19,004,354	10,347,461		(115,706)	878,913		4.766	5.810	MON	75,481	516,009	11/19/2009	02/25/2047
16678R-AV-9	CCMFC 2004-1A V1 RMBS			234	4FM	3,378,036	35.2220	1,236,376	3,510,197	3,378,994		958			0.707	1.099	MON	2,068	29,821	10/31/2012	01/25/2035
16678R-BW-6	CCMFC 2004-3 B1 RMBS			24	1FM	2,434,184	23.2170	958,121	4,126,825	2,426,665		(42,535)			0.665	0.718	MON	2,287	29,557	10/31/2012	08/25/2035
16678R-CE-5	CCMFC 2004-4A B1 RMBS			24	1FM	2,446,441	35.4630	2,213,404	6,241,394	2,434,424		(690,245)			0.645	0.698	MON	3,354	29,124	10/31/2012	10/25/2035
16678R-BT-3	CCMFC 2004-A B1 RMBS			24	1FM	2,090,776	33.5870	1,002,467	2,984,731	2,084,486		(103,603)			0.729	0.761	MON	1,814	22,678	10/31/2012	03/25/2035
16678R-CM-7	CCMFC 2004-B B1 RMBS			24	1FM	4,016,491	59.6910	3,393,282	5,684,746	4,004,632		(355,959)			0.683	0.722	MON	3,235	40,993	10/31/2012	10/25/2035
16678R-FD-4	CCMFC 2006-1A B1 RMBS			24	1FM	217,354	1.9850	63,702	3,209,815			(52,410)			0.548	0.576	MON	293		03/10/2006	12/25/2046
161630-BD-9	CHASE 2007-A1 11M1 RMBS			24	1FM	9,724,212	87.7870	11,549,319	13,156,115	9,331,965		(33,203)	326,549		2.900	8.326	MON	31,791	382,194	01/07/2010	03/25/2037
12669E-T3-0	CHWL 2003-39 A17 RMBS			2	1FM	2,232,478	95.2460	2,235,052	2,346,600	2,295,376		2,284			5.000	5.660	MON	9,778	113,729	10/29/2003	05/25/2038
12558M-BM-3	CITHE 2003-1 RMBS				1FM	926,120	91.4500	847,028	926,225	926,091		(5)			4.670	4.672	MON	3,605	42,905	03/03/2003	10/20/2032
12558M-BN-1	CITHE 2003-1 RMBS				3FM	847,609	49.7760	422,038	847,871	847,522	667,111	(5)			5.060	5.064	MON	3,575	42,801	03/03/2003	09/20/2032
12558M-AG-7	CITHE RMBS				2FM	2,714,741	99.6870	2,688,542	2,696,983	2,751,349		(8,493)			6.200	5.272	MON	13,934	164,420	12/31/2009	02/25/2030
172981-AE-2	CMLTI 2006-4 2A1B RMBS			24	1FM	368,908	8.0210	80,909	1,008,724						6.000	6.046	MON	5,044	49,573	01/16/2007	12/25/2035
17316D-AG-9	CMLTI 2010-3 2A1 RMBS			2	1FM	17,407,711	103.0560	18,012,815	17,478,718	17,428,103		8,594			5.500	5.672	MON	80,111	953,105	03/15/2010	08/25/2037
17316D-AM-6	CMLTI 2010-3 3A1 RMBS			2	1FM	2,992,010	103.4430	3,113,523	3,009,881	2,996,901		2,309			5.500	5.740	MON	13,795	173,628	03/15/2010	08/25/2037
17316D-AV-6	CMLTI 2010-3 5A1 RMBS			2	1FM	31,765,023	102.0260	32,612,473	31,964,803	31,769,758		5,160			5.000	5.171	MON	133,187	1,594,852	03/24/2010	10/25/2035
17310N-AH-1	CRMSI 2006-3, M2 RMBS			4	6FM	1,398,380	25.5680	958,811	3,750,000	958,811	331,285	(140,440)			5.824	5.820	MON	18,200	218,221	11/19/2009	04/25/2037
17310N-AJ-7	CRMSI 2006-3, M3 RMBS			4	6FM	198,797	15.8110	157,611	996,852	138,895	37,279	(48,883)			5.874	5.874	MON	4,880	58,507	11/16/2006	11/25/2036
173109-AG-4	CRMSI 2007-1 M1 RMBS			4	6FM	5,209,114	32.4330	3,451,887	10,643,000	3,451,887	875,855	(327,623)			5.750	5.880	MON	52,133	625,596	11/19/2009	08/25/2049
173109-AH-2	CRMSI 2007-1 M2 RMBS			4	6FM	3,370,803	18.5040	2,295,841	12,407,000	2,295,841	567,576	(558,457)			5.927	5.930	MON	61,280	735,363	11/19/2009	03/25/2037
17312H-AG-4	CRMSI 2007-2 M1 RMBS			4	6FM	3,199,200	34.3470	2,404,283	7,000,000	2,404,283	482,442	(233,669)			6.391	6.390	MON	37,281	431,378	11/18/2009	06/25/2037
17312H-AH-2	CRMSI 2007-2 M2 RMBS			4	5FM	2,880,859	14.9110	1,360,480	9,124,000	1,360,480	268,618	(406,418)			6.440	6.440	MON	48,965	562,270	11/18/2009	06/25/2037
17312H-AJ-8	CRMSI 2007-2 M3 RMBS			4	6FM	1,376,010	11.4470	647,906	5,660,000	647,906	210,229	(287,075)	53,012		6.490	6.490	MON	30,611	348,800	11/18/2009	06/25/2037
225458-6G-8	CSFB 2005-9 5A9 RMBS			24	1FM	4,913,303	80.7070	5,390,411	6,679,004	4,827,623		(59,968)	11,563		5.500	8.782	MON	30,612	376,093	01/07/2010	04/25/2036
12644J-AE-5	CSMC 10-10R 2A1 RMBS			2	1FM	8,218,945	104.3280	8,513,445	8,160,293	8,211,363		(1,287)			6.000	5.658	MON	40,801	486,424	03/23/2010	03/26/2037
225470-Q8-9	CSMC 2006-3 5A5 RMBS			24	1FM	4,733,135	82.2220	4,624,962	5,624,976	3,953,832		(442,354)	31,367		6.000	11.862	MON	28,125	355,257	01/07/2010	04/25/2036
12642L-AA-0	CSMC 2009-13R 1A1 RMBS			2	1FM	4,791,042	103.5720	4,869,366	4,701,421	4,777,361		(7,867)			6.000	5.167	MON	23,507	269,607	02/26/2010	09/26/2037
12642Y-FC-3	CSMC 2009-16R 8A1 RMBS			2	1FM	6,803,730	104.6940	6,962,092	6,649,950	6,764,165		(17,800)			6.000	5.085	MON	33,250	399,242	03/22/2010	07/26/2037
12667F-LV-5	CWALT 2004-16 CB 1A3 RMBS			2	2FM	12,323,849	98.3080	12,138,113	12,347,000	12,337,556		1,974			5.500	5.521	MON	56,590	679,331	09/28/2004	07/25/2034
12667F-DN-2	CWALT 2004-3T1 A1 RMBS			2	1FM	2,211,010	94.2290	2,080,160	2,207,561	2,208,348		(170)			0.710	0.688	MON	261	15,986	03/26/2004	05/25/2034
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS			23	1FM	1,160,268	98.3570	1,174,793	1,194,421	1,161,791		447			5.500	6.113	MON	5,474	64,906	08/16/2006	04/25/2035
12667G-US-0	CWALT 2005-29 CB A6 RMBS			24	4FM	17,875,897	84.8660	16,539,493	19,488,882	17,520,354		(217,399)	883,374		5.500	5.230	MON	89,324	1,075,437	03/31/2007	07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS			24	1FM	9,533,724	77.3000	8,221,597	10,635,960	8,083,330		65,820	295,450		5.750	6.309	MON	50,964	606,730	05/19/2006	05/25/2036
02146P-AB-1	CWALT 2006-HY12 A2 RMBS			23	1FM	1,695,176	101.4480	1,729,709	1,705,017	1,702,745		2,538			5.376	5.705	MON	7,638	110,849	07/16/2009	08/25/2036
02151N-AB-8	CWALT 2007-18C 3FL3 RMBS			24	1FM	9,064,866	60.3000	8,316,964	13,792,644	9,245,209		290,413	843,498		0.680	0.706	MON	1,562	97,225	06/19/2007	08/25/2037
02151L-AA-4	CWALT 2007-20 A1 RMBS			24	1FM	9,073,436	45.6550	6,982,189	15,293,473	8,974,210		265,683	696,959		0.710	0.736	MON	1,808	113,186	06/19/2007	08/25/2047
12669E-NQ-5	CWHL 2003-20, 3A1 RMBS			2	1FM	3,005,312	101.5140	3,079,684	3,033,753	3,022,936		1,389			4.750	4.951	MON	12,009	138,153	07/22/2005	07/25/2018
12669F-J5-3	CWHL 2004-13 1A6 RMBS			2	1FM	1,877,787	99.8780	1,812,628	1,814,835	1,815,332		(9,939)			5.500	4.835	MON	8,318	68,778	09/24/2004	01/25/2017
12669F-NK-5	CWHL 2004-J1 2A3 RMBS			2	1FM	1,856,263	102.5370	1,882,915	1,836,322	1,842,730		(642)			4.750	4.535	MON	7,269	83,335	11/30/2009	01/25/2019
12669G-NM-9	CWHL 2005-7 1-A2 RMBS			2	4FM	517,820	79.7670	413,794	518,752	525,841		(184)			0.611	0.445	MON	62	5,495	01/13/2005	03/25/2035
17025A-AF-9	CWHL 2006-17 A6 RMBS			24	1FM	6,519,262	89.4290	7,861,463	8,790,702	6,895,040		210	300,971		6.000	8.653	MON	43,954	552,092	03/22/2010	01/25/2038
12543P-AK-9	CWHL 2006-21 A10 RMBS			24	1FM	4,443,565	88.6510	4,986,287	5,624,658	4,279,377		(128,560)	13,537		5.750	9.330	MON	26,951	332,253	04/20/2010	03/25/2039
126694-X3-7	CWHL 2006-9 A10 RMBS			24	1FM	22,406,980	91.1990	24,809,034	27,203,126	22,804,381		496,856	669,485		6.000	6.815	MON	136,016	1,621,468	08/23/2006	05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS			24	1FM	4,657,891	91.7610	5,309,487	5,786,200	4,334,314		(169,287)			5.579	8.269	MON	26,901	335,340	01/26/2010	06/25/2047
126670-CK-2	CWL 2005-11, AF5A RMBS			4	1FM	10,924,883	67.4730	8,096,808	12,000,000	10,807,903		(113,340)	39,701		5.493	5.493	MON	54,930	654,776	09/12/2005	02/25/2036
126670-CL-0	CWL 2005-11, AF6 RMBS			4	3FM	18,813,252	97.1680	18,514,415	19,054,005	18,784,172		(27,537)	19,969		5.050	5.050	MON	80,186	963,408	09/12/2005	02/25/2036
126670-GS-1	CWL 2005-13, AF5 RMBS			4	1FM	6,872,008	35.3860	3,538,590	10,000,000	6,689,038		(116,005)	316,947		5.238	6.036	MON	43,647	535,097	11/04/2005	10/25/2041

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	Stated Contractual Maturity Date
126670-GT-9	CWL 2005-13, AF6 RMBS			4	2FM	3,799,042	81.1580	3,289,372	4,053,062	3,769,774		(30,673)	9,097		5.323	5.661	MON	17,977	218,764	12/31/2009	04/25/2036
126670-TG-3	CWL 2006-1, AF5 RMBS			4	3FM	7,465,135	51.3170	5,131,690	10,000,000	7,219,930	4,472,709	(105,555)	1,124,704		5.884	5.884	MON	49,033	588,400	01/27/2006	09/25/2041
126670-TH-1	CWL 2006-1, AF6 RMBS			4	3FM	7,556,874	81.3960	6,574,319	8,076,966	7,516,796		(23,052)	404,548		5.526	5.526	MON	37,194	444,056	01/27/2006	07/25/2036
12666R-AF-7	CWL 2006-9 1AF6 RMBS			4	4FM	4,873,815	69.5490	3,889,685	5,592,718	4,700,271		(73,660)	88,392		5.989	5.989	MON	27,912	328,920	11/30/2009	10/25/2046
12668X-AF-2	CWL 2006-S8, A6 RMBS				5FM	3,170,606	86.6810	2,748,375	3,170,674	3,170,633		9			5.505	5.505	MON	14,545	171,745	12/07/2006	04/25/2036
12669R-AC-1	CWL 2007-S1 A3 RMBS			4	4FM	9,362,394	73.4140	6,873,672	9,362,852	6,873,672	(2,496,873)	6,530			5.810	5.811	MON	45,332	542,480	02/23/2007	11/25/2036
12669R-AD-9	CWL 2007-S1 A4 RMBS			4	1FM	7,281,708	62.5340	4,553,862	7,282,218	4,553,862	137,190	5,141			5.874	5.875	MON	35,646	426,577	02/23/2007	11/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS				5FM	8,025,593	82.4450	6,616,736	8,025,685	8,025,628		8			5.693	5.693	MON	38,075	454,313	02/23/2007	11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS			4	5FM	8,532,159	84.5260	7,212,195	8,532,527	8,532,544		(2)			5.779	5.779	MON	41,091	490,162	11/30/2009	05/25/2037
25158J-AA-3	DMSI 2010-RS1 A1 RMBS			2	1FM	20,360,264	105.2340	21,213,742	20,158,677	20,312,426		(17,232)			6.000	5.691	MON	100,793	1,200,082	03/23/2010	10/25/2035
251563-CG-5	DMSI RMBS			23	1FM	387,409	103.6270	413,544	399,069	388,044		380			5.500	6.527	MON	1,829	20,947	08/16/2006	09/25/2033
32051D-A7-7	FHASI 2003-7 1A13 RMBS			2	1FM	6,940,159	102.7780	7,133,431	6,940,627	6,933,118		1,463			5.250	5.324	MON	30,365	365,486	07/24/2003	09/25/2033
32051D-B7-6	FHASI 2003-7 1A21 RMBS			2	1FM	808,345	98.3410	830,763	844,776	829,605		198			5.000	5.606	MON	3,520	40,259	07/24/2003	09/25/2033
33848J-AE-5	FSTAR 2007-1A AF5 RMBS			4	3FM	10,295,682	86.4170	8,897,324	10,295,803	10,296,420		(316)			5.699	5.691	MON	48,896	548,038	11/19/2009	01/25/2035
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS			24	1FM	4,694,399	97.8320	5,218,907	5,334,544	4,550,255		(134,546)			5.482	7.416	MON	24,369	299,973	03/10/2010	11/19/2035
38012T-AC-6	GMACM 2006-HE3, A3 RMBS			4	5FM	11,507,586	88.7840	13,448,595	15,147,527	12,728,764		122,081	138,567		5.805	5.732	MON	73,276	863,727	11/30/2009	12/25/2040
362437-AG-0	GSAMP 2006-HE5 M2 RMBS			4	1FM	3,187	0.0560	352	629,485			(57)			0.520	0.000	MON	55	19,525	03/07/2007	08/25/2036
36245E-AG-3	GSAMP 2006-HE7 M2 RMBS			4	1FM	42,325	0.2990	22,442	7,505,770			(20,800)	56,772		0.500	6.563	MON	625	38,596	03/07/2007	10/25/2046
362631-AB-9	GSR 2006-0A1 2A1 RMBS			2	1FM	4,203,665	94.8110	5,633,238	5,941,576	4,653,763		195,449			0.400	17.226	MON	396	27,273	08/04/2009	08/25/2046
3622MP-AA-6	GSR 2007-1F 3A1 RMBS			24	1FM	5,108,144	99.7400	5,941,722	5,957,223	4,932,516		(93,699)			6.000	10.575	MON	29,786	374,120	03/17/2010	01/25/2037
43739E-BS-5	HMBT 2005-4 A1 RMBS			2	1FM	9,775,032	78.3490	9,906,120	12,643,533	10,040,672		67,174			0.480	4.567	MON	1,011	66,691	05/05/2010	10/25/2035
41161P-CX-9	HVMLT 2004-1 1A RMBS			2	1FM	1,382,349	96.3370	1,331,264	1,381,878	1,382,269		(14)			0.510	0.507	MON	235	7,447	05/12/2005	09/19/2034
41161P-HD-8	HVMLT 2004-8 2A4B RMBS			24	1FM	1,256,524	33.9190	770,137	2,270,546	1,000,402		(112,307)	98,012		0.680	0.707	MON	558	16,305	11/19/2004	11/19/2034
464125-AC-7	IRWHE 2006-3, 2A2 RMBS			4	1FM		60.2000								5.830	0.000	MON	26,280		10/12/2006	09/25/2037
464125-AD-5	IRWHE 2006-3, 2A3 RMBS			4	1FM		36.1000								6.030	0.000	MON	67,546		10/12/2006	09/25/2037
46628G-AF-6	JPALT RMBS			24	4FM	12,875,563	68.5830	11,580,929	16,885,931	12,906,879		426,138	509,476		2.959	2.929	MON	41,633	478,726	11/30/2009	05/25/2036
46629Q-AH-9	JPMAC 2006-CH2, MF1 RMBS			4	6FM	248,998	2.0620	38,972	1,890,000	34,882		(102,149)	6,160		5.734	5.734	MON	9,031	107,223	11/19/2009	10/25/2036
46629Q-AJ-5	JPMAC 2006-CH2, MF2 RMBS			4	1FM	39,183	0.1840	617	335,542			(16,068)	825		5.784	5.676	MON	1,617	16,429	11/19/2009	10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS			4	1FM	3,932,987	68.9480	3,637,561	5,275,789	3,624,757		(159,873)	88,659		5.932	5.932	MON	26,080	301,723	12/31/2009	12/25/2050
46630L-AJ-3	JPMAC 2007-CH1 MF2 RMBS			4	5FM	305,455	15.6240	343,726	2,200,000	224,502		(53,477)			5.519	5.840	MON	10,118	69,115	11/18/2009	11/25/2036
46630L-AK-0	JPMAC 2007-CH1 MF3 RMBS			4	1FM	458,560	10.6800	427,212	4,000,000	244,938		(106,032)	12,474		5.519	5.890	MON	18,397	125,688	11/18/2009	11/25/2036
46630L-AL-8	JPMAC 2007-CH1 MF4 RMBS			4	1FM	237,796	5.0990	127,483	2,500,000	90,694		(69,585)	12,519		5.519	5.989	MON	11,498	78,555	11/18/2009	11/25/2036
46630L-AM-6	JPMAC 2007-CH1 MF5 RMBS			4	1FM	275,187	3.5170	105,498	3,000,000	96,835		(73,994)			5.519	48.870	MON	13,798	94,266	11/18/2009	11/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS			4	3FM	9,013,861	62.3670	6,718,599	10,772,769	8,688,578		(234,897)	14,627		5.266	5.551	MON	47,274	587,357	05/08/2007	06/25/2042
46630M-AH-5	JPMAC 2007-CH2 MF1 RMBS			4	1FM	916,455	3.6990	210,726	5,697,000	116,135		(267,307)	32,296		5.266	5.780	MON	25,000	284,700	11/19/2009	01/25/2037
46630M-AJ-1	JPMAC 2007-CH2 MF2 RMBS			4	1FM	193,233	0.3290	4,971	1,512,244			(41,332)			5.266	5.830	MON	6,636	44,426	11/19/2009	01/25/2037
466247-EN-9	JPMMT 2004-S1 1A4 RMBS			2	3FM	6,052,968	101.9530	6,407,996	6,285,227	6,223,275		4,522			4.500	5.042	MON	23,570	268,980	09/28/2004	09/25/2034
466247-JB-0	JPMMT 2004-S2 2A5 RMBS			2	1FM	4,195,047	104.9620	4,416,207	4,207,450	4,190,868		2,400			5.750	5.898	MON	20,161	237,721	10/22/2004	11/25/2034
466247-J4-6	JPMMT 2006-A2 2A1 RMBS			24	1FM	5,546,975	87.8130	6,152,090	7,005,899	4,918,752		(338,251)			5.138	9.932	MON	29,998	387,288	04/26/2010	04/25/2036
52520M-FB-4	LMT 2006-1 1A5 RMBS			24	3FM	18,825,970	82.0450	18,780,077	22,889,888	18,314,199		(356,749)	441,405		5.500	6.352	MON	104,912	1,251,954	05/18/2006	02/25/2036
52523K-AL-8	LXS 2006-17, WF62 RMBS			4	4FM	9,907,538	79.6200	9,864,487	12,389,521	10,246,010		318,460	58,925		5.580	5.570	MON	57,611	679,791	10/04/2006	11/25/2036
52524M-AX-7	LXS 2007-9 WF5 RMBS			4	4FM	4,236,681	75.4440	3,890,433	5,156,689	4,058,165		(105,385)	42,091		5.990	5.994	MON	25,740	335,282	11/18/2009	04/25/2037
576434-QD-9	MALT 2004-4 7A1 RMBS			2	3FM	7,166,485	103.5950	7,146,092	6,898,105	7,246,215		(9,198)			6.000	5.077	MON	34,491	407,120	03/17/2004	08/25/2035
576433-UF-1	MARM 2004-13 3A1 RMBS			23	1FM	8,235,134	102.4640	8,725,723	8,515,892	8,251,478		3,360			2.627	3.272	MON	18,643	222,833	08/16/2006	09/21/2039
576436-AS-8	MARP 2005-1 1A2 RMBS			2	3FM	9,004,621	100.3860	8,711,049	8,677,519	9,000,595		(27,702)			6.500	5.566	MON	47,003	558,711	11/30/2009	06/25/2041
57643Q-BM-6	MARP 2006-1 1A2 RMBS			2	3FM	11,216,911	97.8430	10,553,662	10,786,301	11,151,766		(45,533)			7.000	6.089	MON	62,920	748,349	01/20/2006	09/25/2041
55265K-TK-5	MASTR 2003-3 2A3 RMBS			2	1FM	6,174,276	102.6190	6,457,322	6,292,514	6,251,566		2,092			5.000	5.475	MON	26,219	293,481	03/31/2007	04/25/2018
55265K-YV-5	MASTR 2003-6 6A7 RMBS			2	1FM	11,634,387	103.0360	12,544,859	12,175,243	11,931,613		(118)			5.000	5.597	MON	50,730	588,139	07/24/2003	07/25/2033
57643M-EE-0	MASTR 2004-8 1A1 RMBS			2	1FM	4,256,525	103.6070	4,464,133	4,308,701	4,281,511		2,474			4.750	5.067	MON	17,055	189,136	08/30/2005	08/25/2019
61913P-AG-7	MHL 2004-2 A1 RMBS			2	1FM	6,341,404	97.1400	6,146,613	6,327,563	6,330,482		(80)			0.580	0.572	MON	611	38,414	08/18/2005	12/25/2034
61913P-AQ-5	MHL 2005-1 1A2 RMBS			2	3FM	1,868,382	85.9010	1,604,961	1,868,382	1,868,380					0.600	0.600	MON	187	11,947	01/14/2005	02/25/2035
61913P-AS-1	MHL 2005-1 1M1 RMBS			2	4FM	4,670,955	66.1660	3,090,565	4,670,955	4,670,953					0.690	0.690	MON	537	34,122	01/14/2005	02/25/2035
61915R-AK-2	MHL 2005-3 A1 RMBS			2	1FM	13,439,463	89.3680	12,269,485	13,729,155	13,462,577		4,742			0.511	0.912	MON	1,169	73,899	06/24/2009	08/25/2035
59020U-SJ-5	MLMI 2005-A2 A2 RMBS			23	1FM	7,252,189	100.8020	7,485,522	7,425,944	7,272,098		2,718			2.516	2.917	MON	15,573	186,252	11/30/2009	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS			24	1FM	5,158,346	94.5820	5,771,074	6,101,662	5,039,637		(41,600)	20,227		5.157	9.050	MON	26,224	329,401	01/11/2010	09/25/2035
61748H-AN-1	MSM 2004-5AR 1A2 RMBS			23	1FM	1,997,028	96.2680	1,928,881	2,003,660	1,998,546		130			1.072	1.114	MON	1,790	20,348	12/06/2004	07/25/2034
61748H-HC-8	MSMT 2004-11AR I-A2B RMBS			2	4FM	2,565,545	73.8380	1,894,337	2,565,545	2,566,193		(3)			0.580	0.576	MON	248	15,579	12/16/2004	07/25/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61748H-VW-8	MSMT 2006-2 6PT RMBS			24	4FM	11,718,641	79.5990	11,239,168	14,119,806	11,647,428		96,041	160,993		6.500	6.680	MON	76,482	912,360	01/24/2006	04/25/2058
65538P-AG-3	NAA 2007-1 1A6 RMBS				5FM	20,854,489	98.2140	20,482,490	20,854,896	20,854,638		9			5.820	5.820	MON	101,146	1,167,458	05/08/2007	03/25/2047
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS			24	1FM	14,156,816	51.9590	11,711,309	22,539,475	12,480,498		(702,969)			6.431	6.407	MON	120,793	1,237,641	07/24/2006	10/25/2051
64352V-MC-2	NCHET 2005-A M2 RMBS			4	1FM	1,417,085	4.3050	439,629	10,213,000	612,780		(367,550)	355,633		5.299	5.344	MON	45,102	423,998	11/18/2009	08/25/2035
65539B-AA-6	NMRR 2010-1R A1 RMBS			2	2FM	9,065,004	105.1290	9,488,418	9,025,518	9,052,633		(1,193)			6.000	5.825	MON	45,128	537,908	03/22/2010	07/26/2037
68403B-AG-0	OOMLT 2007-FXD2 2A6 RMBS			4	4FM	3,450,000	87.1560	3,228,715	3,704,512	3,475,680		(1,951)	105,326		5.680	5.680	MON	17,535	186,013	11/19/2009	03/25/2037
68403B-AH-8	OOMLT 2007-FXD2 M1 RMBS			4	1FM	1,035,009	2.8530	342,408	12,000,000			(66,643)			5.910	5.900	MON	59,100	(30,783)	11/18/2009	03/25/2037
743873-AX-9	PFMLT 2005-1 2A1 RMBS			23	1FM	3,744,374	100.7730	3,871,454	3,841,769	3,747,911		1,564			2.861	3.450	MON	9,159	106,137	08/16/2006	05/25/2035
743873-BX-8	PFMLT 2005-2 2A1B RMBS			23	1FM	1,609,774	69.0700	2,059,014	2,981,063	1,654,903		14,158			2.941	15.907	MON	7,306	87,071	06/04/2009	10/25/2035
69336R-CQ-1	PHHMC 2005-6 A4 RMBS			23	1FM	3,471,621	99.8030	3,464,033	3,470,888	3,467,626		1,692			5.384	5.555	MON	15,573	158,968	09/19/2005	11/18/2035
69335V-AA-0	PHHMC 2006-3 A1 RMBS			23	1FM	201,382	99.9600	199,505	199,586	199,586		(360)			6.068	5.073	MON	1,009	5,837	08/23/2006	10/18/2036
69337A-AC-0	PHHMC 2007-1 A5 RMBS			23	1FM	5,407,862	102.4480	5,516,026	5,384,231	5,382,956		343			5.774	5.799	MON	25,908	286,648	01/12/2007	02/18/2037
69337G-AA-1	PHHMC 2007-2 A1 RMBS			23	1FM	7,491,487	102.4910	7,592,472	7,407,911	7,429,230		(7,339)			5.829	5.471	MON	35,982	407,479	04/09/2007	05/18/2037
69336Q-AC-6	PHHMC 2007-4 A3 RMBS			23	1FM	2,656,608	106.3030	2,896,950	2,725,182	2,709,806		156			5.713	5.844	MON	12,973	153,050	06/08/2007	08/15/2037
69337R-AC-3	PHHMC 2007-5 A3 RMBS			23	1FM	3,129,838	104.3250	3,394,073	3,253,358	3,245,311		3,082			6.177	6.435	MON	16,745	184,762	08/02/2007	09/18/2037
73316P-BT-6	POPLR 2005-1 M2 RMBS			4	1FM	1,130,394	25.3810	438,034	1,725,847	438,034	186,474	(21,946)	241,481		5.507	4.929	MON	7,920	84,922	02/07/2007	08/25/2042
73316P-GJ-3	POPLR 2005-5, AF5 RMBS			4	3FM	7,321,664	61.6770	4,934,184	8,000,000	7,310,299		(32,104)	678,096		5.715	5.715	MON	38,100	445,773	10/14/2005	09/25/2042
73316P-GK-0	POPLR 2005-5, AF6 RMBS				2FM	4,470,116	96.5870	4,315,175	4,467,637	4,466,566		410			5.331	5.346	MON	19,847	232,446	10/14/2005	11/25/2035
73316P-JR-2	POPLR 2005-6 A6 RMBS			3	4FM	4,482,287	95.6590	4,283,690	4,478,089	4,479,309		(383)			5.504	5.487	MON	20,538	195,915	11/30/2009	01/25/2036
76110H-S4-2	RALI 2005-QA2 A1 II RMBS			24	3FM	7,530,148	75.4550	6,274,025	8,314,911	7,374,929		(147,419)			3.268	3.265	MON	22,642	266,390	11/30/2009	02/25/2035
759950-EP-9	RAMC 2004-4, MF1 RMBS				1FM	9,427,259	48.9310	4,696,677	9,598,610	4,696,677	(4,720,337)	(12,410)			5.188	5.392	MON	41,498	497,976	09/25/2006	02/25/2035
760985-4U-2	RAMP 2004-RZ2 A16 RMBS			4	3FM	5,649,314	92.0640	5,483,793	5,956,488	5,657,616		4,171	17,040		5.410	5.410	MON	26,854	312,791	11/30/2009	07/25/2034
76112B-LA-6	RAMP 2004-RZ4, M1 RMBS			3	1FE	9,844,585	95.0830	9,360,497	9,844,585	9,844,585					0.680	0.680	MON	1,115	70,697	11/30/2009	12/25/2034
76110W-LL-8	RASC 2001-KS2 AI5 RMBS			3	3FM	3,177,831	91.6340	2,792,826	3,047,823	3,047,823					7.514	7.514	MON	19,084	229,013	11/30/2009	06/25/2031
76110W-NG-7	RASC 2002-KS2 AI5 RMBS			3	1FM	3,086,047	97.5750	3,011,216	3,086,062	3,086,064					7.279	7.279	MON	18,720	224,476	03/14/2002	04/25/2032
76110W-PD-2	RASC 2002-KS4 RMBS			4	1FM	1,580,541	93.0320	1,563,666	1,680,777	1,593,780		(25,190)			5.600	5.600	MON	7,844	143,226	01/01/2005	07/25/2032
45660N-VH-5	RAST 2003-A11 A9 RMBS			2	1FM	10,502,308	104.0010	10,819,393	10,403,153	10,446,920		(24,227)			5.750	5.635	MON	49,848	592,299	10/29/2003	09/25/2037
45660N-VZ-5	RAST 2003-A13 RMBS			2	1FM	14,104,220	98.9610	14,468,580	14,620,473	14,341,697		5,796			5.500	6.080	MON	67,011	781,952	06/30/2007	01/25/2034
45660N-QS-7	RAST 2003-A6 A2 RMBS			2	1FM	406,078	101.1340	415,356	410,699	409,430		1,994			4.750	5.527	MON	1,626	26,277	07/23/2009	07/25/2033
45660N-K8-7	RAST 2004-A4 A15 RMBS			2	1FM	7,435,869	102.8040	7,717,438	7,506,951	7,452,798		3,326			5.500	5.712	MON	34,407	406,924	03/31/2007	01/25/2041
45660L-EW-5	RAST 2005-A1 A3 RMBS			2	1FM	8,612,876	100.4930	10,428,138	10,376,959	9,003,971		101,720			5.500	9.109	MON	47,561	579,365	01/07/2010	03/25/2042
76110V-LA-4	RFMS2 02 HI4 A-6 RMBS			3	1FM	1,639,519	96.9950	1,590,794	1,640,083	1,639,674		43			5.840	5.851	MON	7,982	93,421	11/30/2009	10/25/2027
76110V-GP-7	RFMS2 2001-HI3 AI7 RMBS			3	2FM	1,173,205	99.9650	1,132,532	1,132,933	1,149,830		(1,489)			7.560	6.942	MON	7,137	83,873	11/30/2009	07/25/2026
76110V-JX-7	RFMS2 2002-H13 RMBS			4	1FM	4,807,605	98.1630	5,014,904	5,108,736	4,343,509		(235,484)			6.890	6.390	MON	29,333	343,178	11/30/2009	06/25/2032
76110V-JQ-2	RFMS2 2002-HI2, A7 RMBS			3	2FM	926,438	98.8790	916,491	926,883	929,869		(341)			7.450	7.277	MON	5,754	66,812	11/30/2009	03/25/2032
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS			3	1FM	4,171,185	95.7260	3,994,962	4,173,321	4,172,436		77			6.200	6.208	MON	21,562	257,457	12/11/2002	01/25/2028
76110V-MG-0	RFMS2 2003-HI1 RMBS			3	1FM	1,538,342	105.7330	1,626,804	1,538,590	1,538,491		7			5.820	5.822	MON	7,462	87,302	02/25/2003	04/25/2028
76110V-NE-4	RFMS2 2003-HI2, A-6 RMBS				1FM	3,203,181	97.7320	3,131,229	3,203,906	3,203,620		24			4.760	4.763	MON	12,709	164,731	06/19/2003	07/25/2028
76110V-SF-6	RFMS2 2005-HI3, M1 RMBS				1FM	4,860,493	102.4740	4,990,108	4,869,624	4,868,545		1,448			5.680	5.715	MON	23,050	275,354	11/19/2009	09/25/2035
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS				5FM	19,818,126	72.3970	14,349,724	19,820,937	19,819,409		152			5.710	5.712	MON	94,315	1,132,390	04/24/2007	04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS				1FM	13,649,141	65.7580	8,978,452	13,653,820	8,978,452	(4,672,680)	284			5.990	5.995	MON	68,155	814,715	11/18/2009	06/25/2037
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS			2	1FM	5,080,644	102.8080	5,302,852	5,158,015	5,139,082		4,435			5.000	5.205	MON	21,492	246,149	09/28/2004	03/25/2022
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS			24	1FM	2,140,981	94.9720	2,612,855	2,751,196	2,088,842		(39,311)			6.000	10.928	MON	13,756	169,705	03/09/2010	12/25/2039
76200R-AV-0	RFMSI 2007-S7 A20 RMBS			24	1FM	14,091,279	93.8010	16,410,803	17,495,432	13,713,743		(256,175)			6.000	8.978	MON	87,477	1,077,107	03/16/2010	09/25/2037
86359D-SR-9	SASC 2005-17 5A1 RMBS			24	1FM	11,834,098	92.4830	13,667,371	14,778,284	11,687,508		(125,210)	36,025		5.500	8.520	MON	67,734	827,324	03/02/2010	10/25/2035
863572-AW-3	SLH MTG TRUST 1989-1 Z RMBS			2	1FM	635	99.5540	615	618	619					9.500	8.457	MON	5		07/24/2000	10/25/2020
949757-AG-3	WFMBS 2004-6 A7 RMBS			2	1FM	4,543,452	102.5200	4,740,932	4,624,379	4,589,381		1,831			5.500	5.737	MON	21,195	248,954	07/23/2004	06/25/2034
94981Q-AU-2	WFMBS 2005-AR16 6A3 RMBS			23	1FM	6,590,307	98.5370	6,507,356	6,603,979	6,595,003		150			2.657	2.684	MON	14,621	177,257	09/28/2005	10/25/2035
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS			24	1FM	1,043,216	98.5000	1,119,966	1,137,021	881,089		(99,430)			5.268	12.163	MON	4,991	72,173	02/24/2010	10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS			24	1FM	4,669,592	88.1510	5,280,961	5,990,812	4,561,012		(139,537)			5.245	6.773	MON	26,186	323,157	04/08/2010	10/25/2036
94983P-AA-6	WFMBS 2006-AR4 1A1 RMBS			23	1FM	5,452,745	90.1820	6,744,427	7,478,693	5,804,961		328,184	1,072,414		5.762	9.113	MON	35,911	446,909	01/19/2010	04/25/2036
949837-BY-3	WFMBS 2007-10 2A5 RMBS			24	1FM	3,216,975	103.9820	3,553,868	3,417,769	3,096,363		(36,639)			6.250	7.929	MON	17,801	219,094	04/01/2010	07/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS			24	1FM	7,425,970	100.8970	8,500,247	8,424,661	7,279,329		(86,217)	6,412		6.000	8.935	MON	42,123	524,117	04/12/2010	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS			24	1FM	4,748,602	94.6770	4,983,238	5,263,432	4,608,676		(95,055)			6.000	8.180	MON	26,317	332,946	04/12/2010	09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS			24	1FM	4,436,964	91.5170	5,249,878	5,736,531	4,254,663		(94,823)			5.705	10.324	MON	27,274	344,389	04/30/2010	04/27/2037
92933U-AA-0	WMHEN 2007-WM1 N1 RMBS		F	4	6Z*		0.0000		3,403,185						6.750	7.232	MON			11/19/2009	01/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,004,409,228	XXX	964,642,433	1,227,475,100	971,974,452	(3,653,121)	(6,285,876)	15,808,622		XXX	XXX	XXX	5,041,891	57,581,550	XXX	XXX
05947U-EV-6	BACM 2002-PB2 CMBS			2	1FM	5,129,883	99.7300	4,986,495	5,000,000	5,000,000					6.417	6.081	MON	26,738	325,847	12/23/2003	06/11/2035
05947U-EX-2	BACM 2002-PB2 CMBS			2	1FM	4,296,990	90.1980	3,827,376	4,243,286	4,243,286					6.525	6.248	MON	23,073	299,947	05/21/2002	06/11/2035
05947U-LK-2	BACM 2003-1, B CMBS			2	1FM	1,920,547	100.2020	2,004,036	2,000,000	1,999,042		11,977			4.805	5.383	MON	8,008	96,100	06/17/2004	09/11/2036
05947U-LL-0	BACM 2003-1, C CMBS			2	1FM	4,934,256	100.1800	4,918,418	4,909,576	4,909,838		(3,290)			4.844	4.780	MON	19,818	237,820	11/19/2009	09/11/2036
05947U-LZ-9	BACM 2003-2, B CMBS			2	1FM	5,025,122	102.8550	5,142,755	5,000,000	5,003,103		(2,946)			5.183	5.119	MON	21,596	259,150	11/19/2009	03/11/2041
05947U-MA-3	BACM 2003-2, C CMBS			2	1FM	3,015,198	102.6790	3,080,358	3,000,000	3,002,291		(1,729)			5.223	5.160	MON	13,058	156,690	11/19/2009	03/11/2041
05947U-PU-6	BACM 2004-1, B CMBS			2	1FM	5,483,676	105.1790	5,806,516	5,520,604	5,553,868		(45,844)			4.867	4.513	MON	22,391	268,688	03/03/2004	11/10/2039
05947U-PV-4	BACM 2004-1, C CMBS			2	1FM	5,298,298	102.1590	5,385,636	5,271,833	5,291,283		(10,010)			4.935	4.725	MON	21,680	260,165	03/03/2004	11/10/2039
05947U-RE-0	BACM 2004-2, A5 CMBS			2	1FM	14,070,055	103.7980	14,531,776	14,000,000	14,496,939		(449,709)			4.580	1.139	MON	53,433	641,200	04/01/2004	11/10/2038
05947U-RG-5	BACM 2004-2, B CMBS			2	1FM	11,055,334	103.8840	11,427,218	11,000,000	11,472,159		(310,572)			4.665	1.601	MON	42,763	513,150	04/01/2004	11/10/2038
05947U-RH-3	BACM 2004-2, C CMBS			2	1FM	6,845,561	103.9170	7,077,852	6,811,056	7,132,528		(176,620)			4.706	1.960	MON	26,711	320,528	04/01/2004	11/10/2038
05947U-4K-1	BACM 2005-6 D CMBS			23	1FM	1,974,339	93.7250	1,874,494	2,000,000	1,990,977		2,779			5.190	5.358	MON	8,651	105,575	12/16/2005	09/10/2047
05950E-AH-1	BACM 2006-2, AJ CMBS			23	3FM	10,025,159	102.1130	10,211,310	10,000,000	10,607,027		(160,798)			5.761	3.862	MON	48,012	585,851	06/12/2006	05/10/2045
059500-AG-3	BACM 2006-3 AJ CMBS			24	6FM	13,141,661	66.0510	10,568,080	16,000,000	10,568,080	(3,575,045)	222,555	190,055		5.876	8.246	MON	78,350	955,918	11/19/2009	07/10/2044
05950X-AJ-5	BACM 2006-5, AJ CMBS			24	1FM	11,388,432	68.0960	10,214,385	15,000,000	11,098,649		(216,390)			5.477	5.369	MON	68,463	821,550	03/15/2007	09/10/2047
05950V-AC-4	BACM 2006-6 A3 CMBS			2	1FM	19,346,094	108.9240	21,784,820	20,000,000	19,696,984		(63,155)			5.369	5.875	MON	89,483	1,073,800	02/26/2008	10/10/2045
059497-BA-4	BACM 2007-1 AMFX CMBS			2	1FM	17,675,000	107.9580	21,591,660	20,000,000	18,719,897		265,680			5.482	7.333	MON	91,367	1,095,372	07/17/2008	01/15/2049
05952C-AG-5	BACM 2007-5 AM CMBS			2	1FM	9,570,703	111.6570	11,165,660	10,000,000	9,755,361		42,324			5.772	6.366	MON	48,100	577,200	11/18/2009	02/10/2051
160841-AA-0	BNK OF AMERICA/CHARLOTTE GATEWAY 6.41%CMBS				1FM	5,488,216	108.9410	5,978,933	5,488,216	5,488,216					6.410	6.416	MON	29,316	346,098	11/17/2009	12/01/2016
07383F-XJ-2	BSCMS 2003-PWR2, A4 CMBS			2	1FM	937,658	101.8350	960,673	943,363	943,004		726			5.186	5.271	MON	4,077	49,258	05/31/2004	05/11/2039
07383F-WE-4	BSCMS 2003-PWR2, B CMBS			23	1FM	5,027,351	102.1620	5,108,115	5,000,000	5,002,334		(3,349)			5.339	5.268	MON	22,247	271,203	09/11/2003	05/11/2039
07383F-Q7-6	BSCMS 2004-PWR5, B CMBS			2	1FM	2,513,624	105.2260	2,630,650	2,500,000	2,502,852		(1,511)			5.055	4.985	MON	10,531	126,375	11/19/2009	07/11/2042
07383F-Q8-4	BSCMS 2004-PWR5, C CMBS			2	1FM	1,508,199	104.8920	1,573,379	1,500,000	1,501,753		(905)			5.087	5.017	MON	6,359	76,305	11/19/2009	07/11/2042
07383F-U7-1	BSCMS 2004-T16, A6 CMBS			2	1FM	10,802,702	106.2920	11,798,412	11,100,000	11,038,187		36,164			4.750	5.111	MON	43,938	527,250	12/20/2004	02/13/2046
07387B-EH-2	BSCMS 2005-PW10 D CMBS			23	5FM	11,516,599	26.0000	2,990,000	11,500,000	2,990,000	(2,820,119)	(854)			5.497	5.450	MON	52,681	640,589	12/09/2005	12/11/2040
07387B-EE-9	BSCMS 2005-PW10, AJ CMBS			23	4FM	2,165,539	83.4440	1,835,757	2,200,000	2,187,478		3,832			5.614	5.693	MON	10,049	122,195	11/19/2009	12/11/2040
07387B-EG-4	BSCMS 2005-PW10, C CMBS			23	6FM	4,552,875	38.5040	1,782,350	4,629,000	1,782,350	(2,818,773)	8,276			5.630	5.722	MON	21,205	257,851	11/19/2009	12/11/2040
07383F-7X-0	BSCMS 2005-PWR8, X2 CMBS			234	1FE	3,873,483	0.3390	303,601		302,628		(275,879)			0.748	3.684	MON	55,839	437,240	10/01/2012	06/11/2041
07388L-AK-6	BSCMS 2006-PW13, X2 CMBS			234	1FE	3,935,175	0.3510	554,717		552,884		(268,644)			0.436	4.501	MON	57,421	595,611	10/01/2012	09/11/2041
07387B-FX-6	BSCMS 2006-T22, C CMBS			23	1FM	12,615,349	94.2590	12,051,052	12,785,000	12,711,812		14,700			5.573	5.739	MON	59,374	720,032	04/06/2006	04/12/2038
07388R-AC-1	BSCMS 2007-PW15 A3 CMBS			2	1FM	12,477,537	102.7250	12,768,160	12,429,470	12,437,358		(3,923)			5.309	5.222	MON	54,990	611,612	01/16/2008	02/11/2044
12513X-AH-5	CD 2006-CD2 AJ CMBS			24	1FM	20,464,735	81.0780	24,546,425	30,275,000	22,442,526		423,955	5,862,001		5.390	7.700	MON	135,987	1,661,169	06/19/2008	01/15/2046
173067-EE-5	CGCMT 2004-C2, A5 CMBS			2	1FM	9,736,743	105.7850	10,578,530	10,000,000	9,947,116		32,301			4.733	5.092	MON	39,442	473,300	12/15/2004	10/15/2041
173067-GZ-6	CGCMT 2005-C3, AM CMBS			2	1FM	7,022,422	107.2100	7,504,686	7,000,000	7,436,961		(191,152)			4.830	1.940	MON	28,175	338,100	07/12/2005	05/15/2043
173067-FU-8	CGCMT 2005-EMG, B CMBS			2	1FM	999,999	101.6880	1,016,875	1,000,000	1,000,000					4.934	4.934	MON	4,111	49,337	05/11/2005	09/20/2051
173067-FV-6	CGCMT 2005-EMG, C CMBS			2	1FM	999,994	101.8980	1,018,983	1,000,000	999,999		1			4.967	4.967	MON	4,139	49,669	05/11/2005	09/20/2051
20047A-AE-0	COMM 2004-LB2A, B CMBS			2	1FM	9,755,708	102.5230	10,252,320	10,000,000	9,960,514		32,004			4.820	5.169	MON	40,167	482,000	02/27/2004	03/10/2039
22541Q-DL-3	CSFB 2003-C3, C CMBS			2	1FM	7,718,438	100.7160	8,057,256	8,000,000	7,986,998		37,683			4.082	4.575	MON	27,213	326,560	04/27/2004	05/15/2038
22541Q-DM-1	CSFB 2003-C3, D CMBS			2	1FM	6,938,086	100.5070	7,538,055	7,500,000	7,474,209		74,762			4.131	5.174	MON	25,819	309,825	04/27/2004	05/15/2038
22541Q-SG-8	CSFB 2003-C4, B CMBS			2	1FM	5,793,825	102.1610	5,889,553	5,765,000	5,767,004		(3,555)			5.253	5.188	MON	25,236	302,835	09/11/2003	08/15/2036
22541S-2S-6	CSFB 2004-C5, A4 CMBS			2	1FM	4,900,037	106.9790	5,348,960	5,000,000	4,978,293		12,042			4.829	5.099	MON	20,121	241,450	12/16/2004	11/15/2037
22541S-2U-1	CSFB 2004-C5, AJ CMBS			2	1FM	5,025,000	105.6410	5,282,045	5,000,000	5,005,803		(2,821)			4.889	4.825	MON	20,371	244,450	12/16/2004	11/15/2037
225470-AS-2	CSFB 2005-C5, AJ CMBS			2	1FM	11,855,320	106.6150	13,433,540	12,600,000	13,503,098		(317,840)			5.100	2.325	MON	53,550	642,600	06/22/2007	08/15/2038
22545D-AJ-6	CSMC 2006-C3, C CMBS			24	4FM	5,586,811	49.3960	3,951,680	8,000,000	6,218,534		(126,499)	2,318,749		5.804	5.971	MON	38,691	472,628	06/21/2006	06/15/2038
396789-ET-2	GCCFC 2003-C2, B CMBS			2	1FM	7,536,990	102.3520	7,676,400	7,500,000	7,558,457		(67,579)			5.034	4.081	MON	31,463	377,550	12/09/2003	01/05/2036
396789-LN-7	GCCFC 2005-GG5 AJ CMBS			23	1FM	8,174,000	78.8410	6,444,422	8,174,000	8,174,000					5.253	5.253	MON	35,785	436,167	12/20/2005	04/10/2037
20173M-AG-5	GCCFC 2006-GG7 AM CMBS			23	1FM	3,956,913	112.5010	4,685,671	4,165,000	4,061,668		25,913			5.867	6.681	MON	20,364	248,775	11/19/2009	07/10/2038
20173M-AK-6	GCCFC 2006-GG7, C CMBS			23	5FM	19,863,200	59.8490	11,969,800	20,000,000	21,541,637		(415,285)			5.867	3.565	MON	97,786	1,194,596	06/27/2006	07/10/2038
36828Q-AE-6	GECMC 2003-C1, B CMBS			2	1FM	4,019,950	100.2310	4,009,248	4,000,000	4,000,318		(2,475)			4.933	4.869	MON	16,443	197,320	11/19/2009	01/10/2038
36828Q-AF-3	GECMC 2003-C1, C CMBS			2	1FM	5,024,984	100.3640	5,018,195	5,000,000	5,000,530		(3,088)			4.975	4.911	MON	20,729	248,750	11/19/2009	01/10/2038
36828Q-HK-5	GECMC 2004-C2, B CMBS			2	1FM	10,049,917	103.7800	10,377,970	10,000,000	10,126,264		(103,783)			4.983	3.874	MON	41,525	498,300	04/08/2004	03/10/2040
36828Q-HL-3	GECMC 2004-C2, C CMBS			2	1FM	5,024,780	102.6330	5,131,655	5,000,000	5,063,214		(51,938)			5.022	3.912	MON	20,925	251,100	04/08/2004	03/10/2040
36828Q-KR-6	GECMC 2005-C1, A5 CMBS			2	1FM	2,434,163	107.8370	2,695,915	2,500,000	2,483,893		7,624			4.772	5.118	MON	9,942	119,300	02/03/2005	06/10/2048
36828Q-LX-2	GECMC 2005-C1, AAB CMBS			2	1FM	998,841	102.5140	1,018,869	993,883	994,409		(423)			4.599	4.518	MON	3,809	43,049	11/19/2009	06/10/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36828Q-SC-1	GECMC 2006-C1, B CMBS			24	4FM	4,203,727	54.3530	3,504,681	6,448,000	4,154,946		(111,748)	28,782		5.296	5.580	MON	28,455	348,318	03/13/2006	10/10/2044
361849-RC-8	GMACC 2001-C2, B CMBS CMBS			2	1FM	2,612,427	99.9670	2,478,353	2,479,171	2,479,171		(2,172)			6.790	6.790	MON	14,028	139,712	10/04/2001	04/15/2034
361849-M8-2	GMACC 2005-C1, A4 CMBS			2	1FM	5,125,199	104.9800	5,353,955	5,100,000	5,106,223		(3,077)			4.619	4.555	MON	19,631	235,569	11/19/2009	05/10/2043
36228C-TK-9	GSMS 2004-GG2, B CMBS			2	1FM	3,441,894	105.2070	3,682,228	3,500,000	3,486,668		7,584			5.490	5.742	MON	16,013	192,150	11/19/2009	08/10/2038
46625M-P3-7	JPMCC 2003-CB7, B CMBS			2	1FM	5,024,660	101.5330	5,076,655	5,000,000	5,026,526		(21,167)			4.996	4.515	MON	20,817	249,800	11/25/2003	01/12/2038
46625M-P5-2	JPMCC 2003-CB7, D CMBS			23	1FM	5,024,680	97.7250	4,886,265	5,000,000	5,411,644		(65,704)			5.118	2.658	MON	21,325	260,734	11/25/2003	01/12/2038
46625M-WX-3	JPMCC 2003-CIB6, A2 CMBS			2	1FM	9,679,565	101.3400	9,473,990	9,348,708	9,383,380		(89,931)			5.255	4.266	MON	40,940	493,581	12/12/2003	07/12/2037
46625M-VS-5	JPMCC 2003-ML1, B CMBS			2	1FM	9,044,460	100.2040	9,018,324	9,000,000	9,000,938		(5,475)			4.896	4.833	MON	36,720	440,640	11/19/2009	03/12/2039
46625M-VT-3	JPMCC 2003-ML1, C CMBS			2	1FM	4,019,912	100.1620	4,006,468	4,000,000	4,000,421		(2,456)			4.936	4.872	MON	16,453	197,440	11/19/2009	03/12/2039
46625M-3P-2	JPMCC 2004-C2, B CMBS			23	1FM	4,896,530	104.5640	5,228,200	5,000,000	4,982,512		12,283			5.271	5.543	MON	21,961	267,876	11/18/2009	05/15/2041
46625M-3Q-0	JPMCC 2004-C2, C CMBS			23	1FM	5,223,526	100.0110	5,350,610	5,350,000	5,328,598		15,025			5.271	5.583	MON	23,498	286,628	11/18/2009	05/15/2041
46625Y-DD-2	JPMCC 2004-CBX, A5 CMBS			2	1FM	11,560,327	101.3860	12,265,094	12,097,388	12,041,868		31,886			4.654	5.399	MON	46,918	564,217	11/15/2004	01/12/2037
46625Y-NF-6	JPMCC 2005-LDP2, AJ CMBS			2	1FM	10,049,538	102.9900	10,298,990	10,000,000	10,891,457		(358,543)			4.842	1.102	MON	40,350	484,200	06/10/2005	07/15/2042
46625Y-NE-9	JPMCC 2005-LDP2, AM CMBS			2	1FM	2,896,488	107.9820	3,131,478	2,900,000	3,083,464		(74,378)			4.780	2.049	MON	11,552	138,620	07/12/2005	07/15/2042
46625Y-XT-5	JPMCC 2005-LDP5 AM CMBS			23	1FM	8,076,522	111.4060	9,670,873	8,680,786	8,519,908		91,337			5.242	5.935	MON	37,918	462,256	07/08/2008	12/15/2044
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS			2	1FM	13,307,813	89.6190	13,442,880	15,000,000	14,126,697		198,192			5.623	7.461	MON	70,288	843,450	11/19/2009	05/12/2045
46629G-AM-0	JPMCC 2006-CB16, B CMBS			2	5FM	5,024,782	62.2680	3,113,385	5,000,000	5,010,771		(2,511)			5.672	5.607	MON	23,633	283,600	09/14/2006	05/12/2045
46629G-AL-2	JPMCC 2006-CB16, X2 CMBS			234	1FE	11,380,989	0.3570	1,522,351		1,510,725		(793,252)			0.510	4.521	MON	181,283	1,653,194	10/01/2012	05/12/2045
46630E-AG-5	JPMCC 2006-CB17 AM CMBS			2	1FM	6,394,063	104.2900	7,300,307	7,000,000	6,679,582		70,725			5.464	6.824	MON	31,873	382,480	11/18/2009	12/12/2043
46630D-AG-7	JPMCC 2007-C1 AM CMBS			23	1FM	12,552,891	106.2290	14,340,929	13,500,000	12,933,267		94,088			5.933	6.951	MON	66,751	815,553	11/18/2009	02/15/2051
49307R-AC-1	KEYC 2007-SL1, A2 CMBS			23	1FE	6,637,210	101.1310	6,675,954	6,601,299	6,615,623		(4,722)			5.511	5.429	MON	30,319	394,868	04/19/2007	12/15/2040
49307R-AD-9	KEYC 2007-SL1, B CMBS			23	4AM	5,373,374	86.7650	4,636,738	5,344,000	5,896,423		(122,080)			5.615	2.974	MON	25,007	305,355	04/19/2007	12/15/2040
49307R-AE-7	KEYC 2007-SL1, C CMBS			23	5AM	5,670,806	68.4380	3,859,898	5,640,000	6,233,903		(131,837)			5.792	3.095	MON	27,224	332,238	04/19/2007	12/15/2040
52521T-AY-3	LBFRC 2006-LLFA, H CMBS			24	6Z*		77.1140								0.609	0.000	MON		4,932	08/07/2006	09/15/2021
52108H-PP-3	LBUBS 2003-C1, B CMBS			2	1FM	12,415,168	100.3650	12,545,663	12,500,000	12,498,797		10,553			4.479	4.566	MON	31,104	559,875	11/18/2009	12/15/2036
52108H-PS-7	LBUBS 2003-C1, E CMBS			2	1FM	4,019,870	100.3440	4,013,760	4,000,000	4,000,276		(2,421)			4.568	4.506	MON	10,151	182,720	11/18/2009	12/15/2036
52108H-PT-5	LBUBS 2003-C1, F CMBS			2	1FM	4,019,960	100.3340	4,013,348	4,000,000	4,000,277		(2,434)			4.588	4.525	MON	10,196	183,520	11/18/2009	12/15/2036
52108H-RC-0	LBUBS 2003-C3, A4 CMBS			2	1FM	5,165,885	100.4500	5,275,675	5,252,051	5,250,368		10,646			4.166	4.377	MON	12,156	215,294	11/18/2009	05/15/2032
52108H-RD-8	LBUBS 2003-C3, B CMBS			2	1FM	4,725,809	100.9300	5,046,505	5,000,000	4,988,336		40,666			4.225	5.073	MON	11,736	211,250	05/20/2003	02/15/2037
52108H-RE-6	LBUBS 2003-C3, C CMBS			2	1FM	2,878,944	100.8010	3,068,392	3,044,000	3,036,976		24,486			4.244	5.082	MON	7,177	129,187	05/20/2003	02/15/2037
52108H-RF-3	LBUBS 2003-C3, D CMBS			2	1FM	3,783,511	100.7370	4,029,476	4,000,000	3,990,777		32,147			4.274	5.112	MON	9,498	170,960	05/20/2003	02/15/2037
52108H-TC-8	LBUBS 2003-C5, B CMBS			2	1FM	4,880,946	101.7100	5,085,485	5,000,000	4,991,937		17,489			4.742	5.110	MON	13,172	237,100	07/16/2003	04/15/2037
52108H-TD-6	LBUBS 2003-C5, C CMBS			2	1FM	3,907,525	101.6730	4,066,900	4,000,000	3,993,729		13,601			4.762	5.120	MON	10,582	190,480	07/16/2003	04/15/2037
52108H-TE-4	LBUBS 2003-C5, D CMBS			2	1FM	3,907,797	101.6400	4,065,592	4,000,000	3,993,739		13,576			4.792	5.149	MON	10,649	191,680	07/16/2003	04/15/2037
52108H-TF-1	LBUBS 2003-C5, E CMBS			2	1FM	9,567,983	101.6700	9,970,767	9,807,000	9,789,349		34,944			4.811	5.187	MON	26,212	471,815	07/16/2003	04/15/2037
52108H-TG-9	LBUBS 2003-C5, F CMBS			2	1FM	2,009,861	101.6590	2,033,186	2,000,000	2,000,649		(1,186)			4.843	4.781	MON	5,381	96,860	07/16/2003	04/15/2037
52108H-XM-1	LBUBS 2003-C8, A4 CMBS			2	1FM	5,121,875	102.2620	5,113,115	5,000,000	5,031,431		(52,188)			5.124	4.047	MON	14,233	256,200	08/27/2004	11/15/2032
52108H-XN-9	LBUBS 2003-C8, B CMBS			2	1FM	5,024,825	103.1210	5,156,045	5,000,000	5,002,440		(2,998)			5.178	5.114	MON	14,383	258,900	11/18/2009	09/15/2037
52108H-XP-4	LBUBS 2003-C8, C CMBS			2	1FM	2,009,852	103.1070	2,062,148	2,000,000	2,000,969		(1,191)			5.207	5.143	MON	5,786	104,140	11/18/2009	09/15/2037
52108H-XQ-2	LBUBS 2003-C8, D CMBS			2	1FM	3,014,893	103.1070	3,093,198	3,000,000	3,001,467		(1,802)			5.237	5.173	MON	8,728	157,110	11/18/2009	09/15/2037
52108H-YK-4	LBUBS 2004-C1, A4 CMBS			2	1FM	23,758,250	103.7640	25,940,875	25,000,000	25,376,499		(367,672)			4.568	3.147	MON	63,444	1,142,000	12/21/2004	01/15/2031
52108H-YM-0	LBUBS 2004-C1, C CMBS			2	1FM	502,475	101.4350	507,174	500,000	500,899		(188)			4.846	4.794	MON	1,346	24,230	01/23/2004	01/15/2036
52108H-YN-8	LBUBS 2004-C1, D CMBS			2	1FM	2,512,480	100.4300	2,510,760	2,500,000	2,504,552		(1,071)			4.945	4.892	MON	6,868	123,625	01/23/2004	01/15/2036
52108H-ZY-3	LBUBS 2004-C2, A4 CMBS			2	1FM	3,235,996	103.5570	3,624,481	3,500,000	3,592,696		(87,308)			4.367	1.823	MON	8,491	140,108	06/25/2004	03/15/2036
52108H-E4-2	LBUBS 2004-C4, A4 CMBS			23	1FM	13,900,897	106.2580	14,344,830	13,500,000	13,564,639		(47,224)			5.533	5.155	MON	41,497	727,668	11/18/2009	06/15/2029
52108H-E5-9	LBUBS 2004-C4, B CMBS			23	1FM	4,075,340	106.1180	4,367,805	4,116,000	4,258,683		(45,066)			5.533	3.127	MON	12,652	221,858	05/25/2004	06/15/2036
52108H-E6-7	LBUBS 2004-C4, C CMBS			23	1FM	2,963,614	104.9690	3,149,073	3,000,000	3,105,949		(33,109)			5.533	3.082	MON	9,222	161,704	05/25/2004	06/15/2036
52108H-E7-5	LBUBS 2004-C4, D CMBS			23	1FM	3,306,781	104.1980	3,495,853	3,355,000	3,473,811		(36,705)			5.533	3.075	MON	10,313	180,839	05/25/2004	06/15/2036
52108H-K6-0	LBUBS 2004-C6, A5 CMBS			2	1FM	2,016,978	102.1230	2,049,607	2,007,000	2,008,014		(316)			4.826	4.754	MON	5,381	86,804	11/18/2009	08/15/2029
52108H-S3-9	LBUBS 2004-C7, X-OL CMBS			24	1FE	3,233,635	1.8620	1,223,450		1,284,742		450,217			0.820	3.653	MON	29,941	274,455	07/02/2012	10/15/2036
52108H-2S-2	LBUBS 2005-C1, A3 CMBS			2	1FM	816,834	100.0140	823,982	823,870	823,870		489	258		4.545	4.545	MON	2,080	33,942	11/18/2009	02/15/2030
52108H-4W-1	LBUBS 2005-C3, AJ CMBS			2	1FM	9,726,172	104.2460	10,424,580	10,000,000	10,438,397		(173,499)			4.843	2.951	MON	26,906	484,300	11/18/2009	07/15/2040
52108M-DS-9	LBUBS 2006-C1, G CMBS			24	1FM	406,468	4.3000	343,984	8,000,000	85,823	1,483,866	(226,625)	2,455,418		5.500	50.483	MON	24,444	345,529	01/20/2006	02/15/2041
52108R-AF-9	LBUBS 2006-C4 AM CMBS			23	1FM	7,003,828	112.6780	7,887,439	7,000,000	7,001,804		(463)			5.885	5.877	MON	22,887	419,067	01/25/2008	06/15/2038
52108R-AG-7	LBUBS 2006-C4, AJ CMBS			23	1FM	8,867,162	96.3070	9,678,884	10,050,000	9,442,303		147,360			5.885	7.896	MON	32,859	555,237	07/10/2008	06/15/2038
52108R-AJ-1	LBUBS 2006-C4, C CMBS			23	5FM	18,762,458	57.8820	10,869,661	18,779,000	20,868,240		(286,536)			5.885	2.612	MON	61,400	1,032,137	11/18/2009	06/15/2038
52108R-AK-8	LBUBS 2006-C4, D CMBS			23	1FM	8,978,946	42.5320	3,827,880	9,000,000	3,827,880	(6,211,314)	(141,917)			5.885	2.488	MON	29,426	494,661	11/18/2009	06/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50180J-AD-7	LBUBS 2007-C2, A3 CMBS			2	1FM	19,275,000	114.7670	22,953,380	20,000,000	20,672,523		(150,800)			5.430	4.526	MON	60,333	1,086,000	08/01/2007	02/15/2040
59317A-AA-9	MEZZ 2006-C4 A CMBS			24	6FE	4,404,761	9.0000	2,036,918	22,632,417	2,036,918	400,117	(626,441)			5.657	5.691	MON	106,693	789,284	12/15/2006	07/15/2045
593171-BJ-9	MEZZCAP 2005-C3, A CMBS			24	6FE	6,042,658	8.0000	2,097,255	26,215,689	2,097,255	1,367,974	(1,367,974)			5.717	5.752	MON	124,896	1,615,011	12/02/2005	05/15/2044
593171-BK-6	MEZZCAP 2005-C3, X CMBS			234	5*	5,461,250	7.0200	1,110,302		1,871,528		(226,710)			5.304	1.169	MON	69,908	854,706	07/02/2012	05/15/2044
606935-AM-6	MLCFC 2006-1, C CMBS			24	4FM	7,807,384	60.0880	6,008,840	10,000,000	8,214,141		71,382	1,405,897		5.583	6.807	MON	46,522	563,242	12/26/2007	02/12/2039
606935-AP-9	MLCFC 2006-1, E CMBS			24	1FM	531,981	22.0540	1,116,815	5,064,000	269,727		(211,500)	293,318		5.583	35.467	MON	23,559	285,226	03/22/2006	02/12/2039
60687U-AK-3	MLCFC 2006-2, C CMBS			24	1FM	3,381,147	40.4200	4,491,852	11,113,000	4,480,500		(381,872)			5.900	5.994	MON	54,636	667,026	06/16/2006	06/12/2046
60687V-AH-8	MLCFC 2006-3, AJ CMBS			2	1FM	27,309,735	90.8280	26,313,780	28,971,000	28,108,684		195,836			5.485	6.402	MON	132,422	1,589,059	05/19/2008	07/12/2046
60687V-BB-0	MLCFC 2006-3, XP CMBS			234	1FE	13,628,944	1.1290	3,929,673		3,846,432		(195,747)			0.680	4.202	MON	197,168	1,901,918	10/01/2012	07/12/2046
55313K-AG-6	MLCFC 2007-7 AM CMBS			23	3FM	16,698,049	92.3500	15,932,205	17,252,000	16,952,163		57,822			5.737	6.191	MON	82,476	1,003,492	11/18/2009	06/12/2050
59022H-BN-1	MLMT 2003-KEY1, B CMBS			2	1FM	8,039,861	102.7860	8,222,880	8,000,000	8,004,196		(4,798)			5.334	5.270	MON	35,560	426,720	11/19/2009	11/12/2035
59022H-NG-3	MLMT 2005-LC1, C CMBS			23	1FM	5,002,815	92.2730	4,613,655	5,000,000	5,000,990		(305)			5.424	5.416	MON	22,598	273,991	12/16/2005	01/12/2044
59022H-HB-1	MLMT 2005-MKB2, XP CMBS			234	1FE	1,880,186	0.0410	47,327		47,407		(126,992)			0.249	3.905	MON	23,804	154,199	10/01/2012	09/12/2042
59023B-AC-8	MLMT 2006-C1 A3 CMBS			23	1FM	5,156,250	106.5950	5,329,730	5,000,000	5,050,163		(15,311)			5.684	5.316	MON	23,682	287,929	01/14/2008	05/12/2039
61745M-T4-5	MSC 2004-HQ4, A7 CMBS			2	1FM	9,893,350	105.2820	10,528,180	10,000,000	9,981,015		13,823			4.970	5.121	MON	41,417	497,000	10/06/2004	04/14/2040
61745M-ZA-4	MSC 2004-IQ7, A4 CMBS			23	1FM	20,098,757	104.3340	19,945,245	19,116,781	19,242,695		(127,262)			5.395	4.732	MON	85,941	1,055,180	11/18/2009	06/15/2038
61745M-L4-3	MSC 2004-T15, A4 CMBS			2	1FM	32,719,848	105.6390	33,804,416	32,000,000	32,307,583		(225,710)			5.270	4.519	MON	140,533	1,686,400	11/19/2009	06/13/2041
61745M-3D-3	MSC 2005-HQ5, A3 CMBS			2	1FM	199,674	100.0880	198,866	198,691	198,705		(3)			5.007	4.918	MON	829	7,336	11/19/2009	01/14/2042
61745M-3G-6	MSC 2005-HQ5, X2 CMBS			234	1FE	2,290,117	0.0360	46,845		46,965		(143,434)			0.219	3.960	MON	23,601	177,792	10/01/2012	01/14/2042
61745M-W4-1	MSC 2005-T17, A5 CMBS			2	1FM	9,788,109	106.5810	10,658,090	10,000,000	9,955,595		25,811			4.780	5.065	MON	39,833	478,000	01/20/2005	12/13/2041
61745M-5H-2	MSC 2005-T19, A4B CMBS			2	1FM	6,032,808	108.6980	6,521,856	6,000,000	6,009,811		(3,602)			4.945	4.875	MON	24,725	296,700	07/19/2005	06/12/2047
61750H-AG-1	MSC 2006-HQ10 AJ CMBS			2	5FM	10,054,550	89.0310	8,903,110	10,000,000	10,944,161		(233,484)			5.389	2.737	MON	44,908	538,900	11/01/2006	11/12/2041
617451-FU-8	MSC 2006-HQ8, X CMBS			24	1AM	3,556,258	0.1250	906,343	724,494,535	1,208,530		(3,136)	371,779		0.072	5.909	MON	43,470	406,047	07/02/2012	03/12/2044
61750C-AH-0	MSC 2006-HQ9, AJ CMBS			23	1FM	9,761,779	109.1840	10,852,840	9,940,000	10,968,295		(275,648)			5.793	2.693	MON	47,985	575,824	06/22/2007	07/12/2044
61746W-D5-6	MSDWC 2003-HQ2, B CMBS			2	1FM	6,469,120	99.9730	6,433,756	6,435,520	6,436,056		(4,169)			5.040	4.973	MON	27,029	342,233	03/20/2003	03/12/2035
61746W-ZC-7	MSDWC 2003-TOP9, C CMBS			2	1FM	5,317,501	100.9730	5,445,476	5,393,024	5,388,974		8,270			4.990	5.217	MON	22,426	269,112	01/24/2003	11/13/2036
74432G-AC-1	PCMT 2003-PWR1, B CMBS			2	1FM	8,043,553	100.2770	8,022,144	8,000,000	8,000,455		(5,333)			4.607	4.538	MON	30,713	368,560	11/19/2009	02/11/2036
84604K-AE-9	SOVC 2007-C1, AJ CMBS			23	1FM	23,892,342	94.0490	22,764,488	24,205,000	25,534,519		(948,178)			5.982	1.247	MON	120,656	1,446,258	06/08/2007	07/22/2030
84860R-AA-1	SPMF 2006-1A, A CMBS			2	3AM	17,121,253	90.5000	15,499,662	17,126,698	17,123,124		241			5.760	5.764	MON	82,208	986,704	03/08/2006	03/20/2024
929766-7L-1	WBCMT 2005-C21, B CMBS			23	1FM	3,246,811	103.1200	3,428,750	3,325,000	3,603,976		(98,397)			5.240	2.098	MON	14,520	176,461	05/16/2007	10/15/2044
92976B-DV-1	WBCMT 2006-C23 AM CMBS			2	1FM	23,429,688	110.3710	27,592,725	25,000,000	24,275,695		204,104			5.466	6.519	MON	113,875	1,366,500	11/18/2009	01/15/2045
92976V-AJ-7	WBCMT 2006-C25, AJ CMBS			23	4FM	9,985,760	101.5930	10,159,310	10,000,000	11,058,917		(300,770)			5.736	2.425	MON	47,796	582,910	05/18/2006	05/15/2043
92977Q-AH-1	WBCMT 2006-C27 AJ CMBS			2	4FM	5,408,672	84.9670	5,098,032	6,000,000	5,646,879		19,678			5.825	7.269	MON	29,125	349,500	11/18/2009	07/15/2045
12513Y-AD-2	CD 2007-CD4 A3 CMBS			2	1FM	20,169,532	103.8760	20,775,220	20,000,000	20,056,480		(44,155)			5.293	5.149	MON	88,217	1,058,599	01/15/2008	01/01/9999
17310M-AK-6	CGCMT 2006-C5 C CMBS			24	1FM	1,526,530	39.1040	3,910,400	10,000,000	2,233,567		(422,292)			5.581	5.516	MON	46,508	558,100	11/09/2006	01/01/9999
22545Y-AF-8	CSMC 2007-C2 AM CMBS			23	1FM	18,807,422	108.3120	21,662,360	20,000,000	19,342,734		126,603			5.615	6.501	MON	93,538	1,122,894	07/09/2008	01/01/9999
46631B-AD-7	JPMCC 2007-LD11 A3 CMBS			23	1FM	10,209,886	107.2730	10,612,468	9,893,000	9,989,795		(51,555)			5.812	5.308	MON	47,913	584,646	01/16/2008	01/01/9999
61755B-AE-4	MSC 2007-HQ12 A4 CMBS			23	1FM	24,960,938	108.4540	27,113,475	25,000,000	24,982,978		3,575			5.575	5.593	MON	116,139	1,420,423	11/19/2009	01/01/9999
61755B-AD-6	MSC 2007-HQ12, A3 CMBS			23	1FM	9,604,297	106.9720	10,697,220	10,000,000	9,873,079		34,766			5.575	6.010	MON	46,456	568,169	11/19/2009	01/01/9999
61754K-AG-0	MSC 2007-IQ14 AM CMBS			23	1FM	28,904,579	100.6380	31,332,479	31,134,000	29,905,156		234,222			5.696	6.770	MON	147,780	1,799,743	02/22/2008	01/01/9999
61751X-AF-7	MSC 2007-T25, AM CMBS			2	1FM	14,287,334	108.9620	16,071,939	14,750,000	14,524,534		49,024			5.544	5.979	MON	68,145	817,740	06/22/2007	01/01/9999
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,199,636,353	XXX	1,164,600,181	1,986,287,915	1,168,835,547	(12,173,294)	(9,161,367)	12,926,257		XXX	XXX	XXX	5,985,313	73,463,201	XXX	XXX
05377R-AC-8	AESOP FUNDING II LLC ABS				1FE	4,646,756	100.4940	4,326,919	4,305,667	4,321,418		(137,295)			5.680	1.803	MON	7,473	213,991	11/02/2010	02/20/2014
05377R-AD-6	AESOP FUNDING II LLC ABS				1FE	5,224,805	100.9290	5,046,425	5,000,000	5,036,831		(88,019)			3.630	1.838	MON	5,546	181,500	11/01/2010	08/20/2014
00889#-10-2	AIM - S-T INVESTMENTS PRIME (DRV) ABS	.@			1	11,464,722	87.6850	43,842,595	50,000,000	37,121,063		2,567,251			0.000	7.534	NA			12/31/1998	02/28/2017
01448Q-AA-8	ALESCO PREFD FUNDING IV 2034 A-1 PS CLO		E	3	2AM	15,989,982	68.0000	10,873,187	15,989,982	15,989,982					0.793	0.793	JAJO	22,197	152,817	04/30/2004	07/30/2034
82101#-AA-0	ALLIANT ENERGY / WISCONSIN PWER&LIGHT ABS				1	35,367,840	115.3830	40,808,439	35,367,840	35,367,840					5.060	5.060	JD	79,538	1,779,760	06/30/2005	06/15/2025
02005Y-AD-8	ALLY AUTO RECEIVABLES TRUST ABS				1FE	11,287,497	100.1450	11,303,927	11,287,616	11,287,577		80			0.710	0.711	MON	3,562	68,583	01/11/2012	09/15/2014
02005A-AG-3	ALLY MASTER OWNER TRUST ABS				1FE	64,712,734	100.6860	64,009,800	63,574,000	63,969,775		(742,959)			2.880	0.722	MON	81,375	1,051,260	10/09/2012	04/15/2015
02005A-AJ-7	ALLY MASTER OWNER TRUST ABS				1FE	5,096,836	100.4800	5,023,995	5,000,000	5,023,027		(73,809)			3.870	2.269	MON	8,600	177,375	01/18/2012	04/15/2015
021345-AA-1	ALTA WIND HOLDINGS, LLC ALTA II-V ABS			2	2AM	4,545,424	107.6100	4,891,330	4,545,424	4,545,424					7.000	7.000	JD	160,112	155,994	07/14/2010	06/30/2035
03064E-AE-6	AMCAR 2010-2, C ABS				1FE	11,996,309	103.5850	12,430,140	12,000,000	11,999,108		952			4.520	4.530	MON	34,653	542,399	05/13/2010	10/08/2015
02587A-AB-0	AMERICAN EXPRESS CREDIT ACCOUN ABS			3	1FE	5,541,371	100.1180	5,537,510	5,531,000	5,537,022		(4,348)			0.809	0.434	MON	1,864	7,849	10/10/2012	11/16/2015
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIVA ABS				1FE	3,998,946	101.1970	4,047,884	4,000,000	3,999,729		362			2.040	2.049	MON	5,213	81,600	09/15/2010	09/08/2015
03063P-AE-2	AMERICREDIT AUTOMOBILE RECEIVA ABS				1FE	3,679,676	103.8290	3,820,911	3,680,000	3,679,873		92			3.340	3.343	MON	7,853	122,912	09/15/2010	04/08/2016

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	Stated Contractual Maturity Date
03064U-AB-6	AMERICREDIT AUTOMOBILE RECEIVA ABS				1FE	5,971,189	100.2490	5,986,403	5,971,516	5,971,375		186			0.910	0.914	MON	3,472	44,127	01/31/2012	10/08/2015
00174E-AD-1	AMMC CLO VI, CL B LOANS		E	1	1FE	8,450,000	93.0000	9,300,000	10,000,000	8,601,228		151,228	1,550,000		0.712	4.653	FMAN	7,115	88,965	10/02/2006	05/03/2018
02005A-AF-5	AMOT 10 - 2 A ABS				1FE	54,989,605	107.7120	59,241,545	55,000,000	54,994,932		2,064			4.250	4.254	MON	103,889	2,337,500	04/23/2010	04/15/2017
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS				1	10,019,000	120.0000	12,022,800	10,019,000	10,019,000					9.500	9.245	JD	42,302	920,914	06/13/2001	06/15/2017
03027W-AC-6	AMTT 2007-1 B ABS				1FE	20,000,000	102.4690	20,493,700	20,000,000	20,425,929		(316,269)			5.537	3.841	MON	49,218	1,107,400	04/27/2007	04/15/2037
03027W-AD-4	AMTT 2007-1 C ABS				1FE	18,000,000	102.2870	18,411,678	18,000,000	18,384,093		(284,964)			5.615	3.915	MON	44,921	1,010,718	04/27/2007	04/15/2037
04012L-AC-5	ARES IIIR/IVR CLO, CL B LOANS		E	1	1FE	5,000,000	91.2500	4,562,500	5,000,000	5,000,000					0.704	0.704	JAJO	7,532	42,708	02/15/2007	04/16/2021
04012L-AD-3	ARES IIIR/IVR CLO, CL C LOANS		E	1	1FE	15,000,000	86.5000	12,975,000	15,000,000	15,000,000					0.984	0.984	JAJO	31,578	170,707	02/15/2007	04/16/2021
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W			2	1	9,163,479	114.1500	9,571,686	8,385,168	8,741,224		(79,763)			7.080	4.998	MON	26,385	589,027	11/12/2009	07/15/2016
05342R-AD-8	AVALON CAPITAL 3, CLASS C LOANS CLO		E	3	2AM	12,000,000	90.0000	10,800,000	12,000,000	12,000,000					1.112	1.112	FMAN	13,338	155,780	02/17/2005	02/24/2019
05342R-AC-0	AVALON CAPITAL LTD 3, CLASS B LOANS CLO		E	3	1FE	4,000,000	93.7500	3,750,000	4,000,000	4,000,000					0.762	0.762	FMAN	3,046	37,654	02/17/2005	02/24/2019
05342R-AA-4	AVALON CAPITAL LTD. 3, CLASS A-1 LOANS C		E	3	1FE	7,846,716	97.7600	7,670,950	7,846,716	7,846,716					0.582	0.582	FMAN	4,563	53,823	02/17/2005	02/24/2019
05368B-AA-8	AVIATION SECURITIZATION II LLC ABS			3	1	547,793	108.8220	596,119	547,793	547,793					1.159	1.159	MON	265	6,697	03/06/2003	12/15/2023
05615Y-AA-9	BABSON 2005-2A A1 LOANS CLO		E	3	1FE	35,480,635	98.2000	39,544,319	40,269,164	38,000,805		550,753			0.569	3.650	JAJO	45,170	297,395	10/02/2009	07/20/2019
05615U-AC-3	BABSON CLO 2005-I, CLASS A-1B-1 LOANS		E	3	1FE	38,000,000	98.1100	37,281,800	38,000,000	38,000,000					0.630	0.630	JAJO	51,891	292,970	02/15/2005	04/15/2019
05615U-AG-4	BABSON CLO 2005-I, CLASS B1 LOANS		E	3	2AM	11,000,000	89.8040	9,878,440	11,000,000	11,000,000					1.140	1.140	JAJO	27,176	141,531	02/15/2005	04/15/2019
05615M-AA-5	BABSON CLO LTD, 2005-3A, CLASS A1 LOANS		F	3	1FE	8,019,879	97.2500	8,464,757	8,704,120	8,329,131		83,865			0.560	2.333	FMAN	6,770	63,747	03/24/2010	11/10/2019
05615Q-AC-2	BABSON CLO LTD. 2004-IA CLASS B LOANS		E	3	1FE	3,000,000	99.0000	2,970,000	3,000,000	3,000,000					1.008	1.008	MJSD	1,260	35,853	05/07/2004	06/15/2016
05874D-AA-1	BALLYROCK 2006-1A, A LOANS CLO		E	3	1FE	2,990,069	98.1500	3,462,835	3,528,105	3,340,367		79,959			0.532	3.927	FMAN	1,771	24,892	08/03/2009	08/28/2019
05874G-AA-4	BALLYROCK 2006-2A, CLASS A CLO LOANS		F	3	1FE	18,575,000	96.6250	19,325,000	20,000,000	19,120,989		397,906			0.560	2.701	JAJO	24,278	140,960	08/17/2011	01/14/2020
07783N-AD-9	BELHURST CLO LTD B LOANS			3	1FE	6,000,000	90.5430	5,432,580	6,000,000	6,000,000					0.740	0.740	JAJO	9,623	52,932	02/15/2006	01/15/2020
07783N-AE-7	BELHURST CLO LTD C LOANS			3	2AM	12,000,000	86.3080	10,356,960	12,000,000	12,000,000					1.040	1.040	JAJO	27,047	142,264	02/15/2006	01/15/2020
225383-AH-1	BGI/ANDERSON VALLEY CDO III SYNTHETIC CD		E	4	1AM	28,251	0.0000		6,821,917						1.109	1.340	MJSD	2,312	77,190	03/26/2007	03/20/2017
225383-AF-5	BGI/ANDERSON VALLEY III SYNTHETIC CDO SY		E	4	6FE	110,527	0.0000		5,047,832						1.109	1.340	MJSD	1,866	50,343	03/15/2007	03/20/2017
09202E-AD-8	BLACK DIAMOND CLO 2005-1, CLASS B LOANS		E	3	1FE	5,000,000	96.2600	4,813,000	5,000,000	5,000,000					0.729	0.729	MJSD	1,215	45,285	03/09/2005	06/20/2017
09202E-AE-6	BLACK DIAMOND CLO 2005-1, CLASS C LOANS		E	3	1FE	30,000,000	92.6800	27,804,000	30,000,000	30,000,000					1.079	1.079	MJSD	10,790	378,459	03/09/2005	06/20/2017
09250F-AA-2	BLACKROCK (BSIS) 2005-2A, A1 LOANS CLO		E	3	1FE	3,947,757	98.0000	5,228,111	5,334,807	4,595,408		82,163			0.562	9.831	FMAN	2,995	43,295	04/29/2009	05/25/2017
09624S-AG-0	BLUE MOUNTIAN III, CLASS A1B DUE 2021 CL		F	3	1FE	9,114,019	96.3000	9,527,056	9,893,100	9,335,927		154,444			0.558	2.520	MJSD	2,300	72,257	06/29/2011	03/17/2021
09624W-AD-8	BLUEM 2006-2A B LOANS CLO		E	3	1FE	2,340,000	92.1250	3,685,000	4,000,000	3,066,577		179,987			0.751	6.765	MJSD	2,585	37,413	06/30/2009	07/15/2018
097760-AB-7	BON SECOURS HEALTH SYS LEASE COL			3	1	9,541,128	115.0000	9,570,422	8,322,106	9,009,362		(75,600)			7.700	5.867	MON	28,480	641,105	09/28/2005	09/15/2021
100756-AA-3	BOST 2004-1A A LOANS CLO		E	3	1FE	217,222	99.5000	255,782	257,067	240,330		6,172			0.702	13.576	FMAN	185	997	06/26/2009	05/25/2016
108124-AA-6	BRIDGEPORT CLO LTD 2006-1A, CL. A-1 LOAN		E	3	1FE	4,806,898	97.2390	4,674,179	4,806,898	4,806,898					0.569	0.569	JAJO	5,392	35,400	05/24/2006	07/21/2020
108124-AC-2	BRIDGEPORT CLO LTD 2006-1A, CL. A-2 LOAN		E	3	1FE	10,000,000	92.4740	9,247,400	10,000,000	10,000,000					0.689	0.689	JAJO	13,584	85,878	05/24/2006	07/21/2020
108124-AE-8	BRIDGEPORT CLO LTD 2006-1A, CL. B LOANS		E	3	2AM	3,000,000	87.8140	2,634,420	3,000,000	3,000,000					0.969	0.969	JAJO	5,732	34,327	05/24/2006	07/21/2020
116663-AC-9	BRUCE MANSFIELD UNIT 1 2 ABS				2AM	11,099,974	104.2000	11,566,172	11,099,974	11,099,974					6.850	6.850	JD	63,362	741,976	07/10/2007	06/01/2034
05567Y-AA-7	BURLINGTN NORTH SANTA FE ABS				1FE	8,882,757	110.3000	9,797,681	8,882,757	8,882,757					4.967	4.967	AO	110,302	421,153	09/26/2005	04/01/2023
05568B-AA-6	BURLINGTN NORTH SANTA FE ABS				1FE	12,361,685	117.2500	14,494,075	12,361,685	12,361,685					5.720	5.718	JJ	326,046	678,418	05/10/2006	01/15/2024
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS				1FE	7,943,695	108.2300	9,217,821	8,516,882	8,205,067		36,797			4.575	5.243	JJ	179,671	363,651	11/12/2009	01/15/2021
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS. A				2	15,556,855	115.0000	17,890,383	15,556,855	15,556,855					6.605	6.689	MON	330,263	1,028,619	06/24/2002	08/01/2022
05568N-AF-9	BURLINGTON NORTHERN PASS THROUGH CERTIFI				1	6,876,302	116.1770	7,988,713	6,876,302	6,876,302					5.631	5.631	JJ	192,527	328,209	11/12/2009	07/02/2016
90357#-AN-6	BURLINGTON NORTHERN SECD SER A 2005-AA A				1	405,474	114.2480	463,245	405,474	405,474					5.270	5.271	AO	5,342	20,109	12/29/2005	04/01/2021
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB A				1	2,151,512	117.2450	2,522,543	2,151,512	2,151,512					5.270	5.271	AO	28,346	107,997	12/29/2005	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB				1	2,029,223	117.3200	2,380,692	2,029,223	2,029,223					5.270	5.271	AO	26,735	101,392	12/29/2005	04/01/2023
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB			2	1	1,306,759	117.6170	1,536,975	1,306,759	1,306,759					5.270	5.271	AO	17,217	65,412	12/29/2005	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB				1	2,905,285	116.3300	3,379,717	2,905,285	2,905,285					5.270	5.271	AO	38,277	144,719	12/29/2005	04/01/2022
90357#-AH-9	BURLINGTON NORTHERN SECD SER A 2005-W AB				1	2,058,387	116.6550	2,401,218	2,058,387	2,058,387					5.270	5.271	AO	27,119	103,248	12/29/2005	04/01/2023
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB				1	1,851,561	118.2820	2,190,064	1,851,561	1,851,561					5.270	5.271	AO	24,394	97,577	12/29/2005	04/01/2023
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z AB				1	932,619	116.9950	1,091,120	932,619	932,619					5.270	5.271	AO	12,287	46,518	12/29/2005	04/01/2023
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA A				1	792,809	113.6000	900,629	792,809	792,809					5.270	5.271	AO	10,445	39,164	12/29/2005	04/01/2020
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A				1	537,316	117.1570	629,501	537,316	537,316					5.270	5.271	AO	7,079	27,113	12/29/2005	04/01/2023
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y AB				1	2,208,583	116.4130	2,571,085	2,208,583	2,208,583					5.270	5.271	AO	29,098	110,539	12/29/2005	04/01/2022
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A				1	657,858	113.8010	748,646	657,858	657,858					5.270	5.271	AO	8,667	32,522	12/29/2005	04/01/2020
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA A				1	859,711	114.7540	986,550	859,711	859,711					5.270	5.271	AO	11,327	43,593	12/29/2005	04/01/2021
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A				1	551,116	113.1080	623,355	551,116	551,116					5.270	5.271	AO	7,261	27,090	12/29/2005	04/01/2020
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U A				1	286,058	117.3280	335,626	286,058	286,058					5.270	5.271	AO	3,769	14,340	12/29/2005	04/01/2023
85746*-DT-4	CAE, INC. LEASE BACKED EQUIP. SER 1/SER		I		2	1,502,843	103.7530	1,559,244	1,502,843	1,502,843					6.390	6.391	JJ	40,280	81,286	09/30/2002	01/31/2015
85746*-DW-7	CAE, INC. LEASE BACKED EQUIP. SER 2/SER		I		2	1,428,621	104.4800	1,492,618	1,428,621	1,428,621					6.390	6.391	JJ	38,291	78,251	09/30/2002	01/31/2015

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	Stated Contractual Maturity Date
85746*-DZ-0	CAE, INC. LEASE BACKED EQUIP. SER 3/SER		I		2	1,428,621	104.4800	1,492,618	1,428,621	1,428,621					6.390	6.391	JJ	38,291	78,251	09/30/2002	01/31/2015
85746*-DP-2	CAE, INC. LEASE BACKED SERIES B NOTES AB		I		2	1,490,354	103.8140	1,547,194	1,490,354	1,490,354					6.390	6.392	JJ	39,945	80,734	09/30/2002	01/31/2015
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER				2	5,086,766	104.4120	5,311,204	5,086,766	5,086,766					6.000	6.096	MON	17,804	305,283	10/07/2004	05/10/2025
129268-AA-6	CALENDONIA GENERATING ABS				1FE	23,807,814	100.1000	23,831,622	23,807,814	23,807,814					1.950	1.950	MON	1,290	218,903	06/29/2012	02/28/2022
131244-AC-9	CALLIDUS DEBT PARTNERS CLO FUND IV, CLAS		E	3	1FE	7,869,211	98.5900	8,308,707	8,427,535	8,139,533		69,011			0.590	2.674	JAJO	10,501	61,294	03/24/2010	04/17/2020
131244-AG-0	CALLIDUS DEBT PARTNERS CLO FUND IV, LTD		E	3	1FE	7,500,000	90.4620	6,784,650	7,500,000	7,500,000					1.080	1.080	JAJO	17,104	93,222	03/15/2006	04/17/2020
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS ABS		A	2	2	23,008,397	115.0000	27,018,224	23,494,107	23,104,921		22,980			5.410	5.686	MS	416,616	1,259,335	09/10/2008	03/03/2024
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A AB		I		2	11,266,633	115.0000	12,956,628	11,266,633	11,242,915		3,844			7.490	7.489	JJ	389,118	843,871	12/21/2000	01/15/2021
13974Y-AC-4	CAPITAL AUTO RECEIVABLES ASSET ABS				1FE	7,574,427	103.0880	7,216,167	7,000,000	7,194,414		(380,013)			7.960	1.241	MON	24,764	464,333	03/01/2012	12/15/2014
13974Y-AD-2	CAPITAL AUTO RECEIVABLES ASSET ABS				1FE	2,387,458	103.2470	2,271,436	2,200,000	2,287,795		(99,663)			8.250	2.538	MON	8,067	151,250	03/01/2012	12/15/2014
14313G-AB-3	CARMAX AUTO OWNER TRUST ABS				1FE	4,217,470	100.1150	4,222,619	4,217,760	4,217,655		185			0.590	0.596	MON	1,106	15,736	02/07/2012	03/16/2015
15641S-AE-1	CENTURION CDO VII CLASS A-2 LOANS CLO		E	3	1FE	9,259,916	100.5000	9,306,216	9,259,916	9,259,916					0.713	0.713	JAJO	11,558	73,159	04/14/2004	01/30/2016
15641S-AF-8	CENTURION CDO VII CLASS B-2 LOANS CLO		E	3	2AM	5,000,000	96.0000	4,800,000	5,000,000	5,000,000					1.713	1.713	JAJO	14,991	94,737	04/14/2004	01/30/2016
G2044D-AH-1	CHANNEL LINK ENTERPRISES FINANCE PLC EUR		D	3	1AM	48,618,984	125.9060	42,808,173	49,792,993	43,829,036		14,867		800,939	3.568	3.678	JD	53,312	1,591,487	11/14/2007	06/30/2050
161571-EX-8	CHASE ISSUANCE TRUST ABS			3	1FE	20,014,844	100.0450	20,009,040	20,000,000	20,011,128		(3,716)			0.399	0.130	MON	3,325	14,033	10/10/2012	03/16/2015
16208N-AC-9	CHATHAM LIGHT II CLO, LIMITED CLASS B LO		E	3	1FE	14,000,000	90.5400	12,675,600	14,000,000	14,000,000					1.013	1.013	FMAN	22,449	167,230	07/01/2005	08/03/2019
16208N-AD-7	CHATHAM LIGHT II CLO, LIMITED CLASS C LO		E	4	1AM	5,588,387	86.6620	9,966,130	11,500,000	7,972,219		560,479	443,283		2.013	11.092	FMAN	36,649	254,923	07/01/2005	08/03/2019
17121D-AE-9	CHRYSLER FINANCIAL AUTO SECURI ABS				1FE	5,999,521	100.2130	6,012,780	6,000,000	5,999,969		186			2.000	2.003	MON	7,667	120,000	09/24/2010	01/08/2014
17121D-AF-6	CHRYSLER FINANCIAL AUTO SECURI ABS				1FE	7,199,122	100.3900	7,228,051	7,200,000	7,199,840		292			3.520	3.525	MON	16,192	253,440	09/24/2010	08/08/2016
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS		F	3	1FE	477,876	99.5000	510,589	513,155	497,855		7,248			0.622	3.914	FMAN	372	2,347	03/11/2010	01/20/2017
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE				1	5,704,710	120.0000	6,845,653	5,704,710	5,704,710					6.115	6.193	MON	20,349	347,784	10/12/2004	06/10/2024
199648-AA-4	COLUMBUS NOVA CLO 2006-1, CLASS A LOANS		F	3	1FE	22,711,585	98.4920	24,261,491	24,632,956	23,596,359		268,725			0.585	3.365	JAJO	30,009	183,408	04/06/2010	07/18/2018
210805-AM-9	CONTINENTAL AIRLINES ABS				3AM	659,294	99.5000	666,360	669,708	669,273		1,149			6.940	7.202	JAJO	9,812	49,788	11/12/2009	10/15/2013
21079V-AA-1	CONTL AIRLINES 2010-A ABS				2AM	14,257,899	108.7500	15,567,737	14,315,160	14,266,313		5,283			4.750	4.823	JJ	319,208	680,699	07/28/2011	07/12/2022
210795-QB-9	CONTL AIRLINES 2012-2 A ABS			2	1FE	10,000,000	105.2500	10,525,000	10,000,000	10,000,000					4.000	4.000	AO	97,778		09/19/2012	04/29/2026
210795-QC-7	CONTL AIRLINES 2012-2 B ABS			2	2AM	750,000	104.5000	783,750	750,000	750,000					5.500	5.500	AO	10,083		09/19/2012	04/29/2022
22237P-AC-7	CPMH 2005-1, A3 ABS				2AM	3,116,713	103.5310	3,227,176	3,117,105	3,116,987		3			4.800	4.802	MON	12,468	146,384	11/18/2009	12/15/2035
126190-AD-9	CPS 2008-A, A4 ABS				1FE	3,207,285	100.1920	2,990,562	2,984,823	3,026,236		(60,989)			7.130	4.375	MON	9,459	208,615	06/22/2010	10/15/2014
126193-AB-7	CPS AUTO TRUST ABS				1FE	498,681	100.0580	499,384	499,097	499,022		192			2.890	2.970	MON	641	11,176	11/16/2010	03/15/2016
22822R-AP-5	CROWN CASTLE TOWERS LLC ABS			1	1FE	2,000,000	105.4310	2,108,610	2,000,000	2,000,000					4.523	4.523	MON	4,020	90,460	01/08/2010	01/15/2035
22822R-AQ-3	CROWN CASTLE TOWERS LLC ABS			1	1FE	20,013,456	114.0890	22,589,642	19,800,000	19,933,845		(29,378)			5.495	5.311	MON	48,356	1,088,010	02/26/2010	01/15/2037
22822R-AR-1	CROWN CASTLE TOWERS LLC ABS			1	1FE	10,000,000	120.4480	12,044,830	10,000,000	10,000,000					6.113	6.113	MON	27,169	611,300	01/08/2010	01/15/2040
22822R-AX-8	CROWN CASTLE TOWERS LLC ABS			1	1FE	10,000,000	109.7370	10,973,700	10,000,000	10,000,000					4.174	4.174	MON	18,551	417,400	07/29/2010	08/15/2037
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS CLO		F	3	1FE	1,316,360	98.9500	1,363,915	1,378,388	1,354,016		12,297			0.780	3.357	JAJO	2,330	11,115	03/24/2010	10/15/2016
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU				4AM	40,540,258	115.1470	46,680,891	40,540,258	45,249,484		(482,460)			5.880	5.953	MON	139,053	2,375,321	12/08/2005	01/10/2028
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024 ABS				2	5,332,617	114.5000	6,105,847	5,332,617	5,332,617					7.280	7.391	MON	22,646	387,007	04/12/2001	01/10/2024
247367-BH-7	DELTA AIR LINES 2007-1 A ABS				4AM	3,752,512	111.6200	3,960,807	3,548,475	3,727,783		(10,893)			6.821	5.859	FA	94,800	238,050	09/23/2010	02/10/2024
247361-ZH-4	DELTA AIR LINES 2010-2A ABS				2AM	8,693,319	109.0000	9,475,718	8,693,319	8,693,319					4.950	4.950	MN	45,423	421,162	11/15/2010	11/23/2020
24736V-AA-0	DELTA AIR LINES ABS				2AM	5,964,360	112.7500	6,724,816	5,964,360	5,964,360					6.200	6.200	JJ	183,868	360,246	06/28/2010	01/02/2020
344878-AA-7	DETROIT LIONS, INC SR SEC NT SER 2012-A				1FE	13,571,244	115.0400	14,292,844	12,424,238	13,537,977		(33,268)			7.638	3.934	OCT	76,444		12/03/2012	12/02/2015
482038-AA-0	DOMINION RESOURCES / JUNIPER CAPITAL ABS				2	6,200,000	102.5230	6,356,434	6,200,000	6,287,130		(172,135)			5.030	5.028	JD	866	470,890	04/15/2004	08/15/2013
482038-AB-8	DOMINION RESOURCES / JUNIPER CAPITAL ABS				2	2,300,000	102.5850	2,359,455	2,300,000	2,332,350		(63,866)			5.130	5.131	JD	328	178,135	08/17/2004	08/15/2013
482038-AD-4	DOMINION RESOURCES / JUNIPER CAPITAL ABS				2	8,275,000	102.9870	8,522,189	8,275,000	8,275,000					5.780	5.782	JD	1,329	721,580	11/12/2009	08/15/2013
26188J-6#-9	DREYFUS CASH MGT. FUND CORPUS RECEIPT AB	@			1	25,657,084	98.5030	61,564,119	62,500,000	60,666,143		3,507,868			0.000	5.971	NA			12/31/1998	06/30/2013
26249W-AE-5	DRYDEN XI CLO CL. B LOANS		E	3	2AM	20,000,000	88.2710	17,654,200	20,000,000	20,000,000					1.043	1.043	JAJO	46,924	238,727	04/05/2006	04/12/2020
26248P-AB-7	DRYDEN XVI CLO, CL A2 LOANS		E	1	1FE	3,000,000	90.5000	2,715,000	3,000,000	3,000,000					0.699	0.699	JAJO	4,134	26,142	11/20/2006	10/20/2020
26248P-AC-5	DRYDEN XVI CLO, CL B LOANS		E	1	2AM	12,000,000	85.0000	10,200,000	12,000,000	12,000,000					0.999	0.999	JAJO	23,637	141,369	11/20/2006	10/20/2020
23336D-AD-0	DT AUTO OWNER TRUST ABS				1FE	327,708	100.0190	327,795	327,733	327,733		9			3.460	3.464	MON	504	5,060	09/16/2010	01/15/2014
26358E-AA-0	DUANE STREET 4, CLASS A1T LOANS CLO		E	3	1FE	12,591,776	96.0000	15,204,057	15,837,560	14,042,440		334,475			0.540	4.474	FMAN	11,403	111,976	09/23/2009	11/14/2021
26358B-AA-6	DUANE STREET CLO 2006-3A, CLASS A1 LOANS		E	3	1FE	13,580,038	97.4800	15,528,235	15,929,663	14,874,798		271,633			0.597	4.303	JAJO	21,653	117,304	09/18/2009	01/11/2021
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS			3	1FE	766,000	100.2500	767,915	766,000	766,000					3.450	3.450	JAJO	609		11/09/2012	10/01/2025
28108Q-AA-2	EDLINC STUDENT LOAN FUNDING TR ABS			3	1FE	8,058,469	100.6250	8,108,835	8,058,469	8,058,469					1.210	1.210	MON	1,354	11,634	11/09/2012	09/25/2030
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS			3	1FE	992,000	100.5000	996,960	992,000	992,000					3.490	3.490	JAJO	5,097		11/09/2012	10/01/2025
28140V-AF-0	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	47,500,000	93.2400	44,289,000	47,500,000	47,500,000					1.712	1.712	4IWK	11,297	836,201	01/04/2008	06/15/2043
281397-AF-6	EDUCATION LOAN ASSET BACKED (ELAB) - TRU			3	1FE	10,000,000	88.5500	8,855,000	10,000,000	10,000,000					0.084	0.084	4IWK	413	136,648	01/08/2008	02/01/2043
280907-BM-7	EDUCATION LOANS INC SR - TRUST 2004 C/D			3	1AM		76.7500								2.710	0.000	4IWK		16,853	08/28/2007	12/01/2036
280907-BN-5	EDUCATION LOANS INC SR - TRUST 2004 C/D			3	1AM		76.7300								2.710	0.000	4IWK		4,803	08/07/2006	12/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
28148V-AA-3	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE			3	1FE	14,200,000	85.5000	12,141,000	14,200,000	14,200,000					0.711	0.711	4WK	3,926	132,290	06/12/2007	08/01/2041
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE			3	1FE	12,290,000	85.6400	10,525,156	12,290,000	12,290,000					0.708	0.708	4WK	1,450	113,973	06/14/2007	08/01/2041
76823#-AQ-4	ENTERGY / SYSTEM ENERGY RESOURCES / RIVE			2		5,000,000	109.2530	5,462,628	5,000,000	5,000,000					5.330	5.330	AO	56,261	266,500	04/22/2010	04/15/2015
295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E ABS			14	2AM	20,635,750	96.9660	20,314,377	20,950,000	20,763,545		7,136			6.000	6.090	JD	104,750	1,257,000	11/12/2009	06/01/2028
26924X-AD-7	ETRVM 2004-1, A4 ABS				2AM	473,479	100.1840	474,377	473,508	473,507		2			4.180	4.181	MON	1,320	11,958	11/19/2009	07/07/2021
26924X-AE-5	ETRVM 2004-1, A5 ABS				2AM	8,567,938	101.1530	8,670,852	8,572,000	8,571,120		520			4.580	4.586	MON	26,173	392,598	11/19/2009	11/07/2031
26924X-AF-2	ETRVM 2004-1, B ABS				3AM	1,965,787	72.7710	1,445,888	1,986,909	1,974,315		1,932			4.250	4.397	MON	5,630	84,444	11/18/2009	11/07/2031
26924X-AG-0	ETRVM 2004-1, C ABS				4AM	2,969,902	61.7170	1,854,306	3,004,530	2,978,475		769			4.540	4.687	MON	9,094	136,406	12/31/2009	11/07/2031
33632*-UF-2	FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N				1	3,731,082	115.0000	4,290,744	3,731,082	3,729,978		174			8.410	8.412	JJ	144,689	303,812	10/30/2000	01/15/2020
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N				1	6,488,057	115.0000	7,461,266	6,488,057	6,468,212		3,060			8.410	8.412	JJ	251,603	529,896	03/05/2001	07/15/2020
31331F-AB-7	FEDEX CORP ABS				3AM	1,190,808	107.2500	1,226,017	1,143,139	1,148,294		(3,209)			8.760	8.265	MN	10,848	100,139	07/24/2000	05/22/2015
316175-2#-4	FIDELITY INSTL CASH PORTFOLIOS ABS	@			1	10,000,000	98.3870	44,230,736	44,955,943	42,834,686		3,248,582			0.000	8.070	NA			12/31/1998	08/12/2013
31770E-2#-8	FINANCIAL SQUARE TR ABS	@			1	10,000,000	95.8310	46,911,714	48,952,418	43,083,467		3,279,906			0.000	8.101	NA			12/31/1998	08/12/2014
33842B-AC-2	FLAGSHIP CLO III CLASS B LOANS		E	3	1FE	22,233,750	99.2800	22,735,120	22,900,000	22,511,759		228,978			1.891	3.318	MS	133,496	424,846	09/28/2011	09/12/2016
33842E-AB-8	FLAGSHIP CLO IV CLASS A FUNDED LOANS		F	3	1FE	2,985,344	98.0000	3,188,706	3,253,781	3,142,597		43,664			0.561	2.614	MJSD	1,469	23,728	03/04/2010	06/01/2017
33842R-AA-1	FLAGSHIP CLO VI-1A, CLASS A LOANS		E	3	1FE	16,173,735	96.2000	18,819,606	19,563,000	18,238,590		475,443			0.539	3.266	MJSD	3,515	139,392	08/31/2009	09/20/2019
34529Q-AC-7	FORD CREDIT AUTO LEASE TRUST ABS				1FE	5,318,103	100.2030	5,300,712	5,290,000	5,298,938		(19,165)			1.030	0.621	MON	2,422	49,946	02/07/2012	07/15/2014
34529V-AC-6	FORD CREDIT AUTO LEASE TRUST ABS				1FE	6,845,216	100.0710	6,850,751	6,845,918	6,845,677		461			0.630	0.639	MON	1,917	33,206	02/28/2012	04/15/2014
34529U-AB-0	FORD CREDIT AUTO OWNER TRUST ABS				1FE	1,955,080	100.0590	1,956,346	1,955,186	1,955,162		82			0.620	0.626	MON	539	8,638	01/18/2012	09/15/2014
34528Q-AN-4	FORD CREDIT FLOORPLAN MASTER O ABS				1FE	2,482,973	108.0430	2,683,786	2,484,000	2,483,535		203			5.010	5.019	MON	5,531	124,448	01/29/2010	02/15/2017
34528Q-AP-9	FORD CREDIT FLOORPLAN MASTER O ABS				1FE	9,314,457	108.5600	10,114,489	9,317,000	9,315,840		501			5.600	5.606	MON	23,189	521,752	01/29/2010	02/15/2017
34528Q-AM-6	FORDF 2010-2 A ABS				1FE	68,196,020	107.1750	73,091,937	68,199,000	68,197,661		588			4.430	4.431	MON	134,276	3,021,216	01/29/2010	02/15/2017
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05			2	3AM	3,324,687	109.0000	3,622,203	3,323,122	3,323,901		(95)			5.124	5.119	JJ	78,517	166,114	05/05/2005	07/15/2020
526602-AC-1	FORT LEONARD WOOD MO MILITARY HSG 05			2	2AM	9,412,978	101.5000	9,554,173	9,412,978	9,412,978					5.709	5.708	JJ	247,795	537,387	04/29/2005	07/15/2040
355524-AD-1	FRASER SULLIVAN CLO I LTD SER 2006-1A CL		E	3	2AM	4,000,000	90.0000	3,600,000	4,000,000	4,000,000					1.078	1.078	MJSD	1,797	50,667	02/08/2006	03/15/2020
36318N-AF-7	GALAXY 2007-8A CLO CASS C MEZZ NTS LOAN		E	4	2AM	12,000,000	88.5000	10,620,000	12,000,000	12,000,000					0.945	0.945	JAJO	21,426	134,637	01/31/2007	04/25/2019
363176-AA-6	GALAXY IV CLO CLASS A-1 LOANS		E	3	1FE	4,707,274	99.5000	4,683,738	4,707,274	4,707,274					0.610	0.610	JAJO	6,064	26,800	02/16/2005	04/17/2017
363176-AE-8	GALAXY IV CLO CLASS B LOANS		E	3	1FE	4,000,000	97.7500	3,910,000	4,000,000	4,000,000					0.780	0.780	JAJO	6,589	37,519	02/16/2005	04/17/2017
363176-AG-3	GALAXY IV CLO CLASS C LOANS		E	3	1FE	10,000,000	96.0000	9,600,000	10,000,000	10,000,000					1.130	1.130	JAJO	23,861	129,380	02/16/2005	04/17/2017
363620-AC-9	GALLATIN CLO III 2007-1, CLASS A2L LOANS		E	3	1FE	7,287,500	92.6340	9,263,400	10,000,000	8,366,367		308,392			0.650	4.327	FMAN	8,486	81,851	10/14/2009	05/15/2021
364731-AA-7	GANNETT PEAK CLO, A-1A LOANS		E	3	1FE	22,100,000	97.5000	21,547,500	22,100,000	22,100,000					0.563	0.563	JAJO	22,129	163,300	09/20/2006	10/27/2020
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.			2	2AM	3,228,419	115.0000	3,712,682	3,228,419	3,228,419					5.697	5.698	JJ	91,451	180,997	11/12/2009	01/02/2025
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT			2	1	7,928,145	107.1050	8,256,012	7,708,349	7,785,915		(50,058)			7.010	6.263	MON	31,521	543,363	11/17/2009	04/11/2014
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU				1	22,941,818	112.7040	25,856,347	22,941,818	22,941,818					5.180	5.182	JD	69,323	1,180,263	11/22/2004	06/10/2030
37186L-AA-9	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE			2	1FE	62,000,000	103.8330	64,376,317	62,000,000	62,000,000					3.875	2.628	FA	907,611	2,329,090	08/04/2011	02/15/2038
37186L-AB-7	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE			2	2AM	25,000,000	101.3440	25,336,018	25,000,000	25,000,000					5.125	5.125	FA	484,028	1,242,101	08/04/2011	02/15/2038
38136G-AE-1	GOLDEN TREE LOAN OPPORTUNITIES IV CLASS		E	1	1FE	15,000,000	92.2500	13,837,500	15,000,000	15,000,000					0.731	0.731	FMAN	13,097	135,470	06/29/2007	08/18/2022
38136G-AF-8	GOLDEN TREE LOAN OPPORTUNITIES IV CLASS		E	1	1FE	15,000,000	91.7500	13,762,500	15,000,000	15,000,000					1.031	1.031	FMAN	18,472	181,345	06/29/2007	08/18/2022
38136B-AL-6	GOLDENTREE CLO III, CL B LOANS		E	1	1FE	10,000,000	91.2600	9,126,000	10,000,000	10,000,000					0.963	0.963	FMAN	16,313	113,996	02/27/2007	05/01/2022
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1		F	2	2	33,746,131	115.0000	38,808,050	33,746,131	33,746,131					6.090	6.218	JJ	1,027,570	2,055,651	12/28/2007	01/01/2023
33632*-PE-1	GREAT PLAINS ENERGY / KANSAS CITY PWR &			2	2	2,910,446	103.2810	3,005,929	2,910,446	2,908,216		2,377			8.550	8.619	FA	95,390	190,861	12/31/1998	02/13/2014
40256V-AD-0	GULF STREAM SEXTANT 2007-1 CLASS B LOANS		E	1	1FE	14,600,000	89.0000	13,350,000	15,000,000	14,791,959		44,775			0.758	1.071	MJSD	4,738	139,925	10/22/2007	06/17/2021
40256B-AE-2	GULF STREAM SEXTANT CLO, B LOANS		E	1	1FE	5,000,000	91.0000	4,550,000	5,000,000	5,000,000					0.712	0.712	FMAN	4,052	44,141	07/26/2006	08/21/2020
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1 ABS			3	2AM	1,788,369	99.8650	1,785,947	1,788,369	1,781,328		5,727			1.319	2.801	MON	1,048	24,921	01/20/2010	03/02/2014
40536Y-AG-9	HALCYON CLO II CLASS A-2 LOANS		E	1	1FE	9,976,600	92.7200	9,272,000	10,000,000	9,987,581		2,062			0.706	0.728	JAJO	13,527	87,777	03/20/2007	04/24/2021
41163V-AB-4	HARBOURVIEW CLO 2006-1, CLASS A2 LOANS		E	3	1FE	11,362,500	88.8750	13,331,250	15,000,000	12,587,484		379,314			0.690	4.042	MJSD	1,438	129,281	10/23/2009	12/27/2019
41162S-AC-0	HARCH 2007-1A, CLASS B LOANS CLO		E	3	1FE	12,320,000	93.9620	15,033,920	16,000,000	13,857,852		499,281			0.713	4.215	JAJO	20,288	141,317	10/09/2009	04/17/2020
41283K-AE-7	HARLEY-DAVIDSON MOTORCYCLE TRU ABS				1FE	8,659,003	100.5770	8,709,942	8,660,000	8,659,672		289			1.990	1.994	MON	7,659	172,334	11/17/2010	01/15/2016
41283K-AF-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS				1FE	8,997,009	102.1450	9,193,059	9,000,000	8,998,837		789			2.590	2.600	MON	10,360	233,100	11/17/2010	04/15/2018
42822S-AA-4	HEWETTS ISLAND CDO IV, CLASS A CLO LOANS		F	3	1FE	6,529,969	98.5000	6,795,583	6,899,069	6,646,858		90,006			0.570	2.835	FMAN	5,789	49,043	10/26/2011	05/09/2018
42822X-AA-3	HEWETT'S ISLAND CLO I-R, CLAAS A		F	3	1FE	36,621,287	97.1250	37,518,611	38,629,201	36,889,943		268,655			0.710	2.255	FMAN	38,093	256,180	03/27/2012	11/12/2019
42823B-AB-8	HEWETT'S ISLAND CLO V, CLASS ST LOANS		F	3	1FE	16,412,174	97.5000	17,346,200	17,790,974	16,869,424		324,382			0.551	3.602	MJSD	7,345	128,796	08/11/2011	12/05/2018
42822T-AA-2	HIDCO (HEWITT'S ISLAND) CLO 2004-1A A1		F	3	1FE	564,500	99.5000	603,143	606,174	586,820		7,402			0.648	6.124	MJSD	164	1,358	04/30/2010	12/15/2016
42822V-AA-7	HIDCO (HEWITT'S ISLAND) CLO 2005-1A, A1		F	3	1FE	1,469,539	99.0000	1,531,414	1,546,883	1,501,903		23,195			0.580	3.557	FMAN	1,321	8,113	09/09/2011	08/09/2017
429827-AB-4	HIGHER EDUCATION FUNDING I - SER 04-1A-2			3	1FE	13,700,000	88.3500	12,103,950	13,700,000	13,700,000					0.227	0.227	4WK	510	187,817	07/18/2007	01/01/2044
429827-AC-2	HIGHER EDUCATION FUNDING I - SER 04-1A-3			3	1FE	10,550,000	88.3100	9,316,705	10,550,000	10,550,000					0.056	0.056	4WK	670	144,181	01/15/2008	01/01/2044
429827-AJ-7	HIGHER EDUCATION FUNDING I - SER 04-1A-9			3	1FE	9,900,000	88.1700	8,728,830	9,900,000	9,900,000					0.557	0.557	4WK	4,068	131,609	07/25/2007	01/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL) ABS				1	12,320,472	115.0000	14,168,543	12,320,472	12,320,472					7.420	7.536	MON	66,024	910,994	09/27/2001	10/05/2021
449796-AG-6	ING CLO II, B LOANS		E	1	1FE	7,262,500	91.0000	7,962,500	8,750,000	7,388,711		126,211	1,487,500		0.713	4.798	FMAN	10,568	77,507	06/30/2006	08/01/2020
449796-AJ-0	ING CLO II, C LOANS		E	3	1FE	7,000,000	86.0000	6,020,000	7,000,000	7,000,000					1.013	1.013	FMAN	12,012	83,356	06/30/2006	08/01/2020
46186G-AE-3	INWOOD PARK CDO 2006-1A CLASS A2 CLO LOA		F	3	1FE	23,925,000	97.5000	24,375,000	25,000,000	24,157,708		232,708			0.559	1.981	JAJO	27,549	140,599	03/16/2012	01/20/2021
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	1,916,796	89.8350	1,721,953	1,916,796	1,916,796					6.210	6.211	JJ	59,186	112,266	07/16/2004	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	1,930,312	89.8430	1,734,250	1,930,312	1,930,312					6.210	6.211	JJ	59,603	113,155	07/16/2004	01/02/2020
81617@-AA-1	JACOBS ENGINEERING GROUP SER A MULTI-FUN			1	1	43,312,500	99.8120	43,230,956	43,312,500	43,312,500					0.962	1.211	MON	36,925	438,075	11/30/2006	08/31/2015
476759-AA-3	JERSEY STREET CLO, CLASS A LOANS		E	3	1FE	24,658,811	97.2700	29,161,855	29,980,317	28,059,899		861,479			0.569	3.598	JAJO	33,629	221,410	07/30/2009	10/20/2018
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR			2	4	21,170,048	100.5000	21,275,899	21,170,048	21,170,048					6.780	6.914	JAJO	303,014	1,408,792	11/12/2009	01/15/2018
48122C-AB-1	JRMT 2004-A, A2 ABS			4	6FE	2,188,516	79.1200	1,977,486	2,499,351	1,682,968		(214,888)			4.060	4.096	MON	4,510	99,150	11/18/2009	04/15/2022
49638T-AE-3	KINGSLAND 2006-3A, A2 LOANS CLO		E	3	1FE	12,075,000	91.2500	13,687,500	15,000,000	13,268,914		346,180			0.672	3.327	FMAN	10,073	127,442	10/30/2009	08/24/2021
49636R-AE-9	KINGSLAND V STRUCTURE CLASS B LOANS CLO		E	1	1FE	12,869,982	86.5000	11,158,500	12,900,000	12,884,733		2,847			0.760	0.784	JAJO	21,249	117,221	05/02/2007	07/14/2021
49636R-AG-4	KINGSLAND V STRUCTURE CLASS C LOANS CLO		E	1	2AM	4,949,840	78.0000	3,900,000	5,000,000	4,973,707		4,652			1.140	1.241	JAJO	12,353	64,804	05/03/2007	07/14/2021
00868P-AA-3	KONINKLIJKE AHOLD ABS		R		3AM	9,851,857	125.9500	11,851,732	9,409,871	9,735,153		(18,499)			8.620	8.212	JJ	403,312	993,688	06/01/2001	01/02/2025
51507U-AB-0	LANDMARK CLO VII A2L LOANS		E	3	1FE	1,389,300	97.4800	1,462,200	1,500,000	1,400,147		10,847	110,700		0.790	2.478	JAJO	2,568	10,516	03/17/2006	07/15/2018
51507U-AD-6	LANDMARK CLO VII A3L LOANS		E	3	1FE	13,000,000	88.3000	11,479,000	13,000,000	13,000,000					1.090	1.090	JAJO	30,709	160,691	03/17/2006	07/15/2018
50181Q-AH-1	LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT			2	2	33,239,700	110.7300	33,219,000	30,000,000	32,513,662		(113,745)			6.800	5.999	MJSD	90,667	2,040,000	07/15/2004	09/15/2028
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20			2	1	12,062,096	120.0000	11,840,946	9,867,455	11,739,267		(83,906)			6.510	4.835	MON	37,472	642,078	02/11/2009	01/10/2034
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION) ABS			23	1	26,326,160	120.0000	31,591,392	26,326,160	26,326,160					6.080	6.347	MON	71,139	1,599,809	09/15/2008	08/15/2033
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS				1	21,506,020	120.0000	25,807,224	21,506,020	21,506,020					5.610	5.676	MON	87,135	1,205,973	08/24/2005	02/05/2027
54347U-AB-8	LOOM 2006-1A, B LOANS CLO		E	3	1FE	7,625,000	90.3250	9,032,500	10,000,000	8,597,972		274,670			0.714	4.155	JAJO	13,293	88,767	10/28/2009	10/26/2020
55288*-AA-5	MADISON GAS & ELECTRIC / MGE POWER WEST				1	25,083,325	120.0000	30,000,000	25,000,000	25,058,669		(3,437)			5.680	5.724	MON	23,667	1,420,000	09/30/2003	09/25/2033
55288*-AB-3	MADISON GAS & ELECTRIC / MGE POWER WEST				1	20,000,000	120.0000	24,000,000	20,000,000	20,000,000					5.190	5.249	MON	17,300	1,038,000	10/27/2005	10/25/2033
56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 1				1	4,000,000	108.2450	4,329,805	4,000,000	4,000,000					3.800	3.800	JD	8,022	152,000	09/12/2011	12/10/2021
56081#-AC-4	MAJOR LEAGUE BASEBALL TRUST, TERM NOTE D				1	11,258,090	103.9620	11,747,692	11,300,000	11,487,016		(141,079)			4.880	5.015	JD	32,167	551,440	06/27/2008	12/10/2013
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS				1FE	2,883,021	103.5960	2,987,011	2,883,335	2,883,072		17			3.540	3.544	MON	3,119	99,709	11/05/2010	10/20/2032
57629W-BK-5	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	6,977,740	102.8610	7,200,242	7,000,000	6,992,450		5,594			2.875	2.960	AO	39,132	201,250	04/14/2010	04/21/2014
57629W-BM-1	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	9,993,900	103.8270	10,382,720	10,000,000	9,996,571		1,198			2.300	2.313	MS	59,417	230,000	09/20/2010	09/28/2015
795549-AA-2	MCDONALD'S CORP/SALT CREEK LEASE-BACKED			3	1	29,723,584	105.1250	31,537,500	30,000,000	29,763,496		8,740			5.672	5.748	JD	75,627	1,701,600	06/27/2008	12/15/2028
585055-D#-0	MEDTRONIC, INC. (UNITED STATES) 2012 ABS				1		100.4070								5.600	0.000		87,346		11/12/2009	12/30/2012
585055-D@-2	MEDTRONIC, INC. (UNITED STATES) 2013 ABS				1	2,068,302	100.6040	2,074,811	2,062,365	2,062,790		(2,525)			5.600	5.517	FA	58,067	57,746	03/18/2009	02/15/2013
58528#-BB-2	MEIJER INC SR SECURED NOTES ABS				1	861,423	101.8560	846,256	830,840	831,121		(552)			7.940	7.825	JJ	32,984	51,009	12/31/1998	07/01/2013
594751-AL-3	MICHIGAN TOBACCO STLEMNT FIN 2008B ABS	@		14	1AM	2,293,486	5.5760	8,267,256	148,265,000	7,633,460		689,542	1,470,430		0.000	8.910	NA			06/27/2008	06/01/2046
55314A-AD-4	MMCA AUTOMOBILE TRUST ABS				1FE	1,564,625	101.3900	1,443,793	1,424,005	1,434,966		(26,532)			6.250	2.605	MON	3,956	130,261	11/24/2009	11/16/2015
60686G-AA-7	MMCAPS FUNDING I, INC SENIOR NOTES, DUE		E		1FE	1,219,615	100.0000	1,219,615	1,219,615	1,219,615					8.030	8.030	JD	4,353	70,821	03/19/2001	06/15/2031
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES				1	5,284,603	117.2680	6,478,795	5,524,759	5,376,187		11,336			5.347	5.908	MON	21,335	295,495	06/01/2004	01/05/2025
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS ABS				2	225,608	106.9990	238,614	223,007	223,756		(272)			6.650	6.585	MON	1,236	13,170	02/28/1999	02/01/2015
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS ABS			2	2	4,930,585	108.0060	5,914,685	5,476,232	5,353,924		56,455			6.570	7.906	MON	29,982	345,197	07/12/2001	10/01/2014
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS ABS			2	2	18,615,085	109.6090	20,403,742	18,615,085	18,672,528		(22,586)			6.650	6.745	MON	103,159	1,189,420	11/12/2009	02/01/2015
62443P-AA-7	MOUNTAIN VIEW 2 FUNDING CLO 06-2. CL		E	3	1FE	20,000,000	96.6700	19,334,000	20,000,000	20,000,000					0.593	0.593	JAJO	26,674	147,383	10/27/2006	01/12/2021
62443P-AD-1	MOUNTAIN VIEW 2 FUNDING CLO, CL B LOANS		E	3	1FE	7,000,000	91.4600	6,402,200	7,000,000	7,000,000					0.743	0.743	JAJO	11,698	62,259	10/27/2006	01/12/2021
62431R-AC-3	MOUNTAIN VIEW CLO III LTD. LOANS		E	1	1FE	12,480,628	91.5000	11,437,500	12,500,000	12,490,929		1,835			0.784	0.799	JAJO	20,968	116,908	04/05/2007	04/16/2021
62431R-AB-5	MOUNTAIN VIEW CLO III, CLASS A2 LOANS		E	3	1FE	5,005,000	91.1250	6,378,750	7,000,000	5,851,436		240,776			0.674	4.884	JAJO	10,095	57,662	08/28/2009	04/16/2021
57060N-AA-4	MSCLO 2005-1A A LOANS CLO		E	3	1FE	1,935,163	99.4600	2,467,581	2,480,978	2,251,627		89,551			0.579	10.143	JAJO	2,912	13,134	05/26/2009	04/20/2017
57164U-AC-9	MVCOT 2006-2A C ABS				1FE	479,945	99.8070	479,027	479,952	479,949		1			5.691	5.692	MON	2,276	27,397	10/31/2006	10/20/2028
57162B-AC-0	MVCOT 2007-1A C ABS				1FE	438,432	102.0580	447,461	438,437	438,434					5.817	5.817	MON	2,125	24,822	12/31/2009	05/20/2029
57162B-AD-8	MVCOT 2007-1A D ABS				2AM	328,822	101.6040	334,101	328,828	328,824					6.135	6.136	MON	1,681	19,634	12/31/2009	05/20/2029
63166M-BX-6	NASSAU CNTY NY TOBACCO STLMT 06 A-1 ABS			14	4AM	30,832,254	93.2160	28,892,439	30,995,150	30,807,644		18,798			6.830	6.790	JD	176,414	2,116,969	11/12/2009	06/01/2021
41242*-AE-2	NATIONAL BASKETBALL ASSOCIATION - 2007 I				2	9,686,104	101.9150	10,191,499	10,000,000	10,005,555		(12,366)			5.490	5.358	JD	36,600	549,139	06/27/2008	06/07/2013
41242*-AH-5	NATIONAL BASKETBALL ASSOCIATION - 2010 I				2AM	6,000,000	112.1210	6,727,241	6,000,000	6,000,000					4.990	4.990	JD	19,960	299,483	06/07/2010	06/07/2017
63615#-AG-6	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL			2	1	8,259,961	119.5700	9,876,435	8,259,961	8,259,961					5.600	5.600	AO	97,651	455,653	04/15/2008	03/31/2024
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL			2	1	5,506,641	119.5700	6,584,290	5,506,641	5,506,641					5.600	5.600	AO	65,101	303,768	02/25/2008	03/31/2024
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS		R		1	10,059,047	110.4470	11,122,199	10,070,124	10,064,408		1,753			5.996	6.019	JJ	278,421	603,805	06/27/2008	01/15/2019
637432-LM-5	NATIONAL RURAL UTIL COOP ABS				1FE	8,775,040	102.5130	8,201,008	8,000,000	8,111,726		(219,056)			5.500	2.669	JJ	220,000	440,000	11/17/2009	07/01/2013
63615#-AA-9	NFL 6.69% SR NTS ABS				1	12,104,372	112.2300	12,834,723	11,436,089	11,670,710		(55,229)			6.690	5.633	AO	161,516	725,286	11/12/2009	10/15/2016
63615#-AB-7	NFL SER A 6.56% SR NTS ABS				1	8,742,684	114.4400	10,005,128	8,742,684	8,742,684					6.560	6.562	AO	121,076	550,370	06/28/2002	10/15/2017
34486#-AA-6	NFL TRUST II ABS				1	5,000,000	107.7300	5,386,500	5,000,000	5,210,173		(115,812)			5.050	4.992	OCT	61,722	256,708	04/07/2004	10/05/2014

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	Stated Contractual Maturity Date
344868-AA-8	NFL TRUST III ABS				1	14,000,000	112.4100	15,737,400	14,000,000	14,000,000					5.240	5.245	OCT	179,324	745,827	11/21/2005	11/21/2015
66859B-AC-2	NORTHWOODS 2006-7A, A2 LOANS CLO		E	3	1FE	7,200,000	96.3250	9,632,500	10,000,000	8,824,260		487,056			0.579	5.973	JAJO	11,414	74,203	05/15/2009	10/22/2021
66858X-AG-6	NORTHWOODS CAPITAL V, LIMITED CLASS B LO		E	4	2AM	8,000,000	89.0400	7,123,200	8,000,000	8,000,000					1.900	1.900	MJSD	10,556	96,912	11/09/2005	12/07/2020
66859A-AE-0	NORTHWOODS CAPITAL VI, LTD A-2 LOANS CLO		E	3	1FE	20,000,000	95.0700	19,014,000	20,000,000	20,000,000					0.724	0.724	JAJO	30,982	174,887	02/09/2006	03/16/2021
66859A-AG-5	NORTHWOODS CAPITAL VI, LTD B LOANS CLO		E	3	2AM	18,000,000	87.0000	15,660,000	18,000,000	18,000,000					1.024	1.024	JAJO	39,434	212,148	02/09/2006	03/16/2021
66859G-AC-1	NORTHWOODS CAPITAL VIII CLASS B LOANS CL		E	1	1FE	10,000,000	92.9200	9,292,000	10,000,000	10,000,000					0.733	0.733	JAJO	13,036	90,965	05/15/2007	07/28/2022
66859G-AD-9	NORTHWOODS CAPITAL VIII CLASS C LOANS CL		E	1	2AM	20,000,000	88.1900	17,638,000	20,000,000	20,000,000					1.133	1.133	JAJO	40,293	263,486	05/15/2007	07/28/2022
66858N-AC-7	NORTHWOODS IV, CLASS A2 DUE 2018 CLO LOA		F	3	1FE	5,400,000	97.2500	5,835,000	6,000,000	5,635,924		166,177			1.063	3.464	FMAN	10,096	74,737	07/13/2011	05/03/2018
67085X-AD-6	OAK HILL ADVISORS PARK AVENUE CLO I, CL		E	14	1FE	20,000,000	91.7500	18,350,000	20,000,000	20,000,000					0.940	0.940	MJSD	9,395	223,624	02/23/2007	03/14/2022
67133X-AG-1	OAK HILL CREDIT OPPORTUNITIES FUND 2006,		E	3	3AM	4,000,000	98.6500	3,946,000	4,000,000	4,000,000					0.708	0.708	MJSD	1,180	32,565	08/08/2006	09/13/2013
67133X-AJ-5	OAK HILL CREDIT OPPORTUNITIES FUND 2006,		E	3	4AM	15,000,000	97.5100	14,626,500	15,000,000	15,000,000					1.008	1.008	MJSD	6,300	179,266	08/08/2006	09/13/2013
67134F-AG-9	OAK HILL CREDIT PARTNERS IV, LTD. CLASS		E	3	1FE	6,800,000	96.5500	6,565,400	6,800,000	6,800,000					0.711	0.711	FMAN	5,775	60,122	06/24/2005	05/17/2021
67134F-AN-4	OAK HILL CREDIT PARTNERS IV, LTD. CLASS		E	3	1FE	5,000,000	90.7200	4,536,000	5,000,000	5,000,000					1.011	1.011	FMAN	6,038	59,541	06/24/2005	05/17/2021
67085M-AG-3	OAK HILL SECURITIES FUND FINANCING 2006,		E	3	3AM	17,500,000	98.6500	17,263,750	17,500,000	17,500,000					0.708	0.708	MJSD	5,163	155,477	08/08/2006	09/13/2013
67085M-AJ-7	OAK HILL SECURITIES FUND FINANCING 2006,		E	3	4AM	7,250,000	97.5100	7,069,475	7,250,000	7,250,000					1.008	1.008	MJSD	3,045	86,645	08/08/2006	09/13/2013
67085M-AL-2	OAK HILL SECURITIES FUND FINANCING 2006,		E	3	2AM	4,000,000	96.9500	3,878,000	4,000,000	4,000,000					1.808	1.808	MJSD	3,013	80,515	08/08/2006	09/13/2013
67085P-AL-5	OAK HILL SECURITIES FUND FINANCING 2006-		E	3	2AM	16,000,000	96.9200	15,507,200	16,000,000	16,000,000					1.808	1.808	MJSD	12,053	322,062	08/08/2006	09/13/2013
67571M-AE-9	OCTAGON INVESTMENT PARTNERS V CLASS C-1		E	4	1AM	2,708,835	88.1200	6,168,400	7,000,000	4,204,654		358,031			2.212	13.270	FMAN	14,620	168,848	02/28/2006	11/28/2018
67571M-AL-3	OCTAGON INVESTMENT PARTNERS V CLASS C2 L		E	4	1AM	763,900	100.3200	2,508,000	2,500,000	898,048		103,840			7.036	33.941	FMAN	16,124	175,900	02/28/2006	11/28/2018
675919-AE-4	OCTAGON INVESTMENT PARTNERS XI CLASS A-2		E	1	1FE	17,000,000	90.7980	15,435,660	17,000,000	17,000,000					0.712	0.712	FMAN	12,096	150,798	06/28/2007	08/25/2021
685048-AA-8	ONGLT 2006-A, A ABS				1FE	5,251,548	103.2160	5,420,600	5,251,690	5,251,650		23			5.779	5.780	MON	25,291	297,397	11/20/2009	11/15/2021
69508S-AC-4	PACIFICA CDO 2004-3A, CLASS A2B CLO LOAN		F		1FE	4,040,000	105.7500	4,230,000	4,000,000	4,025,182		(10,755)			5.608	5.286	MJSD	11,216	224,320	08/25/2011	05/13/2016
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO		E	4	6*	391,226	71.5800	510,947	713,813		(323,945)	(76,641)			7.470	6.110	FMAN	8,887	50,096	03/13/1999	12/01/2013
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		E	4	6*	1,083,757	71.5800	1,021,895	1,427,626		(935,946)	(49,367)	85,777		1.663	2.440	FMAN	4,022	22,193	03/13/1999	12/01/2013
69331V-AA-4	PECO ENERGY CAP TRST III ABS				1AM	965,362	111.5330	1,115,326	1,000,000	971,574		947			7.380	7.699	AO	12,505	73,800	06/01/2004	04/06/2028
70556M-AA-0	PEGASUS AVIATION, INC SERIES 2000-A A-1			4	6FE	5,170,533	12.5000	1,206,609	9,652,872	1,206,609	(1,145,925)	(60,684)			0.835	0.849	MON	1,343	84,779	03/08/2000	04/27/2015
910748-A@-1	PEPCO HOLDINGS / DELMARVA P&L / UNITED J				2	13,002,991	115.0000	14,953,440	13,002,991	12,950,656		7,806			10.370	10.757	JJ	670,460	1,285,399	12/31/1998	07/02/2018
30605K-AD-3	PIMCO/FAIRWAY LOAN FUNDING CO. A-2L LOAN		E	3	1FE	7,082,563	95.0500	7,722,813	8,125,000	7,178,908		96,345	1,042,438		0.700	3.943	JAJO	12,011	69,601	06/14/2006	10/17/2018
30605K-AE-1	PIMCO/FAIRWAY LOAN FUNDING CO. A-3L LOAN		E	3	2AM	12,000,000	90.3000	10,836,000	12,000,000	12,000,000					0.990	0.990	JAJO	25,086	138,176	06/14/2006	10/17/2018
724060-AA-6	PIPELINE FUNDING CO LLC ABS			2	2AM	5,000,000	120.8380	6,041,900	5,000,000	5,000,000					7.500	7.500	JJ	172,917	375,000	10/08/2009	01/15/2030
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD				2	1,538,464	108.7470	1,720,613	1,582,217	1,551,303		2,501			5.200	5.008	MON	14,331	67,393	09/10/2008	12/31/2022
50204#-AA-3	PPL CORP / PPL ENERGY SUPPLY / LMB FUNDI				2	11,907,170	107.0030	12,741,072	11,907,170	11,907,170					8.050	8.088	JD	2,663	958,527	03/14/2002	12/21/2013
50204#-AB-1	PPL CORP / PPL ENERGY SUPPLY / LMB FUNDI				2	8,092,830	107.2450	8,679,154	8,092,830	8,092,830					8.300	8.423	JD	1,866	671,705	12/12/2002	12/21/2013
74041A-AA-1	PREFERRED TERM SECURITIES XIII PREFERRED		E	3	3AM	24,698,220	75.0000	18,523,665	24,698,220	24,698,221					0.858	0.858	MJSD	4,709	251,886	03/10/2004	03/24/2034
74041A-AB-9	PREFERRED TERM SECURITIES XIII PREFERRED		E	3	3AM	7,000,000	55.0000	3,850,000	7,000,000	7,000,000					1.008	1.008	MJSD	1,568	82,487	03/10/2004	03/24/2034
74042E-AB-0	PREFERRED TERM SECURITIES XVII FLOAT. RA		E	1	5AM	7,000,000	40.0000	2,800,000	7,000,000	7,000,000					0.810	0.810	MJSD	1,260	69,389	03/09/2005	06/23/2035
7425A0-A5-9	PRINCIPAL LIFE GLOBAL ABS				1FE	10,374,200	100.1610	10,016,140	10,000,000	10,005,646		(143,636)			5.250	4.657	JJ	242,083	525,000	06/16/2005	01/15/2013
746818-AK-5	PUTNAM LOVELL 2000-1 CLASS A2 NOTES ABS			4	5AM	133,031	0.0000		8,735,299						0.000	8.841	MON			05/17/2000	01/31/2016
74831*-AA-8	QUEENSLAND TREAS CORP/QUEENSLAND P-T		R		1	31,755,928	120.0000	37,080,000	30,900,000	31,434,418		(68,966)			7.820	7.762	JAN	2,402,956	2,416,380	12/31/1998	01/03/2019
898613-AA-2	QWEST/TUCKAHOE CTL ABS				4AM	12,639,513	115.0000	13,868,901	12,059,914	12,430,251		(22,414)			9.310	9.121	MON	37,426	1,138,198	11/12/2009	10/20/2025
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB				3AM	5,311,540	118.5190	6,295,184	5,311,540	5,410,687		(15,014)			9.810	9.813	JD	34,737	519,589	02/08/1990	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS				3AM	8,323,154	118.5190	9,728,921	8,208,744	8,339,331		(19,843)			9.810	9.440	JD	53,685	807,118	11/27/2012	12/07/2022
74981M-AG-4	RACE POINT IV CLO CLASS B LOANS		E	1	1FE	11,000,000	89.0000	9,790,000	11,000,000	11,000,000					0.713	0.713	FMAN	13,285	97,438	06/19/2007	08/01/2021
76126C-MD-1	RACERS TRUST 2002-38-S ABS				1AM	7,981,000	73.1250	18,281,250	25,000,000	15,315,954		947,680			0.000	6.490	JD			10/01/2002	12/01/2029
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		E	3	3AM	20,556,604	40.0000	8,222,642	20,556,604	20,556,604					0.860	0.860	FMAN	23,081	210,702	02/13/2004	02/15/2034
75157E-AB-8	RMPRT 2007-1A B LOANS CLO		E	3	1FE	7,373,250	90.1250	11,761,313	13,050,000	9,409,566		577,746			1.015	7.565	JAJO	25,026	155,705	07/09/2009	10/25/2021
75405R-AA-1	RPRO 2005, G ABS			3	1FE	8,262,564	84.0000	6,940,554	8,262,564	8,262,564					0.709	0.709	MJSD	1,953	69,240	09/15/2005	03/23/2024
80281A-AB-5	SANTANDER DRIVE AUTO RECEIVABL ABS				1FE	11,759,597	100.4010	11,807,022	11,759,911	11,759,785		188			1.250	1.252	MON	6,533	127,787	01/11/2012	04/15/2015
80282V-AB-8	SANTANDER DRIVE AUTO RECEIVABL ABS				1FE	8,586,458	100.2570	8,609,222	8,587,127	8,586,808		350			0.910	0.917	MON	3,473	55,993	03/14/2012	05/15/2015
78403D-AA-8	SBA TOWER TRUST ABS			1	1FE	10,506,000	105.0580	10,505,810	10,000,000	10,254,640		(105,712)			4.254	3.120	MON	18,907	427,763	07/21/2010	04/15/2040
80282D-AD-4	SDART 2010-1 A4 ABS				1FE	5,248,526	102.2860	5,369,989	5,250,000	5,249,507		349			2.430	2.438	MON	5,670	127,575	05/19/2010	05/15/2017
808086-A#-9	SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H				1	2,185,372	105.5990	2,307,726	2,185,372	2,185,372					12.125	12.125	JD	736	491,580	09/22/1999	06/30/2013
824612-AC-9	SHINNECOCK CLO 2006-1A, CLASS A2 LOANS		F	3	1FE	12,581,250	91.2500	13,687,500	15,000,000	13,177,049		475,831			0.740	4.389	JAJO	24,058	132,330	09/29/2011	07/15/2018
827554-AB-2	SILVER CREEK FUNDING CLASS A-2 CLO LOANS		F		1FE	5,725,760	103.8750	5,767,402	5,552,252	5,619,140		(53,528)			5.486	4.372	FMAN	30,460	304,597	01/31/2011	02/25/2016
60527T-A*-5	SOUTHERN CO. / MISSISSIPPI POWER / MISS.				1	42,252,636	120.0000	42,000,000	35,000,000	39,265,255		(375,200)			7.130	5.407	AO	492,168	2,495,500	08/05/2003	10/20/2021
60467M-AC-5	SOUTHERN ENERGY MID-ATL 144A ABS				4AM	25,109,859	113.2500	25,377,934	22,408,772	24,576,707		(190,277)			10.060	8.605	JD	6,262	2,254,322	03/23/2005	12/30/2028
844741-AR-9	SOUTHWEST AIR ABS				3AM	1,332,114	100.0040	1,309,092	1,309,035	1,309,148		(2,676)			7.220	7.250	JJ	47,256	51,273	01/01/2006	07/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
844741-AU-2	SOUTHWEST AIR ABS				3AM	5,000,000	100.9760	5,048,775	5,000,000	5,048,751		(4,244)			8.000	7.834	JJ	198,889	400,000	09/04/1996	01/02/2021
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB ABS			2	2AM	14,049,180	115.0000	16,256,729	14,136,286	14,083,359		9,037			6.090	6.311	MJSD	2,391	846,355	09/10/2008	12/31/2021
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL			2	1	24,030,059	120.0000	28,529,930	23,774,942	23,849,407		(2,066)			5.730	5.453	MON	60,547	1,360,302	12/14/2006	04/15/2028
85431N-AD-1	STANFIELD AZURE CLO 2006 A3L LOANS		E	3	1FE	10,000,000	89.8700	8,987,000	10,000,000	10,000,000					1.012	1.012	FMAN	9,834	119,034	02/28/2006	05/27/2020
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS		F	3	1FE	1,784,037	99.3500	1,905,850	1,918,319	1,861,579		17,507			0.610	3.508	MJSD	358	1,988	03/04/2010	03/21/2017
861763-AD-2	STONE TOWER CLO 2007-7X CLASS A3 NOTES L		E	3	1FE	2,156,265	92.2500	3,901,253	4,229,000	2,868,526		185,420			1.458	8.841	MJSD	2,912	69,995	06/10/2009	08/30/2021
78487T-AA-2	SVOVM 2005-A, A ABS				1FE	1,930,550	100.1730	1,934,371	1,931,030	1,931,024		146			5.250	5.258	MON	8,448	96,074	12/31/2009	02/20/2021
84474Y-AA-4	SW AIRLINES 07-1 TRUST ABS				1FE	6,354,551	117.0000	7,557,636	6,459,518	6,375,519		6,943			6.150	6.412	FA	165,525	392,514	08/17/2009	02/01/2024
870537-AA-5	SWEETWATER INVESTORS SR SEC NOTES ABS			2	2	1,892,577	98.9830	1,873,329	1,892,577	1,892,577					5.875	5.875	MN	14,207	94,202	11/10/2009	05/15/2014
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A		R		2	4,162,340	111.1760	4,627,510	4,162,340	4,162,340					5.830	5.831	JJ	111,895	247,518	11/30/2004	01/15/2021
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004		R		2	4,525,185	110.7560	5,011,924	4,525,185	4,525,185					5.830	5.831	JJ	121,650	266,876	09/29/2004	01/15/2021
872376-AC-2	TCW GLOBAL PROJECT FUND II, CL. A-2-A PR		E	3	1FE	20,000,000	89.0000	17,800,000	20,000,000	20,000,000					1.690	1.690	JAJO	73,244	368,550	06/17/2004	06/15/2016
872376-AE-8	TCW GLOBAL PROJECT FUND II, CL. B-1 PROJ		E	3	3AM	20,000,000	66.0000	13,200,000	20,000,000	20,000,000					2.290	2.290	JAJO	99,244	489,884	06/17/2004	06/15/2016
872377-AJ-5	TCW GLOBAL PROJECT FUND III CL. B-2 PROJ		E		3AM	23,000,000	91.0000	20,930,000	23,000,000	23,000,000					5.793	5.793	MJSD	111,033	1,332,390	06/15/2005	09/01/2017
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT			4	6FE	3,355	0.0000		6,948,608						9.550	7.690	JD			12/15/2009	12/31/2014
88713U-AC-0	TIMBERSTAR CLASS B ABS				1FE	8,000,000	110.0870	8,806,992	8,000,000	8,000,000					5.747	5.747	MON	38,311	459,736	08/15/2011	10/15/2036
88713U-AD-8	TIMBERSTAR CLASS C ABS				1FE	6,000,000	108.7640	6,525,822	6,000,000	6,000,000					5.884	5.884	MON	29,421	353,052	08/15/2011	10/15/2036
88948A-AN-7	TOLL ROAD VA INVESTOR PARTNERSHIP II 99	@			2AM	20,679,170	99.3620	30,802,313	31,000,000	30,817,088		1,456,979			0.000	5.230	NA			03/18/2009	02/15/2013
88948A-AP-2	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B	@			1AM	21,186,942	93.9570	30,911,754	32,900,000	31,132,208		1,495,124			0.000	5.090	NA			05/10/2005	02/15/2014
896223-AC-8	TRIMARAN 06-1A, CLASS A2 LOANS CLO		E	3	1FE	9,555,000	92.2500	11,992,500	13,000,000	11,261,445		472,371			0.688	4.725	MJSD	3,727	112,839	08/18/2009	03/15/2018
89566E-AA-6	TRISTATE GENERAT ABS			2	1FE	10,657,834	110.8070	11,761,536	10,614,400	10,631,781		(3,606)			6.040	6.000	JJ	268,910	591,684	11/10/2009	01/31/2018
89566E-AB-4	TRISTATE GENERAT ABS				1FE	15,000,000	115.0000	17,250,000	15,000,000	15,000,000					7.144	7.147	JJ	449,477	1,071,600	10/14/2003	07/31/2033
89655N-AA-8	TRL 2004-1 ABS				1FE	3,557,720	110.9780	3,948,276	3,557,720	3,557,720					5.270	5.270	MON	8,854	186,261	08/10/2004	08/14/2027
89655X-AA-6	TRL 2006-1A, A1 ABS				3AM	23,060,631	114.1930	26,333,581	23,060,631	23,905,845		(89,519)			5.900	5.132	MON	64,249	1,355,088	05/18/2006	05/14/2036
89655V-AA-0	TRLT II 2003-1 ABS				1FE	5,188,719	113.1220	5,869,562	5,188,719	5,188,719					5.640	5.640	MON	15,445	290,362	11/17/2009	10/12/2026
87305N-AR-9	TTX CO. 6.61% SR NTS ABS			2	1FE	3,801,048	103.5800	3,501,968	3,380,933	3,432,437		(30,153)			6.610	5.160	JJ	103,049	176,168	11/12/2009	01/15/2015
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A AB			2	1	1,458,333	102.6120	1,496,428	1,458,333	1,458,333					5.880	5.750	FA	32,633	71,458	11/12/2009	02/14/2014
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS				1	8,950,373	115.0000	10,292,928	8,950,373	8,950,373					7.200	7.309	MON	1,790	642,038	03/30/2001	03/31/2021
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1		E	3	1FE	15,178,343	70.0000	10,624,840	15,178,343	15,178,343					0.933	0.933	FMAN	73,615	126,487	02/20/2004	05/01/2034
907830-AA-4	UNION PACIFIC CORP ABS				3AM	7,000,000	106.2700	7,438,900	7,000,000	7,001,607		(858)			5.214	5.214	MS	92,259	364,980	09/28/2004	09/30/2014
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-I AB				1	3,930,915	112.9540	4,440,117	3,930,915	3,930,915					5.500	5.500	JJ	107,500	216,200	12/29/2004	01/02/2022
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I AB				1	8,465,213	114.1690	9,664,653	8,465,213	8,465,213					5.360	5.360	JJ	225,607	453,735	03/04/2005	01/02/2023
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE			2	1	690,549	104.0900	719,093	690,835	690,726		56			5.510	5.525	JJ	19,033	39,594	06/27/2008	07/01/2015
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S				1	3,868,599	111.4580	4,350,092	3,902,908	3,882,269		3,552			5.270	5.425	JJ	102,270	205,683	06/27/2008	01/02/2021
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S				1	2,970,953	111.4550	3,340,634	2,997,297	2,981,450		2,728			5.270	5.421	JJ	78,540	157,958	06/27/2008	01/02/2021
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S				1	7,849,235	110.8910	8,780,875	7,918,462	7,877,863		7,433			5.270	5.522	JJ	207,492	415,951	11/12/2009	01/02/2021
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S			2	1	9,284,788	111.7930	10,483,201	9,377,310	9,320,085		9,159			5.270	5.435	JJ	245,719	494,184	06/27/2008	01/02/2022
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB			2	1	3,465,603	106.6090	3,694,630	3,465,603	3,465,603					5.040	5.036	JJ	86,848	180,524	09/28/2005	01/02/2020
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1 ABS			2	1	16,462,459	112.5380	18,526,595	16,462,459	16,462,459					5.082	5.082	JJ	415,987	822,179	07/21/2005	01/02/2029
90783X-AA-9	UNION PACIFIC RR CO 07-3 ABS				1FE	3,597,281	123.5700	4,445,160	3,597,281	3,597,281					6.176	6.176	JJ	110,467	224,028	07/19/2007	01/02/2031
908594-A*-5	UNION TANK CAR SECD. NTS ABS				1	3,456,272	113.4330	3,920,545	3,456,272	3,456,272					6.820	6.817	JD	19,643	217,207	11/12/2009	06/01/2016
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS			2	2AM	12,000,000	109.0000	13,080,000	12,000,000	12,000,000					5.900	5.900	AO	177,000	269,433	04/30/2012	04/01/2026
90345W-AD-6	US AIRWAYS 2012-2A PTT ABS			2	2AM	10,000,000	101.7500	10,175,000	10,000,000	10,000,000					4.625	4.625	JD	23,125		11/29/2012	06/03/2025
90345K-AA-8	US AIRWAYS GROUP INC ABS				3AM	4,515,816	108.2500	4,888,371	4,515,816	4,515,816					6.250	6.250	AO	54,096	277,195	12/15/2010	10/22/2024
42951T-AA-5	VERIZON COMMUNICATIONS INC CTL 2021 SERI			2	2AM	12,500,000	115.0000	14,375,000	12,500,000	12,500,000					5.750	5.750	JJ	359,375	718,750	06/22/2010	01/01/2021
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI			2	2AM	10,028,688	114.3090	11,463,695	10,028,688	10,028,688					5.650	5.650	JJ	283,310	534,084	06/22/2010	01/01/2022
92719U-AC-6	VINACASA CLO CLASS B LOANS		E	1	1FE	351,233	100.0000	351,233	351,233	351,233					5.340	5.340	JAJO	4,064	19,591	03/04/2008	10/14/2015
92719U-AD-4	VINACASA CLO CLASS C LOANS		E	14	1AM	2,321,893	100.0000	3,079,688	3,079,688	2,830,909		307,259			7.340	19.273	JAJO	48,979	174,047	03/04/2008	10/14/2015
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	8,091,321	111.4410	9,017,049	8,091,321	8,091,321					5.660	5.650	JJ	211,174	424,793	05/31/2006	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	6,875,395	111.4410	7,662,009	6,875,395	6,875,395					5.660	5.650	JJ	179,440	360,957	05/31/2006	01/15/2019
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE			2	1	6,029,410	115.3510	6,954,998	6,029,410	6,029,410					5.480	5.481	JJ	164,288	330,182	12/22/2005	01/02/2024
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES				1	946,511	114.9640	1,088,151	946,511	946,511					5.480	5.481	JJ	25,790	51,599	12/22/2005	01/02/2025
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES				1	4,919,930	114.8140	5,648,776	4,919,930	4,919,930					5.480	5.481	JJ	134,057	269,375	12/22/2005	01/02/2025
94978#-DA-2	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES				1	1,196,407	115.4440	1,381,184	1,196,407	1,196,407					5.480	5.481	JJ	32,599	65,563	12/22/2005	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES				1	141,170	113.5500	160,299	141,170	141,170					5.480	5.481	JJ	3,847	7,736	12/22/2005	01/02/2025
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20				1	5,653,102	111.4410	6,299,874	5,653,102	5,653,102					5.660	5.650	JJ	147,540	296,787	11/12/2009	01/15/2019
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	599,744	115.3950	692,076	599,744	599,744					5.720	5.720	JJ	15,819	33,288	09/26/2006	09/26/2029

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 Stated Contractual Maturity Date
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	2,120,196	116.1490	2,462,581	2,120,196	2,120,196					5.720	5.720	JJ	55,921	121,356	09/26/2006	09/26/2029
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	758,627	116.0750	880,572	758,627	758,627					5.720	5.720	JJ	20,009	41,944	09/26/2006	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	750,878	114.8570	862,437	750,878	750,878					5.720	5.721	JJ	19,805	42,005	09/26/2006	01/15/2023
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	1,940,190	116.8780	2,267,662	1,940,190	1,940,190					5.720	5.721	JJ	51,174	107,390	09/26/2006	01/15/2028
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	638,621	116.3940	743,315	638,621	638,621					5.720	5.720	JJ	16,844	35,455	09/26/2006	01/15/2028
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	497,391	116.7760	580,832	497,391	497,391					5.720	5.715	JJ	13,119	27,590	09/26/2006	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	1,801,084	116.4370	2,097,132	1,801,084	1,801,084					5.720	5.720	JJ	47,505	100,278	09/26/2006	09/30/2029
10222*-AA-9	WACHOVIA BANK N.A. LIC (BOWATER SALUDA)				1	10,000,000	111.1900	11,119,000	10,000,000	10,000,000					6.810	6.811	FA	257,267	681,000	09/24/2003	02/15/2017
92948#-AF-5	WAL-MART WESTMINSTER CTL ABS				1	3,631,729	120.0000	4,346,643	3,622,203	3,627,488		(417)			6.730	6.700	MN	31,149	240,560	06/06/2002	05/15/2023
88880L-AB-9	WEST VIRGINIA TOBACCO STLEMNT FIN 07B AB	@		14	1AM	7,997,157	2.5030	11,188,410	447,000,000	9,445,619		933,736	3,899,604		0.000	8.473	NA			06/15/2007	06/01/2047
97180*-QB-7	WESTAR ENERGY INC ABS				1	5,381,972	113.6070	6,114,273	5,381,972	5,383,485		(324)			10.070	10.074	JJ	267,971	463,734	12/31/1998	01/03/2019
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15				1	24,149,271	120.0000	28,672,871	23,894,059	24,063,679		(10,401)			5.570	5.535	MON	59,151	1,328,555	03/23/2007	05/15/2028
966600-AE-8	WHITNEY CLO 1, A2F LOANS		F		1FE	7,813,979	104.0000	8,054,800	7,745,000	7,784,686		(15,868)			5.190	4.950	MJSD	33,497	401,966	02/18/2011	03/01/2017
981464-BE-9	WORLD FINANCIAL NETWORK CREDIT ABS			3	1FE	5,896,078	99.7270	5,933,727	5,950,000	5,933,982		37,904			0.419	1.349	MON	1,039	20,264	04/02/2012	02/15/2017
981464-BF-6	WORLD FINANCIAL NETWORK CREDIT ABS			3	1FE	8,874,844	99.6220	8,965,989	9,000,000	8,969,304		94,460			0.559	1.738	MON	2,096	49,290	02/08/2012	02/15/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,606,758,534	XXX	3,889,899,312	4,476,383,399	3,789,686,337	(2,405,816)	24,278,925	10,089,732	800,939	XXX	XXX	XXX	23,916,523	122,667,134	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						28,136,191,185	XXX	30,483,943,835	29,933,557,099	28,285,262,275	(20,683,303)	(28,634,202)	42,305,066	4,858,991	XXX	XXX	XXX	302,327,557	1,241,779,906	XXX	XXX
01039X-AA-8	ALABAMA POWER CAP TR V			1	1FE	10,216,085	99.6250	10,110,941	10,149,000	10,149,000					3.460	3.460	JAJO	89,746	366,334	11/12/2009	10/01/2042
04622D-AA-9	ASSURED GUARANTY US HLDG			1	2FE	9,980,500	86.0000	8,600,000	10,000,000	9,980,710		41			6.400	6.414	JD	28,444	640,000	12/13/2006	12/15/2066
14043C-AB-9	CAPITAL ONE CAPITAL V				3FE	2,965,380	100.0000	3,000,000	3,000,000	2,966,098		237			10.250	10.406	FA	116,167	307,500	07/29/2009	08/15/2039
14043D-AB-7	CAPITAL ONE CAPITAL VI			1	3FE	987,050	100.0000	1,000,000	1,000,000	987,351		105			8.875	9.216	MN	11,340	88,750	11/09/2009	05/15/2040
190750-60-7	COBANK ACB			3	1	30,000,000	67.4060	20,221,875	30,000,000	30,000,000					1.540	6.112	JAJO	118,086	1,039,320	01/03/2012	12/31/2049
21869M-AA-5	CORESTATES CAPTL			1	1FE	14,683,994	83.8180	12,572,640	15,000,000	14,802,291		12,854			0.880	6.571	FMAN	17,233	157,973	02/06/1997	02/15/2027
31769P-AB-6	FINL SECURITY ASSUR HLGS			1	2FE	9,977,600	80.0000	8,000,000	10,000,000	9,977,829		47			6.400	6.423	JD	28,444	640,000	04/25/2007	12/15/2066
4041A2-AH-7	HBOS PLC		F		3FE	6,472,960	107.6250	6,995,625	6,500,000	6,483,223		2,502			6.750	6.808	MN	48,750	438,750	05/15/2008	05/21/2018
51488Y-AB-5	LB BADEN-WUERTTEMBERG NY		F		1FE	30,000,000	111.4960	33,448,860	30,000,000	30,000,000					5.050	5.051	JD	4,208	1,515,000	02/05/2004	12/30/2015
63859W-AB-5	NATIONWIDE BLDG SOCIETY		F		2FE	2,034,920	103.1840	2,063,674	2,000,000	2,004,850		(4,441)			5.250	5.007	JJ	48,417	105,000	01/01/2005	01/15/2014
70212J-AA-3	PARTNERRE FINANCE			1	2FE	14,940,150	102.2940	15,344,070	15,000,000	14,940,769		122			6.440	6.516	JD	80,500	966,000	01/30/2007	12/01/2066
759351-AE-9	REINSURANCE GRP OF AMER			1	2FE	20,021,650	99.8750	19,975,000	20,000,000	19,983,690		(6,556)			6.750	6.733	JD	60,000	1,350,000	02/15/2006	12/15/2065
85748D-AA-7	STATE STREET CAP TR IV			2	2FE	35,000,000	77.7780	27,222,160	35,000,000	35,000,000					1.308	6.312	MJSD	19,075	525,621	04/23/2007	06/15/2037
86787X-AA-3	SUNTRUST BANKS			1	3FE	9,933,686	79.7970	7,979,670	10,000,000	9,958,213		2,659			0.980	1.011	FMAN	12,794	115,117	05/12/1997	05/15/2027
870836-AB-9	SWISS BANK CORP-NY		F		2FE	5,514,700	109.5410	5,477,040	5,000,000	5,132,523		(46,799)			7.375	6.230	JJ	170,035	368,750	02/21/2002	07/15/2015
929768-AA-7	WACHOVIA CAP II			1	2FE	9,837,800	83.8090	8,380,900	10,000,000	9,909,338		6,006			0.840	6.138	JAJO	18,205	98,275	01/28/1997	01/15/2027
92931B-AC-0	WPS RESOURCES CORP			1	2FE	13,198,298	104.8750	13,808,891	13,167,000	13,180,412		(3,415)			6.110	6.077	JD	67,042	804,504	11/12/2009	12/01/2066
00845W-AD-0	AGFIRST FARM CREDIT BANK			1	2FE	20,000,000	62.4540	12,490,800	20,000,000	20,000,000					1.438	2.725	MJSD	11,983	818,689	11/12/2009	01/01/9999
38144Q-AA-7	GOLDMAN SACHS CAP III			13	3FE	5,000,000	77.1930	3,859,650	5,000,000	4,950,715		715			4.000	4.052	MJSD	16,111	98,948	05/09/2007	01/01/9999
G60956-AA-0	HSBC BANK PLC		F	1	1FE	3,962,500	50.3500	2,517,500	5,000,000	4,100,877		18,247			0.610	1.223	JD	22,264	23,446	04/12/1995	01/01/9999
58551T-AA-5	MELLON CAPITAL IV			1	2FE	15,000,000	94.2660	14,139,900	15,000,000	15,000,000					0.874	2.664	MJSD	4,370	773,300	06/12/2007	01/01/9999
G4637E-BF-1	MIDLAND BK I PERP FRN		F	1	1FE	7,912,500	50.0000	5,000,000	10,000,000	8,177,186		35,688			0.760	1.400	JJ	51,600	53,715	03/23/1995	01/01/9999
G4637E-BE-4	MIDLAND BK II PERP FRN		F	1	1FE	2,407,500	48.2030	1,446,099	3,000,000	2,480,958		7,711			0.938	1.554	MS	7,422	27,490	04/12/1995	01/01/9999
69350J-AA-7	PNC PREFERRED FUNDING TR			1	2FE	15,000,000	83.0000	12,450,000	15,000,000	15,000,000					1.958	4.997	MJSD	13,869	486,046	11/12/2009	01/01/9999
69350K-AA-4	PNC PREFERRED FUNDING TR			1	2FE	20,000,000	85.5000	17,100,000	20,000,000	20,000,000					1.531	3.822	MJSD	12,754	562,074	03/22/2007	01/01/9999
F43638-AD-1	SOCIETE GENERALE PERP FRN		F	1	3FE	8,450,000	48.7400	4,873,960	10,000,000	8,665,608		28,255			0.603	1.039	MN	46,606	42,891	03/23/1995	01/01/9999
86800X-AA-6	SUNTRUST PREFERRED CAP I			1	3FE	277,032	84.1600	424,166	504,000	266,283					4.000	6.547	MJSD	952	20,496	08/06/2007	01/01/9999
91731K-AA-8	USB CAPITAL IX	LS		1	2FE	1,500,000	90.3920	1,355,880	1,500,000	1,500,000					3.500	3.500	JAJO	11,375	53,375	03/14/2006	01/01/9999
91731K-AA-8	USB CAPITAL IX	0		1	2FE	25,000,000	90.3920	22,598,000	25,000,000	25,000,000					3.500	3.500	JAJO	189,583	889,583	03/14/2006	01/01/9999
903312-AA-4	USB REALTY CORP			1	2FE	15,999,360	86.0140	13,762,240	16,000,000	15,999,390		12			1.487	1.487	JAJO	51,558	443,915	12/18/2006	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						366,273,666	XXX	316,219,542	371,820,000	366,597,315		53,988			XXX	XXX	XXX	1,378,936	13,820,859	XXX	XXX
4899999. Total - Hybrid Securities						366,273,666	XXX	316,219,542	371,820,000	366,597,315		53,988			XXX	XXX	XXX	1,378,936	13,820,859	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						27,478,362,128	XXX	30,537,013,485	28,654,773,774	27,739,215,014	(2,451,072)	(3,398,557)	3,480,455	4,058,052	XXX	XXX	XXX	327,754,352	1,193,452,249	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,462,907,396	XXX	1,443,252,067	1,674,952,682	1,423,868,073	(3,667,522)	(8,003,603)	15,808,622		XXX	XXX	XXX	6,967,726	79,725,017	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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7999999. Total - Commercial Mortgage-Backed Securities						1,199,636,353	XXX	1,164,600,181	1,986,287,915	1,168,835,547	(12,173,294)	(9,161,367)	12,926,257		XXX	XXX	XXX	5,985,313	73,463,201	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						4,244,830,126	XXX	4,491,632,815	5,118,668,486	4,427,468,332	(2,405,816)	24,218,579	10,089,732	800,939	XXX	XXX	XXX	26,534,289	145,564,096	XXX	XXX
8399999 - Total Bonds						34,385,736,003	XXX	37,636,498,547	37,434,682,857	34,759,386,966	(20,697,705)	3,655,052	42,305,066	4,858,991	XXX	XXX	XXX	367,241,680	1,492,204,564	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
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM			140,000.000	25.00	25.000	3,500,001	25.000	3,500,000	3,500,000	43,744	258,160							RP2LFE	05/16/2007
346198-12-6	FOREST RESOURCES SERIES C	0		985.210	90.32	84.180	82,940	84.185	82,940	88,984				(5,238)			(5,238)		RP5A	05/05/2006
46183P-AA-4	INVICTA CAPITAL LLC ABS			20,000,000.000	100.00	0.870	17,400,000	87.000	17,400,000	20,000,000	9,326	228,800		(511,920)			(511,920)		RP5A	08/17/2011
59560#-AC-8	DAIRY FARMERS OF AMER/MID-AM SER B PFD C			10,000,000.000	100.00	1.040	10,373,300	115.000	11,500,000	11,235,400	73,950	783,000			(126,463)		(126,463)		RP2A	05/27/2004
151327-20-2	CENTAUR FUNDING		F	4,500.000	1,000.00	1,052.620	4,736,777	1,250.625	5,627,813	4,879,280	56,750	408,600			(22,658)		(22,658)		RP2LFE	09/22/2004
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							36,093,017	XXX	38,110,752	39,703,664	183,770	1,678,560		(517,158)	(149,121)		(666,279)		XXX	XXX
8999999 - Total Preferred Stocks							36,093,017	XXX	38,110,752	39,703,664	183,770	1,678,560		(517,158)	(149,121)		(666,279)		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
09348@-10-0	BLB WORLDWIDE HOLDINGS			10,385.000	186,930	18.000	186,930	14,667				119,428		119,428		U	11/05/2010
25247X-10-7	DIAL GLOBAL INC			604,124.000	148,010	0.245	148,010					(1,779,145)		(1,779,145)		L	04/24/2009
26507#-11-7	DUNCAN SYSTEMS CL B WARRANTS (HANCOCK ME	0		27,706.000	3,253	0.117	3,253					2,370	9,974	(7,604)		A	11/01/2006
26507#-10-9	DUNCAN SYSTEMS CS (HANCOCK MEZZ)	0		88,243.000	10,371	0.118	10,371					7,524	31,767	(24,244)		A	11/01/2006
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF			651.000	78,888	121.180	78,888	79,758	175	504		(870)		(870)		U	09/14/2012
46429B-69-7	ISHARES MSCI USA MIN VOL			500,000.000	14,520,000	29.040	14,520,000	14,764,150	8,115	97,185		(244,150)		(244,150)		U	12/10/2012
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			735.000	61,953	84.290	61,953	47,463		1,151		6,534	13	6,521		L	09/05/2012
999999-9M-9	METOKOTE CORP WARRANTS			94.110		0.000						(120,224)		(120,224)		U	11/22/2011
62886N-10-8	NORTHERN CRANE SERVICES INC COMMON (HANC	0	C	3,215.000	61,449	19.113	61,449	18,851				17,333		17,333	3,435	U	10/04/2006
70175R-11-0	PARMALAT SPA WARRANTS		F	650.000	643	0.990	643	757				358		358		U	10/07/2005
73937B-77-9	POWERSHARES S.P 500 LOW VOLA			1,000,000.000	27,680,000	27.680	27,680,000	28,055,100		105,710		(375,100)		(375,100)		U	12/13/2012
74965L-10-1	RLJ LODGING TRUST			1,063,514.000	20,600,266	19.370	20,600,266	19,143,252	218,020	685,967		2,690,887		2,690,887		L	05/29/2012
78462F-10-3	SPDR S&P 500 ETF TRUST			616,531.000	87,867,998	142.520	87,867,998	86,937,116	166,531	62,708		279,341	368	278,973		L	12/21/2012
877409-11-0	TAYLOR WIMPEY WARRANTS		F	837,100.000	499,665	0.597	499,665					353,424		353,424		U	06/01/2009
90341W-10-8	US AIRWAYS GROUP INC			270.000	3,645	13.500	3,645					2,276		2,276		L	05/14/2009
903417-10-3	US SHIPPING PARTNERS COMMON STOCK			21,270.000		0.000										U	01/17/2011
922042-85-8	VANGUARD MSCI EMERGING MARKETS		R	511,194.000	22,763,469	44.530	22,763,469	22,537,727		230,037		225,742		225,742		L	12/19/2012
G0692#-10-2	AURIGEN RE CAPITAL LIMITED		C	537,680.000	6,268,176	0.550	6,268,176	4,986,662				732,094		732,094	549,420	A	10/01/2012
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					180,754,716	XXX	180,754,716	176,585,503	392,841	1,183,262		1,917,820	42,123	1,875,697	552,855	XXX	XXX
01609*-10-3	ALIC REINSURANCE COMPANY			100,000.000		0.000		15,000,000								K	02/02/2005
01989@-10-1	ALLSTATE ASSURANCE COMPANY			1,000,000.000	10,690,020	10.690	10,690,020	7,457,087				608,580		608,580		K	02/01/2001
02001@-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK			100,000.000	539,979,984	5,399.800	539,979,984	132,347,181				15,967,417		15,967,417		K	12/30/1999
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY			110,000.000	11,154,327	101.403	11,154,327	22,039,917				269,442		269,442		K	07/01/1999
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY			300,000.000	9,525,321	31.751	9,525,321	16,705,976				159,472		159,472		K	07/01/1999
53301#-10-1	LINCOLN BENEFIT LIFE CO.			25,000.000	323,942,823	12,957.713	323,942,823	178,851,294				4,488,808		4,488,808		K	12/31/1998
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY			1,000.000	969,992	969.992	969,992	100,000				250,268		250,268		K	05/14/2001
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION			1,000.000	9,535,184	9,535.184	9,535,184	8,164,696				668,147		668,147		K	01/01/2003
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					905,797,650	XXX	905,797,650	380,666,151				22,412,134		22,412,134		XXX	XXX
9799999 - Total Common Stocks					1,086,552,366	XXX	1,086,552,366	557,251,654	392,841	1,183,262		24,329,954	42,123	24,287,831	552,855	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,122,645,383	XXX	1,124,663,119	596,955,318	576,611	2,861,822		23,812,796	42,123	23,621,552	552,855	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 9 , the total $ value (included in Column 8) of all such issues $ 43,027,575

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
71654Q-BC-5	PETROLEOS MEXICANOS	F	06/26/2012	GOLDMAN, SACHS & CO.		22,000,000	22,000,000	
71654Q-BD-3	PETROLEOS MEXICANOS	F	06/28/2012	CREDIT AGRICOLE		10,000,000	10,000,000	
912810-QU-5	US TREASURY N/B		03/14/2012	Various		14,266,893	15,000,000	37,345
912828-SF-8	US TREASURY N/B		03/14/2012	BANK OF AMERICA		9,808,243	10,000,000	15,934
0599999. Subtotal - Bonds - U.S. Governments						56,075,136	57,000,000	53,280
11070T-AB-4	BRITISH COLUMBIA PROV OF	A	10/16/2012	Various		74,601,750	75,000,000	
105756-BH-2	FED REPUBLIC OF BRAZIL	F	06/19/2012	DIRECT		4,729,339	4,333,333	
105756-BS-8	FED REPUBLIC OF BRAZIL	F	01/03/2012	BNP PARIBAS SECURITIES CORP		11,099,700	10,000,000	222,083
563469-TX-3	MANITOBA (PROVINCE OF)	A	10/23/2012	Various		32,465,875	32,500,000	43,750
656836-AB-9	NA DEVELOPMENT BANK		12/10/2012	PARIBAS CAPITAL MARKETS		28,606,480	29,000,000	58,933
68323A-BM-5	ONTARIO (PROVINCE OF)	A	10/18/2012	CIBC WORLD MARKETS		39,945,600	40,000,000	
836205-AQ-7	REPUBLIC OF SOUTH AFRICA	F	01/09/2012	CITIBANK		5,000,000	5,000,000	
78307A-DD-2	RUSSIAN FEDERATION	F	03/28/2012	DEUTSCHE BANK A.G.		3,986,280	4,000,000	
46513A-GA-2	STATE OF ISRAEL	F	01/23/2012	GOLDMAN SACHS INTERNATIONAL		14,855,400	15,000,000	
910860-BA-5	UNITED MEXICAN STATES	F	01/04/2012	MORGAN STANLEY DEAN WITTER		14,892,200	15,000,000	1,510
1099999. Subtotal - Bonds - All Other Governments						230,182,624	229,833,333	326,277
392643-SF-0	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		154,936	155,000	2,476
392643-SJ-2	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		254,523	255,000	4,236
392643-SP-8	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		614,745	615,000	9,823
392643-SS-2	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		743,606	745,000	12,375
438670-Q6-1	HONOLULU CITY & CNTY HI 2012 SER G TAXAB		10/26/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,055,000	7,055,000	
438670-Q7-9	HONOLULU CITY & CNTY HI 2012 SER G TAXAB		10/26/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,500,000	3,500,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						12,322,810	12,325,000	28,910
29270C-YQ-2	ENERGY NORTHWEST WA COLUMBIA GEN TXB		08/16/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		20,000,000	20,000,000	
313590-JA-2	FANNIE MAE		02/28/2012	SALOMON SMITH BARNEY		11,495,975	11,500,000	
313590-PQ-0	FANNIE MAE		09/20/2012	BARCLAYS BANK		34,998,250	35,000,000	
31418A-GL-6	FED NATL MTG ASSOC #MA1102		08/15/2012	CITIBANK		428,331	408,421	579
3137EA-DB-2	FREDDIE MAC		01/12/2012	BARCLAYS BANK		9,941,800	10,000,000	
3137EA-DG-1	FREDDIE MAC		04/12/2012	SALOMON SMITH BARNEY		19,996,200	20,000,000	
3137EA-DM-8	FREDDIE MAC		09/28/2012	SALOMON SMITH BARNEY		14,968,950	15,000,000	
649710-WJ-8	NEW YORK CITY NY TRANSITIONAL FINANCE AU		08/08/2012	RBC DAIN RAUSCHER		25,278,833	25,330,000	
649710-WK-5	NEW YORK CITY NY TRANSITIONAL FINANCE AU		08/08/2012	RBC DAIN RAUSCHER		14,443,010	14,475,000	
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FL EXPRESSWAY AU		12/13/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,500,000	1,500,000	
880591-EN-8	TENN VALLEY AUTHORITY		08/06/2012	BANK OF AMERICA		9,912,200	10,000,000	
914713-H4-7	UNIVERSITY OF NC CHAPEL HILL-REF-TXBL		06/28/2012	J. P. MORGAN SECURITIES, INC.		4,000,000	4,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						166,963,550	167,213,421	579
88579Y-AE-1	3M COMPANY		06/21/2012	MORGAN STANLEY DEAN WITTER		34,838,650	35,000,000	
88579Y-AF-8	3M COMPANY		06/21/2012	MORGAN STANLEY DEAN WITTER		44,331,750	45,000,000	
00003#-AA-1	A & E TELEVISION NETWORKS SER A SR NT		08/22/2012	J. P. MORGAN SECURITIES, INC.		13,000,000	13,000,000	
00037B-AB-8	ABB FINANCE USA INC		05/03/2012	GOLDMAN, SACHS & CO.		30,328,230	31,000,000	
00287Y-AC-3	ABBVIE INC		11/05/2012	MORGAN STANLEY DEAN WITTER		14,903,400	15,000,000	
00287Y-AF-6	ABBVIE INC		11/05/2012	MORGAN STANLEY DEAN WITTER		4,973,650	5,000,000	
00101J-AB-2	ADT CORP		06/27/2012	GOLDMAN, SACHS & CO.		23,943,360	24,000,000	
00101J-AC-0	ADT CORP		06/27/2012	GOLDMAN, SACHS & CO.		14,838,750	15,000,000	
00751Y-AB-2	ADVANCE AUTO PARTS INC		01/11/2012	Various		15,039,300	15,000,000	
007903-AV-9	ADVANCED MICRO DEVICES		09/25/2012	Various		3,114,063	3,100,000	3,583
007643-AB-5	AERCAP AVIATION SOLUTION	F	06/18/2012	Various		4,136,719	4,125,000	9,762
008117-AP-8	AETNA INC		11/02/2012	GOLDMAN, SACHS & CO.		4,915,450	5,000,000	
00846U-AH-4	AGILENT TECHNOLOGIES INC		09/10/2012	J. P. MORGAN SECURITIES, INC.		11,976,240	12,000,000	
008916-AK-4	AGRIUM INC	A	09/24/2012	BANK OF AMERICA		6,986,280	7,000,000	
00928Q-AF-8	AIRCASTLE LTD	F	04/19/2012	Various		2,679,000	2,675,000	3,000
00928Q-AG-6	AIRCASTLE LTD	F	03/30/2012	GOLDMAN, SACHS & CO.		3,000,000	3,000,000	
00928Q-AH-4	AIRCASTLE LTD	F	11/27/2012	J. P. MORGAN SECURITIES, INC.		350,000	350,000	
009363-AM-4	AIRGAS INC		11/19/2012	BANK OF AMERICA		9,988,900	10,000,000	
01973J-AF-6	ALLISON TRANSMISSION, INC. TERM LOAN B-3		09/04/2012	BANK OF AMERICA		1,980,000	2,000,000	
02005Y-AD-8	ALLY AUTO RECEIVABLES TRUST ABS		01/11/2012	CITIGROUP GLOBAL MARKETS		19,999,788	20,000,000	
02005A-AG-3	ALLY MASTER OWNER TRUST ABS		10/09/2012	Various		64,712,734	63,574,000	74,326
02005A-AJ-7	ALLY MASTER OWNER TRUST ABS		01/18/2012	Various		5,096,836	5,000,000	4,300
023135-AJ-5	AMAZON.COM INC		11/26/2012	MORGAN STANLEY DEAN WITTER		4,955,800	5,000,000	
00164V-AC-7	AMC NETWORKS INC		12/10/2012	BANK OF AMERICA		750,000	750,000	
02361D-AL-4	AMEREN ILLINOIS CO		08/13/2012	J. P. MORGAN SECURITIES, INC.		24,991,000	25,000,000	
025537-AG-6	AMERICAN ELECTRIC POWER		11/28/2012	J. P. MORGAN SECURITIES, INC.		14,970,150	15,000,000	
02587A-AB-0	AMERICAN EXPRESS CREDIT ACCOUN ABS		10/10/2012	DEUTSCHE BANK SECURITIES		5,541,371	5,531,000	
02636P-AA-0	AMERICAN GILSONITE CO		08/17/2012	BANK OF AMERICA		2,625,000	2,625,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
026874-CS-4	AMERICAN INTL GROUP		03/19/2012	J. P. MORGAN SECURITIES, INC.		4,989,850	5,000,000	
03027X-AA-8	AMERICAN TOWER CORP		03/07/2012	J. P. MORGAN SECURITIES, INC.		9,981,000	10,000,000	
03064U-AB-6	AMERICREDIT AUTOMOBILE RECEIVA ABS		01/31/2012	BARCLAYS BANK		7,999,562	8,000,000	
031162-BN-9	AMGEN INC		05/11/2012	BANK OF AMERICA		19,907,000	20,000,000	
031652-BC-3	AMKOR TECHNOLOGIES INC		06/28/2012	BANK OF AMERICA		2,080,000	2,000,000	25,403
031652-BE-9	AMKOR TECHNOLOGIES INC		03/16/2012	Various		3,120,000	3,000,000	60,729
031652-BF-6	AMKOR TECHNOLOGY INC		09/18/2012	DEUTSCHE BANK SECURITIES		750,000	750,000	
032095-AB-7	AMPHENOL CORP		01/19/2012	J. P. MORGAN SECURITIES, INC.		9,974,600	10,000,000	
03232P-AA-6	AMSURG CORP		11/15/2012	SUNTRUST CAPITAL MARKETS		1,557,000	1,550,000	
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		01/26/2012	VARIOUS		(34,605)		
78443*-AM-3	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		01/26/2012	VARIOUS		(62,214)		
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)		01/26/2012	VARIOUS		(16,936)		
037411-AZ-8	APACHE CORP		04/03/2012	GOLDMAN, SACHS & CO.		19,932,200	20,000,000	
037411-BD-6	APACHE CORP		11/28/2012	CITIBANK		14,920,350	15,000,000	
03843@-AA-1	AQUA AMERICA / AQUA OHIO		11/15/2012	EXCHANGE		5,005,748	5,000,000	
03843@-AB-9	AQUA AMERICA / AQUA OHIO		11/15/2012	EXCHANGE		4,403,142	4,500,000	
03852C-AM-8	ARAMARK CORPORATION LC-3 FACILITY (EXT)		04/03/2012	Various		168,105	169,394	
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)		04/03/2012	Various		2,478,634	2,499,062	
03938L-AU-8	ARCELORMITTAL	F	11/26/2012	Various		1,918,594	1,925,000	27,671
03938L-AX-2	ARCELORMITTAL	F	11/15/2012	Various		1,057,875	1,050,000	16,734
039380-AG-5	ARCH COAL INC		07/31/2012	OPPENHEIMER & CO. INC		741,625	850,000	8,217
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		06/04/2012	BANK OF AMERICA		3,230,000	3,250,000	
039483-BG-6	ARCHER-DANIELS-MIDLAND C		10/16/2012	EXCHANGE		6,818,248	10,000,000	
04044T-AJ-5	ARISTOTLE HOLDING INC		02/06/2012	CITIBANK		9,784,700	10,000,000	
04044T-AL-0	ARISTOTLE HOLDING INC		02/06/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		30,697,750	31,000,000	
040555-CN-2	ARIZONA PUBLIC SERVICE		05/15/2012	Various		16,014,225	15,875,000	91,797
040104-MY-4	ARSI 2005-W1, A2 RMBS		01/25/2012	SCHEDULED PAY UP		11,803	11,803	
G0646#-AL-3	ASSOCIATED BRITISH FOODS PLC 2019	F	03/29/2012	BANK OF AMERICA		10,000,000	10,000,000	
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		08/17/2012	BANK OF AMERICA		2,987,500	3,000,000	
00206R-BG-6	AT&T INC		12/31/2012	Various		40,537	64,722	
00488K-AC-0	ATLANTIC BROADBAND FINANCE, LLC TERM LOA		12/07/2012	BANK OF AMERICA		620,313	625,000	
050095-AM-0	ATWOOD OCEANICS INC		04/04/2012	Various		9,052,181	8,815,000	27,351
05070G-AA-6	AUDATEX NORTH AMERICA IN		04/10/2012	J. P. MORGAN SECURITIES, INC.		1,052,880	1,025,000	22,678
05329W-AK-8	AUTONATION INC		06/04/2012	Various		3,491,050	3,455,000	44,793
053332-AM-4	AUTOZONE INC		04/17/2012	J. P. MORGAN SECURITIES, INC.		14,997,600	15,000,000	
053332-AN-2	AUTOZONE INC		11/01/2012	BARCLAYS BANK		9,967,200	10,000,000	
05366#-AJ-2	AVIATION CAPITAL GROUP (2012 ISSUANCE) 6		04/05/2012	CITICORP SECURITIES		15,000,000	15,000,000	
05377J-AJ-1	AVIS BUDGET CAR RENTAL LLC ADD-ON TLC		10/16/2012	J. P. MORGAN SECURITIES, INC.		990,000	1,000,000	
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	R	01/23/2012	BARCLAYS BANK		5,582,650	5,000,000	48,698
059165-EE-6	BALTIMORE GAS & ELECTRIC		08/14/2012	MORGAN STANLEY DEAN WITTER		19,924,000	20,000,000	
06051G-EM-7	BANK OF AMERICA CORP		03/16/2012	J. P. MORGAN SECURITIES, INC.		26,710,250	25,000,000	225,625
06051G-EQ-8	BANK OF AMERICA CORP		03/19/2012	BANK OF AMERICA		9,970,800	10,000,000	
06366Q-W8-6	BANK OF MONTREAL	A	01/06/2012	J. P. MORGAN SECURITIES, INC.		14,969,250	15,000,000	
064159-AM-8	BANK OF NOVA SCOTIA	A	01/05/2012	BARCLAYS BANK		4,990,000	5,000,000	
067901-AL-2	BARRICK GOLD CORP	A	06/21/2012	Various		14,555,800	14,000,000	124,269
071813-BF-5	BAXTER INTERNATIONAL INC		10/23/2012	Various		30,167,900	30,000,000	97,333
05531G-AA-9	BB&T CORPORATION		03/15/2012	DEUTSCHE BANK SECURITIES		9,930,600	10,000,000	
055381-AS-6	BE AEROSPACE INC		07/09/2012	Various		1,848,500	1,825,000	20,391
084423-AS-1	BERKLEY (WR) CORPORATION		03/13/2012	BANK OF AMERICA		9,962,000	10,000,000	
055451-AQ-1	BHP BILLITON FIN USA LTD	F	02/21/2012	J. P. MORGAN SECURITIES, INC.		49,532,000	50,000,000	
055451-AR-9	BHP BILLITON FIN USA LTD	F	02/21/2012	J. P. MORGAN SECURITIES, INC.		4,912,900	5,000,000	
090613-AF-7	BIOMET INC		09/20/2012	Various		1,363,000	1,300,000	11,917
09061A-AN-4	BIOMET INC DOLLAR TERM LOAN B-1		08/02/2012	EXCHANGE		963,773	974,425	
09247X-AJ-0	BLACKROCK INC		05/22/2012	CITIBANK		14,920,350	15,000,000	
055921-AB-6	BMC SOFTWARE INC		02/08/2012	BANK OF AMERICA		14,920,200	15,000,000	
097751-AY-7	BOMBARDIER INC	A	03/27/2012	BANK OF AMERICA		4,912,500	5,000,000	17,569
09776M-AG-9	BOMBARDIER RECREATIONAL PRODUCTS INC. TE	A	03/19/2012	EXCHANGE		3,669,278	3,674,482	
05565Q-BZ-0	BP CAPITAL MARKETS PLC	F	05/02/2012	MORGAN STANLEY DEAN WITTER		23,000,000	23,000,000	
10801Q-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B		05/16/2012	EXCHANGE		634,695	646,360	
Q7794#-AC-7	BRISBANE PORT SR SECD NTS DUE 2024	F	08/22/2012	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000	
110122-AT-5	BRISTOL-MYERS SQUIBB CO		07/26/2012	CITIBANK		39,405,600	40,000,000	
110394-AE-3	BRISTOW GROUP INC		11/15/2012	Various		1,893,200	1,800,000	9,976
111013-AK-4	BRITISH SKY BROADCASTING	F	11/19/2012	J. P. MORGAN SECURITIES, INC.		14,934,900	15,000,000	
111320-AG-2	BROADCOM CORP		08/13/2012	J. P. MORGAN SECURITIES, INC.		21,836,100	22,000,000	
120111-BL-2	BUILDING MATERIALS CORP		03/21/2012	BANK OF AMERICA		4,300,000	4,000,000	108,750

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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
12686C-BB-4	CABLEVISION SYSTEMS CORP		09/13/2012	BANK OF AMERICA		4,000,000	4,000,000	
127055-AJ-0	CABOT CORP		07/09/2012	CITIBANK		9,987,200	10,000,000	
12768R-AD-9	CAESARS ENTERTAINMENT OP		12/21/2012	EXCHANGE		2,658,338	2,600,000	77,350
127693-AC-3	CAESARS OPERATING ESCROW		08/15/2012	CITIBANK		750,000	750,000	
12800U-AK-6	CAISSE CENTRALE DESJARDN	A	01/17/2012	J. P. MORGAN SECURITIES, INC.		13,918,906	13,425,000	110,309
12800U-AL-4	CAISSE CENTRALE DESJARDN	A	02/28/2012	ROYAL BANK OF SCOTLAND PLC		9,997,600	10,000,000	
129268-AA-6	CALENDONIA GENERATING ABS		06/29/2012	MORGAN STANLEY DEAN WITTER		25,000,000	25,000,000	
130572-AA-8	CALIFORNIA RIDGE WIND ENERGY LLC 16.08-Y		04/06/2012	DIRECT		30,000,000	30,000,000	
131347-BW-5	CALPINE CORP		03/16/2012	J. P. MORGAN SECURITIES, INC.		8,025,000	7,500,000	56,250
13134M-BA-0	CALPINE CORPORATION NEW TL		10/26/2012	MORGAN STANLEY DEAN WITTER		497,500	500,000	
13342B-AJ-4	CAMERON INTL CORP		05/14/2012	CITIBANK		9,974,400	10,000,000	
136375-BX-9	CANADIAN NATL RAILWAY	A	11/08/2012	BANK OF AMERICA		4,993,350	5,000,000	
13643E-AG-0	CANADIAN OIL SANDS TRUST	A	03/26/2012	BANK OF AMERICA		6,945,470	7,000,000	
13974Y-AC-4	CAPITAL AUTO RECEIVABLES ASSET ABS		03/01/2012	GREENWICH CAPITAL MARKETS, INC.		7,574,427	7,000,000	34,051
13974Y-AD-2	CAPITAL AUTO RECEIVABLES ASSET ABS		03/01/2012	GREENWICH CAPITAL MARKETS, INC.		2,387,458	2,200,000	11,092
14149Y-AV-0	CARDINAL HEALTH INC		05/16/2012	J. P. MORGAN SECURITIES, INC.		14,981,850	15,000,000	
142812-AB-2	CARLSON WAGONLIT BV	F	05/17/2012	GLEACHER DESCAP		760,313	750,000	859
14313G-AB-3	CARMAX AUTO OWNER TRUST ABS		02/07/2012	J. P. MORGAN SECURITIES, INC.		23,998,354	24,000,000	
14912L-5F-4	CATERPILLAR FINANCIAL SE		05/22/2012	BANK OF AMERICA		19,967,200	20,000,000	
14916R-AC-8	CATHOLIC HEALTH INTIATIVES TAXABLE SER 2		10/25/2012	J. P. MORGAN SECURITIES, INC.		19,946,800	20,000,000	
124857-AG-8	CBS CORP		02/24/2012	BANK OF AMERICA		19,819,000	20,000,000	
14987B-AC-7	CC HOLDINGS GS V LLC		12/11/2012	BANK OF AMERICA		5,000,000	5,000,000	
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		08/08/2012	CITIBANK		658,523	665,000	
15089Q-AD-6	CELANESE US HOLDINGS LLC		11/07/2012	DEUTSCHE BANK SECURITIES		500,000	500,000	
151020-AH-7	CELGENE CORP		08/06/2012	BANK OF AMERICA		29,984,700	30,000,000	
151191-AW-3	CELULOSA ARAUCO CONSTITU	F	01/04/2012	J. P. MORGAN SECURITIES, INC.		5,911,800	6,000,000	
12516U-A*-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES	R	09/26/2012	VARIOUS		(84,936)		
15131Y-AD-7	CENGAGE LEARNING ACQ (THOMSON LEARNING)		04/10/2012	EXCHANGE		2,359,887	2,575,002	
15189X-AL-2	CENTERPOINT ENER HOUSTON		08/07/2012	ROYAL BANK OF SCOTLAND PLC		14,960,100	15,000,000	
15189X-AM-0	CENTERPOINT ENER HOUSTON		08/07/2012	ROYAL BANK OF SCOTLAND PLC		24,936,000	25,000,000	
151895-B*-9	CENTERPOINT PROPERTIES TR. SER B		06/22/2012	VARIOUS		970,335		
153527-AG-1	CENTRAL GARDEN & PET CO		03/27/2012	DEUTSCHE BANK SECURITIES		2,070,000	2,000,000	13,292
156700-AS-5	CENTURYLINK INC		03/05/2012	J. P. MORGAN SECURITIES, INC.		19,968,400	20,000,000	
15672W-AA-2	CEQUEL COM HLDG I/CAP CP		11/29/2012	VARIOUS		(57,000)		
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		10/18/2012	CREDIT SUISSE		10,802,759	10,985,000	
16117L-AZ-2	CHARTER COMM. OPERATING, LLC TLD		05/08/2012	BANK OF AMERICA		2,487,500	2,500,000	
161571-EX-8	CHASE ISSUANCE TRUST ABS		10/10/2012	DEUTSCHE BANK SECURITIES		20,014,844	20,000,000	
165167-CG-0	CHESAPEAKE ENERGY CORP		04/25/2012	BANK OF AMERICA		1,917,500	2,000,000	25,521
16516F-9A-9	CHESAPEAKE ENERGY CORP 11/12 TL		12/03/2012	DEUTSCHE BANK SECURITIES		3,920,000	4,000,000	
16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS		03/23/2012	J. P. MORGAN SECURITIES, INC.		2,512,500	2,500,000	66,502
16524R-AE-3	CHESAPEAKE MIDSTREAM PARTNERS		10/25/2012	Various		1,875,000	1,850,000	7,146
166764-AB-6	CHEVRON CORP		11/28/2012	MORGAN STANLEY DEAN WITTER		95,000,000	95,000,000	
17121E-AB-3	CHRYSLER GP/CG CO-ISSUER		05/04/2012	DEUTSCHE BANK SECURITIES		1,036,250	1,000,000	32,000
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER		05/04/2012	Various		1,840,500	1,800,000	57,017
12543D-AL-4	CHS/COMMUNITY HEALTH SYS		03/07/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		717,500	700,000	18,511
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		07/09/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		700,000	700,000	
12543D-AR-1	CHS/COMMUNITY HEALTH SYS		08/08/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		350,000	350,000	
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		02/02/2012	EXCHANGE		4,010,012	4,012,794	
171340-AH-5	CHURCH & DWIGHT CO INC		09/19/2012	BANK OF AMERICA		20,007,400	20,000,000	
125581-GQ-5	CIT GROUP INC		08/01/2012	BANK OF AMERICA		1,851,875	1,850,000	313
172967-FT-3	CITIGROUP INC		07/31/2012	CITIBANK		22,732,370	22,000,000	501,562
172967-FW-6	CITIGROUP INC		01/03/2012	CITIBANK		16,976,710	17,000,000	
184496-AJ-6	CLEAN HARBORS INC		11/26/2012	Various		2,327,000	2,300,000	39,083
184496-AK-3	CLEAN HARBORS INC		12/06/2012	GOLDMAN, SACHS & CO.		1,269,375	1,250,000	285
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE		03/26/2012	Various		5,414,375	5,500,000	13,132
18451Q-AJ-7	CLEAR CHANNEL WORLDWIDE		11/06/2012	GOLDMAN, SACHS & CO.		396,000	400,000	
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE		11/06/2012	GOLDMAN, SACHS & CO.		1,000,000	1,000,000	
189054-AT-6	CLOROX COMPANY		09/10/2012	WELLS FARGO BROKERAGE SERVICES		14,952,450	15,000,000	
125896-BK-5	CMS ENERGY CORP		03/07/2012	PARIBAS CAPITAL MARKETS		3,239,893	3,250,000	
12621E-AG-8	CNO FINANCIAL GROUP INC		10/24/2012	Various		949,438	930,000	1,355
459284-AB-1	COCA-COLA ENTERPRISES		02/01/2012	BANK OF AMERICA		5,232,050	5,000,000	68,542
19416Q-EA-4	COLGATE-PALMOLIVE CO		07/27/2012	J. P. MORGAN SECURITIES, INC.		35,473,320	36,000,000	
20030N-BD-2	COMCAST CORP		06/26/2012	WELLS FARGO BROKERAGE SERVICES		19,982,800	20,000,000	
20030N-BE-0	COMCAST CORP		06/26/2012	CITIBANK		9,492,210	9,500,000	
201723-AH-6	COMMERCIAL METALS CO		08/07/2012	Various		897,656	875,000	10,811

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205768-AG-9	COMSTOCK RESOURCES INC		12/07/2012	BANK OF AMERICA		1,037,500	1,000,000	13,260
205768-AJ-3	COMSTOCK RESOURCES INC		06/05/2012	Various		5,481,940	5,750,000	660
20605P-AB-7	CONCHO RESOURCES INC		04/10/2012	OPPENHEIMER & CO. INC		1,065,000	1,000,000	17,111
20605P-AD-3	CONCHO RESOURCES INC		03/23/2012	Various		3,581,000	3,600,000	4,889
20605P-AE-1	CONCHO RESOURCES INC		08/14/2012	J. P. MORGAN SECURITIES, INC.		1,500,000	1,500,000	
20826F-AA-4	CONOCOPHILLIPS COMPANY		12/04/2012	J. P. MORGAN SECURITIES, INC.		16,483,830	16,500,000	
209111-FB-4	CONS EDISON CO OF NY		03/08/2012	CITIBANK		11,957,280	12,000,000	
210518-CT-1	CONSUMERS ENERGY CO		05/01/2012	WELLS FARGO BROKERAGE SERVICES		9,999,100	10,000,000	
212015-AH-4	CONTINENTAL RESOURCES		03/29/2012	Various		10,017,000	9,975,000	22,899
210795-QB-9	CONTL AIRLINES 2012-2 A ABS		09/19/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,000,000	10,000,000	
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		09/19/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		750,000	750,000	
22303Q-AN-0	COVIDIEN INTL FINANCE SA	F	05/22/2012	DEUTSCHE BANK SECURITIES		14,953,800	15,000,000	
224044-BW-6	COX COMMUNICATIONS INC		11/26/2012	J. P. MORGAN SECURITIES, INC.		24,961,500	25,000,000	
228227-BC-7	CROWN CASTLE INTL CORP		10/03/2012	BANK OF AMERICA		950,000	950,000	
126408-GY-3	CSX CORP		10/17/2012	MORGAN STANLEY DEAN WITTER		4,981,750	5,000,000	
23331A-BE-8	D.R. HORTON INC		09/11/2012	ROYAL BANK OF SCOTLAND PLC		2,000,000	2,000,000	
237194-AK-1	DARDEN RESTAURANTS INC		10/01/2012	Various		14,998,200	15,000,000	
23918K-AL-2	DAVITA INC		04/10/2012	J. P. MORGAN SECURITIES, INC.		2,080,000	2,000,000	57,375
23918K-AM-0	DAVITA INC		05/17/2012	BANK OF AMERICA		1,045,000	1,000,000	3,865
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		11/27/2012	J. P. MORGAN SECURITIES, INC.		1,732,500	1,750,000	
23311V-AB-3	DCP MIDSTREAM OPERATING		03/08/2012	WELLS FARGO BROKERAGE SERVICES		19,907,000	20,000,000	
241738-AA-7	DE US, INC. SER. A SENIOR NTS DUE 5/2019		05/15/2012	J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	
244199-BE-4	DEERE & COMPANY		06/05/2012	BANK OF AMERICA		17,954,280	18,000,000	
24713E-AF-4	DELPHI CORP		04/23/2012	BANK OF AMERICA		3,165,000	3,000,000	82,177
24823U-AG-3	DENBURY RESOURCES INC		05/18/2012	Various		2,611,500	2,350,000	30,319
250847-EJ-5	DETROIT EDISON COMPANY		06/19/2012	BARCLAYS BANK		4,992,200	5,000,000	
344878-AA-7	DETROIT LIONS, INC SR SEC NT SER 2012-A		12/03/2012	EXCHANGE		13,571,244	12,424,238	
25156P-AR-4	DEUTSCHE TELEKOM INT FIN	F	02/28/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		9,860,400	10,000,000	
25179M-AP-8	DEVON ENERGY CORPORATION		05/07/2012	GOLDMAN, SACHS & CO.		9,940,800	10,000,000	
25459H-BF-1	DIRECTV HOLDINGS/FING		03/05/2012	BANK OF AMERICA		19,991,600	20,000,000	
25470D-AF-6	DISCOVERY COMMUNICATIONS		05/10/2012	J. P. MORGAN SECURITIES, INC.		7,933,360	8,000,000	
75524E-AK-4	DJO FINANCE (AKA REABLE) LLC TLB-3		05/02/2012	CREDIT SUISSE		2,928,250	2,950,000	
260543-CF-8	DOW CHEMICAL CO/THE		01/31/2012	BANK OF AMERICA		10,482,900	10,000,000	90,521
256882-AD-3	DPL INC		03/16/2012	Various		10,585,000	9,500,000	298,458
266233-AD-7	DUQUESNE LIGHT HOLDINGS		06/26/2012	CANTOR, FITZGERALD & CO.		14,412,902	13,095,000	94,656
277432-AN-0	EASTMAN CHEMICAL CO		05/29/2012	CITIBANK		19,844,800	20,000,000	
278642-AE-3	EBAY INC		07/19/2012	J. P. MORGAN SECURITIES, INC.		10,985,590	11,000,000	
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS		11/09/2012	EXCHANGE		766,000	766,000	
28108Q-AA-2	EDLINC STUDENT LOAN FUNDING TR ABS		11/09/2012	EXCHANGE		9,180,000	9,180,000	
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS		11/09/2012	EXCHANGE		992,000	992,000	
55377G-AB-9	EMI GROUP NORTH AMERICA (MTL PUBLISHING		08/24/2012	UNION BANK OF SWITZERLAND		5,015,000	5,000,000	
29082A-AA-5	EMPRESA BRAS DE AERONAU	F	06/12/2012	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000	
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		03/20/2012	BANK OF AMERICA		4,050,000	3,750,000	51,354
29268B-AF-8	ENEL FINANCE INTL SA	F	05/17/2012	BANK OF AMERICA		1,610,000	2,000,000	15,000
29273R-AQ-2	ENERGY TRANSFER PARTNERS		01/09/2012	J. P. MORGAN SECURITIES, INC.		5,985,480	6,000,000	
29273R-AR-0	ENERGY TRANSFER PARTNERS		02/03/2012	CANTOR, FITZGERALD & CO.		5,284,450	5,000,000	18,958
26874R-AA-6	ENI SPA	F	04/17/2012	BARCLAYS BANK		6,288,284	6,400,000	14,018
29977H-AD-2	EP ENER/EVEREST ACQ FIN		12/06/2012	EXCHANGE		2,993,131	2,985,000	19,952
26878U-AE-7	EP ENERGY LLC,(FKA EVEREST)TRANHCE B-1TL		09/04/2012	CITIBANK		1,991,875	2,000,000	
26878U-AF-4	EP ENERGY, LLC (FKA EVEREST) TRANCHE B-2		12/14/2012	CREDIT SUISSE		1,496,250	1,500,000	
29977H-AB-6	EP ENERGY/EP FINANCE INC		12/06/2012	EXCHANGE		1,600,000	1,600,000	14,583
29444U-AK-2	EQUINIX INC		05/31/2012	CITIBANK		806,250	750,000	20,417
26885G-AA-7	ERA GROUP INC		12/04/2012	DEUTSCHE BANK SECURITIES		1,966,220	2,000,000	
26882P-AT-9	ERAC USA FINANCE COMPANY		04/30/2012	VARIOUS		(50,000)		
26882P-BB-7	ERAC USA FINANCE COMPANY		04/30/2012	VARIOUS		(15,000)		
26882P-BE-1	ERAC USA FINANCE COMPANY		04/30/2012	VARIOUS		(43,750)		
26884T-AE-2	ERAC USA FINANCE COMPANY		03/12/2012	ROYAL BANK OF SCOTLAND PLC		4,935,800	5,000,000	
26884T-AH-5	ERAC USA FINANCE LLC		10/10/2012	GOLDMAN, SACHS & CO.		13,956,320	14,000,000	
294829-AA-4	ERICSSON LM	F	05/02/2012	DEUTSCHE BANK SECURITIES		19,917,000	20,000,000	
29736R-AE-0	ESTEE LAUDER CO INC		07/30/2012	J. P. MORGAN SECURITIES, INC.		14,986,650	15,000,000	
29736R-AF-7	ESTEE LAUDER CO INC		07/30/2012	CITIBANK		9,956,700	10,000,000	
31428X-AS-5	FEDEX CORP		07/24/2012	GOLDMAN, SACHS & CO.		5,984,760	6,000,000	
31428X-AT-3	FEDEX CORP		07/24/2012	J. P. MORGAN SECURITIES, INC.		9,848,000	10,000,000	
31620M-AB-2	FIDELITY NATIONAL INFORM		08/30/2012	EXCHANGE		1,836,202	1,750,000	16,680
31620M-AH-9	FIDELITY NATIONAL INFORMATION		03/05/2012	BANK OF AMERICA		2,500,000	2,500,000	

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316773-CL-2	FIFTH THIRD BANCORP		03/02/2012	J. P. MORGAN SECURITIES, INC.		12,413,250	12,500,000	
337738-AM-0	FISERV INC		09/18/2012	BANK OF AMERICA		19,907,800	20,000,000	
340711-AV-2	FLORIDA GAS TRANSMISSION		06/12/2012	ROYAL BANK OF SCOTLAND PLC		9,987,300	10,000,000	
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		01/03/2012	SCHEDULED PAY UP		441	305	
34382#-AD-5	FLUID ENTERPRISES CORP. (HOMAX) 2ND LIEN		12/29/2011	SCHEDULED PAY UP		3,188	1,358	
34407J-AB-2	FLYING FORTRESS, INC. TERM LOAN		03/02/2012	BANK OF AMERICA		2,970,000	3,000,000	
30249U-AB-7	FMC TECHNOLOGIES INC		09/18/2012	WELLS FARGO BROKERAGE SERVICES		9,991,500	10,000,000	
30251G-AH-0	FMG RESOURCES AUG 2006	F	08/29/2012	OPPENHEIMER & CO. INC		589,000	589,000	16,602
30251G-AN-7	FMG RESOURCES AUG 2006	F	08/29/2012	OPPENHEIMER & CO. INC		1,047,188	1,125,000	35,449
34529Q-AC-7	FORD CREDIT AUTO LEASE TRUST ABS		02/07/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		5,318,103	5,290,000	3,784
34529V-AC-6	FORD CREDIT AUTO LEASE TRUST ABS		02/28/2012	BANK OF AMERICA		7,999,180	8,000,000	
34529U-AB-0	FORD CREDIT AUTO OWNER TRUST ABS		01/18/2012	GREENWICH CAPITAL MARKETS, INC.		15,499,160	15,500,000	
345397-VX-8	FORD MOTOR CREDIT CO LLC		01/31/2012	BANK OF AMERICA		3,000,000	3,000,000	
346091-BE-0	FOREST OIL CORPORATION		06/15/2012	GOLDMAN, SACHS & CO.		3,120,000	3,000,000	88,542
G3930A-AB-4	FORTESCUE METALS GROUP LTD TERM LOAN B	F	11/13/2012	CREDIT SUISSE		4,207,500	4,250,000	
35671D-AU-9	FREEPORT-MCMORAN C & G		02/08/2012	J. P. MORGAN SECURITIES, INC.		24,936,750	25,000,000	
35802X-AD-5	FRESENIUS MED CARE II		05/16/2012	BANK OF AMERICA		753,750	750,000	13,594
35802X-AF-0	FRESENIUS MED CARE II		01/18/2012	Various		3,640,000	3,625,000	
35906A-AM-0	FRONTIER COMMUNICATIONS		12/06/2012	Various		2,377,000	2,325,000	15,121
302941-AJ-8	FTI CONSULTING INC		11/08/2012	Various		2,862,750	2,700,000	44,625
302941-AK-5	FTI CONSULTING INC		11/09/2012	J. P. MORGAN SECURITIES, INC.		350,000	350,000	
36160B-AA-3	GDF SUEZ	F	10/02/2012	J. P. MORGAN SECURITIES, INC.		14,819,850	15,000,000	
369668-AA-6	GECC/LJ VP HOLDINGS LLC		04/25/2012	J. P. MORGAN SECURITIES, INC.		12,485,000	12,500,000	
369300-AM-0	GENERAL CABLE CORP		10/26/2012	Various		2,429,000	2,400,000	2,300
36962G-5J-9	GENERAL ELEC CAP CORP		01/04/2012	CITIBANK		20,426,000	20,000,000	211,833
369604-BD-4	GENERAL ELECTRIC CO		10/01/2012	CITIBANK		29,929,500	30,000,000	
370488-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		03/15/2012	VARIOUS		(61,875)		
37048@-AG-9	GENERAL PARTS INTERNATIONAL INC 2020		03/15/2012	EXCHANGE		16,524,000	16,200,000	212,868
37048@-AA-2	GENERAL PARTS INTERNATIONAL, INC. 2020		03/15/2012	VARIOUS		(121,500)		
373334-JW-2	GEORGIA POWER COMPANY		02/29/2012	BARCLAYS BANK		4,997,450	5,000,000	
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		11/06/2012	BARCLAYS BANK		1,980,000	2,000,000	
38141G-GM-0	GOLDMAN SACHS GROUP INC		02/17/2012	GOLDMAN, SACHS & CO.		3,990,760	4,000,000	15,278
384313-AC-6	GRAFTECH INTERNATIONAL		11/15/2012	J. P. MORGAN SECURITIES, INC.		700,000	700,000	
391164-AF-7	GREAT PLAINS ENERGY INC		03/19/2012	GOLDMAN, SACHS & CO.		10,229,100	10,000,000	19,444
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED		02/29/2012	EXCHANGE		4,893,460	4,975,000	
40052V-AB-0	GRUPO BIMBO SAB DE CV	F	02/01/2012	CITIBANK		5,099,850	5,000,000	6,875
404121-AE-5	HCA INC		02/07/2012	GOLDMAN, SACHS & CO.		2,000,000	2,000,000	
40416G-AA-6	HDTFS INC		10/01/2012	BARCLAYS BANK		300,000	300,000	
40416G-AC-2	HDTFS INC		10/01/2012	BARCLAYS BANK		100,000	100,000	
421924-BJ-9	HEALTHSOUTH CORP		05/17/2012	BARCLAYS BANK		1,065,000	1,000,000	14,424
421924-BK-6	HEALTHSOUTH CORP		11/27/2012	Various		2,002,500	2,000,000	25,236
428040-CG-2	HERTZ CORP		06/26/2012	Various		455,800	430,000	14,447
428040-CJ-6	HERTZ CORP		03/16/2012	DEUTSCHE BANK SECURITIES		3,890,625	3,750,000	109,688
42822X-AA-3	HEWETT'S ISLAND CLO I-R, CLAAS A	F	03/27/2012	MORGAN STANLEY DEAN WITTER		36,621,287	38,629,201	42,476
428236-BX-0	HEWLETT-PACKARD CO		03/07/2012	BANK OF AMERICA		14,965,650	15,000,000	
423074-AP-8	HJ HEINZ CO		02/28/2012	J. P. MORGAN SECURITIES, INC.		34,942,600	35,000,000	
43644A-AQ-2	HOLOGIC, INC. TERM LOAN B		08/16/2012	GOLDMAN, SACHS & CO.		990,000	1,000,000	
440543-AL-0	HORNBECK OFFSHORE SERVICES		03/27/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,015,000	2,000,000	4,569
44416*-9C-2	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		02/29/2012	GREENWICH NATWEST		4,594,286	4,594,286	
44416*-9D-0	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		05/31/2012	GREENWICH NATWEST		4,115,714	4,115,714	
44416*-9E-8	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		08/31/2012	GREENWICH NATWEST		4,498,571	4,498,571	
44416*-9F-5	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		11/30/2012	GREENWICH NATWEST		16,797,857	16,797,857	
444859-BA-9	HUMANA INC		12/05/2012	BANK OF AMERICA		14,941,500	15,000,000	
448055-AJ-2	HUSKY ENERGY INC	A	03/19/2012	CITIBANK		29,905,500	30,000,000	
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD	F	01/31/2012	HSBC SECURITIES, INC.		4,986,450	5,000,000	12,847
44919P-AA-0	IAC/INTERACTIVECORP		12/18/2012	J. P. MORGAN SECURITIES, INC.		700,000	700,000	
459200-HG-9	IBM CORP		07/25/2012	DEUTSCHE BANK SECURITIES		24,599,500	25,000,000	
451102-AH-0	ICAHN ENTERPRISES/FIN		11/26/2012	EXCHANGE		3,378,201	3,275,000	76,633
45671X-AA-8	INERGY MID LP / FIN CORP		11/29/2012	CITIBANK		1,125,000	1,125,000	
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		05/18/2012	Various		2,661,000	2,650,000	
44986L-2A-6	ING BANK NV	F	11/27/2012	BARCLAYS BANK		19,933,600	20,000,000	
458140-AM-2	INTEL CORP		12/04/2012	BANK OF AMERICA		19,914,600	20,000,000	
45824T-AK-1	INTELSAT JACKSON HLDG	F	04/12/2012	GOLDMAN, SACHS & CO.		3,052,500	3,000,000	6,646
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN B1	F	01/27/2012	BANK OF AMERICA		3,011,250	3,000,000	
459745-GC-3	INTL LEASE FINANCE CORP		06/15/2012	BANK OF AMERICA		1,105,000	1,000,000	21,573

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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
46131N-AD-6	INVERSIONES CMPC SA	F	04/18/2012	J. P. MORGAN SECURITIES, INC.		9,890,600	10,000,000	
46186G-AE-3	INWOOD PARK CDO 2006-1A CLASS A2 CLO LOA	F	03/16/2012	GREENWICH CAPITAL MARKETS, INC.		23,925,000	25,000,000	33,940
46284P-AP-9	IRON MOUNTAIN INC		12/10/2012	Various		3,968,563	3,950,000	24,773
478045-AA-5	JOHN SEVIER COMB CYCLE		01/10/2012	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000	
46625M-P5-2	JPMCC 2003-CB7, D CMBS		06/22/2012	VARIOUS		386,131		
46625H-JD-3	JPMORGAN CHASE & CO		01/13/2012	J. P. MORGAN SECURITIES, INC.		9,946,700	10,000,000	
485260-BH-5	KANSAS GAS & ELECTRIC		02/24/2012	CANTOR, FITZGERALD & CO.		9,297,557	8,539,662	200,931
487836-BJ-6	KELLOGG CO		05/14/2012	BARCLAYS BANK		4,957,950	5,000,000	
492914-AS-5	KEY ENERGY SERVICES INC		09/25/2012	Various		3,112,650	3,020,000	16,084
494550-BL-9	KINDER MORGAN ENER PART		03/07/2012	J. P. MORGAN SECURITIES, INC.		29,944,200	30,000,000	
50076Q-AF-3	KRAFT FOODS INC		05/30/2012	ROYAL BANK OF SCOTLAND PLC		17,838,000	18,000,000	
501044-CQ-2	KROGER CO/THE		04/10/2012	CITIBANK		1,987,100	2,000,000	
50540R-AL-6	LAB CORP OF AMER HLDGS		08/20/2012	BANK OF AMERICA		11,986,080	12,000,000	
513075-BB-6	LAMAR MEDIA CORP		06/25/2012	Various		2,805,000	2,750,000	59,444
52108H-E5-9	LBUBS 2004-C4, B CMBS		06/22/2012	VARIOUS		199,810		
52108H-E6-7	LBUBS 2004-C4, C CMBS		06/22/2012	VARIOUS		149,858		
52108H-E7-5	LBUBS 2004-C4, D CMBS		06/22/2012	VARIOUS		169,839		
52108R-AH-5	LBUBS 2006-C4, B CMBS		06/22/2012	VARIOUS		993,228		
52108R-AJ-1	LBUBS 2006-C4, C CMBS		06/22/2012	VARIOUS		2,383,748		
52108R-AK-8	LBUBS 2006-C4, D CMBS		06/22/2012	VARIOUS		1,191,874		
524660-AW-7	LEGGETT & PLATT INC		08/08/2012	J. P. MORGAN SECURITIES, INC.		9,970,600	10,000,000	
526057-BH-6	LENNAR CORP		07/17/2012	DEUTSCHE BANK SECURITIES		525,000	525,000	
53079E-AW-4	LIBERTY MUTUAL GROUP INC		05/01/2012	J. P. MORGAN SECURITIES, INC.		3,987,560	4,000,000	
53219L-AK-5	LIFEPOINT HOSPITALS INC		04/02/2012	Various		3,175,000	3,000,000	22,083
548661-CX-3	LOWE'S COMPANIES INC		04/24/2012	J. P. MORGAN SECURITIES, INC.		5,004,000	5,000,000	2,583
52524M-AX-7	LXS 2007-9 WF5 RMBS		01/01/2012	Various		3,648	3,648	
552081-AK-7	LYONDELLBASELL IND NV	F	04/10/2012	J. P. MORGAN SECURITIES, INC.		992,500	1,000,000	639
55616X-AF-4	MACYS RETAIL HLDGS INC		01/10/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		9,918,900	10,000,000	
563571-AJ-7	MANITOWOC COMPANY INC		10/04/2012	J. P. MORGAN SECURITIES, INC.		380,000	380,000	
565849-AK-2	MARATHON OIL CORP		10/24/2012	MORGAN STANLEY DEAN WITTER		34,914,950	35,000,000	
57037@-AE-5	MARK ANDY 15% SR SUB NOTES (HANCOCK MEZZ		03/15/2012	SCHEDULED PAY UP		101,226	49,681	
570535-AK-0	MARKEL CORPORATION		06/27/2012	WELLS FARGO BROKERAGE SERVICES		7,488,900	7,500,000	
570506-AP-0	MARKWEST ENERGY PART/FIN		05/31/2012	Various		1,289,375	1,250,000	43,750
571903-AJ-2	MARRIOTT INTERNATIONAL		03/09/2012	Various		19,847,300	20,000,000	15,000
57169*-AQ-0	MARS, INC. SER G SR NTS DUE 2019		10/11/2012	J. P. MORGAN SECURITIES, INC.		30,000,000	30,000,000	
574599-BH-8	MASCO CORP		03/06/2012	J. P. MORGAN SECURITIES, INC.		7,000,000	7,000,000	
57629W-BR-0	MASSMUTUAL GLOBAL FUNDIN		10/10/2012	DEUTSCHE BANK SECURITIES		14,888,250	15,000,000	
58013M-EQ-3	MCDONALD'S CORP		05/23/2012	J. P. MORGAN SECURITIES, INC.		24,761,250	25,000,000	
581557-AZ-8	MCKESSON CORP		11/29/2012	BANK OF AMERICA		9,988,600	10,000,000	
582848-AA-5	MEAD PRODUCTS / ACCO BRANDS		04/20/2012	BARCLAYS BANK		550,000	550,000	103
585055-AW-6	MEDTRONIC INC		03/14/2012	WARBURG DILLION READ LLC		4,991,850	5,000,000	
585055-AX-4	MEDTRONIC INC		03/14/2012	BANK OF AMERICA		14,954,100	15,000,000	
589331-AT-4	MERCK & CO INC		09/10/2012	BANK OF AMERICA		44,984,250	45,000,000	
58933Y-AC-9	MERCK & CO INC		10/23/2012	ROYAL BANK OF SCOTLAND PLC		18,430,100	18,415,000	24,195
59001A-AN-2	MERITAGE HOMES CORP		07/18/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,376,940	1,299,000	25,284
59001A-AQ-5	MERITAGE HOMES CORP		09/21/2012	OPPENHEIMER & CO. INC		763,000	735,000	6,302
59151K-AG-3	METHANEX CORP	A	02/21/2012	ROYAL BANK OF SCOTLAND PLC		7,969,200	8,000,000	
552953-CA-7	MGM RESORTS INTL		12/06/2012	BARCLAYS BANK		500,000	500,000	
594918-AQ-7	MICROSOFT CORP		11/02/2012	J. P. MORGAN SECURITIES, INC.		19,885,400	20,000,000	
605417-BZ-6	MISSISSIPPI POWER CO		03/05/2012	J. P. MORGAN SECURITIES, INC.		9,944,500	10,000,000	
61166W-AH-4	MONSANTO CO		07/09/2012	J. P. MORGAN SECURITIES, INC.		9,988,400	10,000,000	
62536*-AA-1	MULTIAD SVC INC 14.5% SR SUB NOTES (HANC		10/31/2012	SCHEDULED PAY UP		38,778	38,778	
626717-AD-4	MURPHY OIL CORP		05/15/2012	J. P. MORGAN SECURITIES, INC.		9,978,600	10,000,000	
626717-AF-9	MURPHY OIL CORP		11/27/2012	J. P. MORGAN SECURITIES, INC.		9,959,400	10,000,000	
63530Q-AE-9	NATIONAL CINEMEDIA LLC		12/13/2012	EXCHANGE		3,439,946	3,425,000	33,108
637071-AJ-0	NATIONAL OILWELL VARCO I		11/15/2012	WELLS FARGO BROKERAGE SERVICES		29,892,000	30,000,000	
637432-MQ-5	NATIONAL RURAL UTIL COOP		01/26/2012	ROYAL BANK OF SCOTLAND PLC		4,982,800	5,000,000	
63946B-AD-2	NBC UNIVERSAL		06/26/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		11,619,200	10,000,000	84,403
63946B-AH-3	NBCUNIVERSAL MEDIA LLC		09/28/2012	MORGAN STANLEY DEAN WITTER		9,981,700	10,000,000	
62886E-AE-8	NCR CORP		09/12/2012	J. P. MORGAN SECURITIES, INC.		1,950,000	1,950,000	
62886E-AG-3	NCR CORP		12/04/2012	J. P. MORGAN SECURITIES, INC.		1,200,000	1,200,000	
64128X-AC-4	NEUBERGER BERMAN GRP/FIN		05/18/2012	Various		4,360,000	4,300,000	25,785
644535-AD-8	NEW GOLD INC	A	05/15/2012	Various		1,597,653	1,568,000	6,839
644535-AF-3	NEW GOLD INC	A	11/14/2012	Various		1,116,000	1,100,000	694
64952W-BK-8	NEW YORK LIFE GLOBAL FDG		10/22/2012	WARBURG DILLION READ LLC		19,963,400	20,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
65120F-AC-8	NEWCREST FINANCE PTY LTD	F	09/24/2012	BARCLAYS BANK		14,912,850	15,000,000	
651229-AM-8	NEWELL RUBBERMAID INC		06/11/2012	J. P. MORGAN SECURITIES, INC.		19,936,400	20,000,000	
651290-AN-8	NEWFIELD EXPLORATION CO		11/19/2012	STERNE AGEE & LEACH		320,250	300,000	6,417
651290-AQ-1	NEWFIELD EXPLORATION CO		10/26/2012	Various		1,645,000	1,600,000	11,719
651587-AD-9	NEWMARKET CORP		12/13/2012	J. P. MORGAN SECURITIES, INC.		19,966,000	20,000,000	
651639-AN-6	NEWMONT MINING CORP		03/05/2012	CITIBANK		24,809,750	25,000,000	
651639-AP-1	NEWMONT MINING CORP		03/05/2012	J. P. MORGAN SECURITIES, INC.		6,939,940	7,000,000	
652482-CF-5	NEWS AMERICA INC		09/11/2012	J. P. MORGAN SECURITIES, INC.		19,858,000	20,000,000	
665228-C*-1	NICOR GAS FIRST MORTGAGE BOND 2.86% SERI		11/27/2012	VARIOUS		(31,250)		
65409Q-AY-8	NIELSEN FINANCE LLC/CO		05/23/2012	BANK OF AMERICA		538,750	500,000	4,736
65409Q-AZ-5	NIELSEN FINANCE LLC/CO		11/13/2012	BANK OF AMERICA		992,500	1,000,000	5,500
654679-AB-5	NISKA GAS STORAGE US/CAN		11/16/2012	BANK OF AMERICA		1,012,500	1,000,000	16,271
65473Q-BA-0	NISOURCE FINANCE CORP		06/11/2012	CITIBANK		4,979,650	5,000,000	
65504L-AJ-6	NOBLE HOLDING INTL LTD	F	02/07/2012	BARCLAYS BANK		4,987,800	5,000,000	
655844-BJ-6	NORFOLK SOUTHERN CORP		03/12/2012	BANK OF AMERICA		34,627,950	35,000,000	
629377-BJ-0	NRG ENERGY INC		05/31/2012	CITIBANK		985,000	1,000,000	21,542
629377-BS-0	NRG ENERGY INC		06/15/2012	Various		3,935,000	4,000,000	17,500
629377-BT-8	NRG ENERGY INC		11/13/2012	Various		1,517,500	1,500,000	3,828
67021C-AG-2	NSTAR ELECTRIC CO		10/09/2012	GOLDMAN, SACHS & CO.		14,958,900	15,000,000	
67020Y-AD-2	NUANCE COMMUNICATIONS		10/15/2012	Various		1,539,000	1,525,000	8,122
67059T-AC-9	NUSTAR LOGISTICS LP		01/30/2012	CITIBANK		9,976,400	10,000,000	
67073E-AK-6	NUVEEN INVESTMENTS, INC. ADDITONAL EXTEN		10/18/2012	Various		2,789,772	2,803,194	
674599-CE-3	OCCIDENTAL PETROLEUM COR		06/19/2012	BANK OF AMERICA		20,945,190	21,000,000	
678026-AD-7	OIL STATES INTL INC		07/05/2012	Various		2,012,220	1,916,000	27,936
678026-AE-5	OIL STATES INTL INC		12/18/2012	RBC DOMINION SECURITIES		200,000	200,000	
681936-AZ-3	OMEGA HLTHCARE INVESTORS		03/05/2012	BANK OF AMERICA		5,000,000	5,000,000	
681919-AZ-9	OMNICOM GROUP INC		04/18/2012	J. P. MORGAN SECURITIES, INC.		9,956,700	10,000,000	
68233J-AS-3	ONCOR ELECTRIC DELIVERY		05/15/2012	MORGAN STANLEY DEAN WITTER		4,987,950	5,000,000	
682680-AQ-6	ONEOK INC		01/23/2012	J. P. MORGAN SECURITIES, INC.		6,996,570	7,000,000	
68268N-AJ-2	ONEOK PARTNERS LP		09/10/2012	ROYAL BANK OF SCOTLAND PLC		14,936,400	15,000,000	
68389X-AP-0	ORACLE CORP		10/18/2012	CITIBANK		19,975,600	20,000,000	
67103H-AC-1	O'REILLY AUTOMOTIVE INC		08/16/2012	J. P. MORGAN SECURITIES, INC.		4,981,350	5,000,000	
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC		09/30/2012	SCHEDULED PAY UP		191,193	191,193	
690768-BF-2	OWENS-ILLINOIS INC		07/09/2012	BANK OF AMERICA		853,125	750,000	9,263
695156-AP-4	PACKAGING CORP OF AMERIC		06/21/2012	BANK OF AMERICA		9,991,100	10,000,000	
70757D-AJ-8	PENN NATIONAL GAMING, INC.- TERM B		12/10/2012	BANK OF AMERICA		2,000,000	2,000,000	
709599-AC-8	PENSKE TRUCK LEASING/PTL		05/08/2012	J. P. MORGAN SECURITIES, INC.		4,995,150	5,000,000	
709599-AE-4	PENSKE TRUCK LEASING/PTL		05/08/2012	J. P. MORGAN SECURITIES, INC.		14,989,200	15,000,000	
709599-AH-7	PENSKE TRUCK LEASING/PTL		07/10/2012	BANK OF AMERICA		9,937,600	10,000,000	
709629-AD-1	PENTAIR FINANCE SA	F	11/19/2012	BANK OF AMERICA		14,964,750	15,000,000	
709629-AG-4	PENTAIR FINANCE SA		12/31/2012	Various		19,765,860	20,000,000	
712704-AA-3	PEOPLE'S UNITED FIN INC		12/03/2012	J. P. MORGAN SECURITIES, INC.		2,990,040	3,000,000	
713448-BZ-0	PEPSICO INC		02/29/2012	BANK OF AMERICA		19,937,600	20,000,000	
71645W-AR-2	PETROBRAS INTL FIN CO	F	02/01/2012	MORGAN STANLEY DEAN WITTER		5,209,050	5,000,000	6,719
71713U-AQ-5	PHARMACIA CORP		09/26/2012	VARIOUS		(19,083)		
718546-AA-2	PHILLIPS 66		03/07/2012	J. P. MORGAN SECURITIES, INC.		19,952,600	20,000,000	
718546-AG-9	PHILLIPS 66		03/07/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		9,998,200	10,000,000	
718592-AK-4	PHILLIPS-VAN HEUSEN		11/29/2012	VARIOUS		(83,250)		
72346D-AN-3	PINNACLE ENTERTAINMENT INCREMENTAL TL A		04/09/2012	J. P. MORGAN SECURITIES, INC.		1,188,000	1,200,000	
723787-AK-3	PIONEER NATURAL RESOURCE		06/21/2012	DEUTSCHE BANK SECURITIES		9,446,800	9,500,000	
72650R-AZ-5	PLAINS ALL AMER PIPELINE		03/13/2012	J. P. MORGAN SECURITIES, INC.		9,982,300	10,000,000	
69349L-AG-3	PNC BANK NA		10/17/2012	MORGAN STANLEY DEAN WITTER		24,997,750	25,000,000	
693475-AL-9	PNC FINANCIAL SERVICES		11/01/2012	GOLDMAN, SACHS & CO.		5,059,335	5,000,000	180,642
693476-BN-2	PNC FUNDING CORP		03/05/2012	MORGAN STANLEY DEAN WITTER		9,944,400	10,000,000	
693506-BG-1	PPG INDUSTRIES INC		07/31/2012	J. P. MORGAN SECURITIES, INC.		14,997,300	15,000,000	
69352P-AD-5	PPL CAPITAL FUNDING INC		06/11/2012	WARBURG DILLION READ LLC		4,983,400	5,000,000	
69352P-AE-3	PPL CAPITAL FUNDING INC		10/10/2012	MORGAN STANLEY DEAN WITTER		9,984,300	10,000,000	
127216-AD-1	PRATT INDUSTRIES (USA), INC. / CADDO-BOS		01/20/2012	Various		(27,750)		
740189-AG-0	PRECISION CASTPARTS CORP		12/17/2012	BANK OF AMERICA		10,936,750	11,000,000	
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA	E	09/24/2012	SCHEDULED PAY UP		102,575	102,575	
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		06/30/2012	SCHEDULED PAY UP		40,335	40,335	
144141-DB-1	PROGRESS ENERGY CAROLINA		05/15/2012	MORGAN STANLEY DEAN WITTER		9,950,400	10,000,000	
743263-AS-4	PROGRESS ENERGY INC		03/05/2012	J. P. MORGAN SECURITIES, INC.		22,915,130	23,000,000	
991396-9A-2	PROGRESSIVE WASTE SOLUTIONS LTD TERM B L	A	11/07/2012	BANK OF AMERICA		1,243,750	1,250,000	
69366A-AF-7	PSS WORLD MEDICAL INC		05/31/2012	KNIGHT LIBERTAS, LLC		764,063	750,000	13,414

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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
744448-CG-4	PUBLIC SERVICE COLORADO		09/04/2012	BANK OF AMERICA		9,965,400	10,000,000	
745310-AB-8	PUGET ENERGY INC		03/16/2012	BANK OF AMERICA		4,096,875	3,750,000	65,000
745310-AF-9	PUGET ENERGY INC		12/13/2012	EXCHANGE		1,249,916	1,250,000	34,766
693656-AA-8	PVH CORP		12/06/2012	BARCLAYS BANK		500,000	500,000	
74733V-AC-4	QEP RESOURCES INC		09/05/2012	J. P. MORGAN SECURITIES, INC.		1,829,688	1,825,000	
74819R-AN-6	QUEBECOR MEDIA INC	A	10/03/2012	BANK OF AMERICA		675,000	675,000	
74876W-9A-5	QUINTILES TRANSNATIONAL CORP TERM B-1 LO		11/14/2012	J. P. MORGAN SECURITIES, INC.		498,750	500,000	
747262-AG-8	QVC INC		06/28/2012	Various		12,105,900	12,000,000	712
76110W-PD-2	RASC 2002-KS4 RMBS		12/01/2012	SCHEDULED PAY UP		62,271	62,271	
754907-AA-1	RAYONIER INC		02/29/2012	BANK OF AMERICA		14,967,150	15,000,000	
75886A-AG-3	REGENCY ENERGY PARTNERS		09/27/2012	Various		1,821,500	1,800,000	
760759-AP-5	REPUBLIC SERVICES INC		05/14/2012	WELLS FARGO BROKERAGE SERVICES		9,972,300	10,000,000	
76173F-AM-9	REYNOLDS GROUP HOLDINGS U.S. TERM LOAN		11/02/2012	CREDIT SUISSE		2,218,400	2,218,400	
761735-AK-5	REYNOLDS GRP ISS/REYNOLD		05/31/2012	MORGAN STANLEY DEAN WITTER		517,500	500,000	4,948
761735-AN-9	REYNOLDS GRP ISS/REYNOLD		09/19/2012	Various		1,001,250	1,000,000	
76720A-AC-0	RIO TINTO FIN USA LTD	F	03/19/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		24,868,500	25,000,000	
76720A-AF-3	RIO TINTO FIN USA PLC	F	08/16/2012	MORGAN STANLEY DEAN WITTER		6,908,160	7,000,000	
772739-AK-4	ROCK-TENN CO		02/14/2012	BANK OF AMERICA		5,988,600	6,000,000	
772739-AN-8	ROCK-TENN CO		09/04/2012	BANK OF AMERICA		4,946,500	5,000,000	
780153-AU-6	ROYAL CARIBBEAN CRUISES	F	11/02/2012	J. P. MORGAN SECURITIES, INC.		750,000	750,000	
74966U-AE-0	RPI FINANCE TRUST TERM LOAN 6.75 YR 2012		10/24/2012	BANK OF AMERICA		1,250,000	1,250,000	
749685-AS-2	RPM INTERNATIONAL INC		10/18/2012	WELLS FARGO BROKERAGE SERVICES		19,974,200	20,000,000	
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022		02/09/2012	BARCLAYS BANK		35,000,000	35,000,000	
78571Y-AM-2	SABRE INC. NEW TERM LOAN EXTENDED		05/09/2012	EXCHANGE		3,363,155	3,493,425	
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		05/16/2012	BANK OF AMERICA		4,267,500	4,250,000	479
79603M-AD-8	SAMSON INVESTMENT COMPANY INITIAL TERM L		10/11/2012	BANK OF AMERICA		997,500	1,000,000	
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		08/29/2012	VARIOUS		(104,562)		
80007P-AN-9	SANDRIDGE ENERGY INC		11/27/2012	EXCHANGE		1,117,291	1,100,000	16,500
80007P-AT-6	SANDRIDGE ENERGY INC		11/27/2012	EXCHANGE		771,192	775,000	15,661
80281A-AB-5	SANTANDER DRIVE AUTO RECEIVABL ABS		01/11/2012	CITIGROUP GLOBAL MARKETS		17,999,519	18,000,000	
80282V-AB-8	SANTANDER DRIVE AUTO RECEIVABL ABS		03/14/2012	J. P. MORGAN SECURITIES, INC.		10,999,143	11,000,000	
78404X-AE-5	SBA SENIOR FINANCE II LLC INCREMENTAL TR		10/18/2012	CITIBANK		648,375	650,000	
78401F-AE-7	SBA TELECOMMUNICATIONS		07/10/2012	J. P. MORGAN SECURITIES, INC.		350,000	350,000	
80687P-AA-4	SCHNEIDER ELECTRIC SA	F	09/20/2012	BARCLAYS BANK		19,946,800	20,000,000	
811904-AK-7	SEACOR HOLDINGS INC		08/09/2012	Various		3,791,250	3,500,000	113,800
81180W-AF-8	SEAGATE HDD CAYMAN	F	03/23/2012	BANK OF AMERICA		3,262,500	3,000,000	50,750
81211K-AR-1	SEALED AIR CORP		09/25/2012	BANK OF AMERICA		2,743,500	2,400,000	6,328
81211K-AS-9	SEALED AIR CORP		11/15/2012	BANK OF AMERICA		1,106,000	1,100,000	
81211L-AP-3	SEALED AIR CORP TERM B-1		12/17/2012	CITIBANK		369,387	370,313	
81725W-AF-0	SENSATA TECHNOLOGIES BV	F	07/13/2012	OPPENHEIMER & CO. INC		782,813	750,000	8,531
81726J-AC-5	SENSATA TECHNOLOGIES FINANCE COMPANY LLC		12/21/2012	MORGAN STANLEY DEAN WITTER		1,005,000	1,000,000	
78412F-AP-9	SESI LLC		03/21/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,185,000	2,000,000	43,542
822538-AA-2	SHELF DRILL HOLD LTD	F	11/09/2012	JEFFERIES & COMPANY, INC.		953,000	950,000	2,013
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		10/01/2012	SCHEDULED PAY UP		60,958	60,958	
82967N-AG-3	SIRIUS XM RADIO INC		09/19/2012	Various		4,131,906	4,100,000	14,733
83001A-AA-0	SIX FLAGS ENTERTAINMENT		12/11/2012	WELLS FARGO		2,200,000	2,200,000	
832248-AQ-1	SMITHFIELD FOODS INC		07/12/2012	CITIBANK		829,688	750,000	2,583
832248-AV-0	SMITHFIELD FOODS INC		07/18/2012	Various		4,020,000	4,000,000	
83238P-AD-6	SMITHS GROUP PLC	F	10/04/2012	J. P. MORGAN SECURITIES, INC.		24,946,000	25,000,000	
835898-AF-4	SOTHEBY'S		09/21/2012	GOLDMAN, SACHS & CO.		580,000	580,000	
844895-AV-4	SOUTHWEST GAS CORP		03/20/2012	J. P. MORGAN SECURITIES, INC.		12,495,750	12,500,000	
845467-AF-6	SOUTHWESTERN ENERGY CO		03/01/2012	J. P. MORGAN SECURITIES, INC.		24,936,650	25,000,000	1,139
85205T-AD-2	SPIRIT AEROSYSTEMS INC		03/28/2012	DEUTSCHE BANK SECURITIES		1,087,500	1,000,000	20,063
852061-AK-6	SPRINT NEXTEL CORP		03/16/2012	J. P. MORGAN SECURITIES, INC.		4,162,500	3,750,000	123,750
852061-AS-9	SPRINT NEXTEL CORP		11/08/2012	BANK OF AMERICA		4,750,000	4,750,000	
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		01/05/2012	VARIOUS		(121,408)		
854502-AD-3	STANLEY BLACK & DECKER I		11/01/2012	CITIBANK		14,987,100	15,000,000	
85590A-AP-9	STARWOOD HOTELS & RESORT		12/05/2012	CITIBANK		29,878,800	30,000,000	
85571N-AA-7	STARZ LLC/STARZ FIN CORP		09/06/2012	SUNTRUST CAPITAL MARKETS		1,850,000	1,850,000	
85771P-AG-7	STATOIL ASA	F	11/14/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		14,951,400	15,000,000	
858119-AS-9	STEEL DYNAMICS INC		08/02/2012	BANK OF AMERICA		750,000	750,000	
858119-AU-4	STEEL DYNAMICS INC		08/02/2012	BANK OF AMERICA		1,125,000	1,125,000	
864486-AE-5	SUBURBAN PROPANE PARTNRS		12/21/2012	EXCHANGE		4,422,815	4,177,000	69,617
864486-AG-0	SUBURBAN PROPANE PARTNRS		12/21/2012	EXCHANGE		2,908,860	2,737,000	78,499
867363-AV-5	SUNGARD DATA SYSTEMS INC		10/18/2012	CITIBANK		400,000	400,000	

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86736G-AK-0	SUNGARD DATA SYSTEMS INC TRANCHE C TERM		03/02/2012	EXCHANGE		1,371,769	1,415,771	
87075R-AH-0	SWIFT TRANSPORTATION CO. LLC TERM LOAN B		04/04/2012	BANK OF AMERICA		230,679	231,257	
87164K-AA-2	SYNGENTA FINANCE NV	F	03/21/2012	CITIBANK		19,967,600	20,000,000	
87164K-AB-0	SYNGENTA FINANCE NV	F	03/21/2012	BANK OF AMERICA		9,983,400	10,000,000	
871829-AQ-0	SYSCO CORPORATION		06/06/2012	GOLDMAN, SACHS & CO.		17,769,960	18,000,000	
87612B-AJ-1	TARGA RESOURCES PARTNERS		10/24/2012	Various		2,896,875	2,750,000	47,768
87612B-AL-6	TARGA RESOURCES PARTNERS		12/04/2012	BANK OF AMERICA		987,100	980,000	5,250
87612E-BA-3	TARGET CORP		06/21/2012	BARCLAYS BANK		15,657,440	16,000,000	
877249-AA-0	TAYLOR MORRISON COMM/MON		03/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		375,000	375,000	
878742-AY-1	TECK RESOURCES LIMITED	A	07/30/2012	BANK OF AMERICA		14,878,200	15,000,000	
878744-AA-9	TECK RESOURCES LIMITED	A	02/16/2012	J. P. MORGAN SECURITIES, INC.		4,985,250	5,000,000	
872456-AA-6	TELECOM ITALIA CAPITAL	F	05/21/2012	J. P. MORGAN SECURITIES, INC.		5,036,500	5,000,000	155,458
87927V-AM-0	TELECOM ITALIA CAPITAL	F	07/17/2012	Various		10,833,750	13,500,000	247,500
87938W-AC-7	TELEFONICA EMISIONES SAU	F	06/14/2012	Various		11,667,000	12,500,000	338,062
87938W-AP-8	TELEFONICA EMISIONES SAU	F	06/26/2012	NOMURA SECURITIES INTERNATIONAL, INC.		1,376,000	1,600,000	32,286
88033G-BT-6	TENET HEALTHCARE CORP		11/07/2012	BANK OF AMERICA		1,747,813	1,750,000	6,234
88078F-AT-5	TEREX CORP NEW TERM LOAN		02/15/2012	CREDIT SUISSE		1,007,500	1,000,000	
881609-AZ-4	TESORO CORP		09/13/2012	ROYAL BANK OF SCOTLAND PLC		8,400,000	8,400,000	
882384-AC-4	TEXAS EASTERN TRANSMISSI		10/19/2012	J. P. MORGAN SECURITIES, INC.		14,970,300	15,000,000	
882508-AU-8	TEXAS INSTRUMENTS INC		07/30/2012	J. P. MORGAN SECURITIES, INC.		10,932,900	11,000,000	
887317-AP-0	TIME WARNER INC		06/08/2012	BANK OF AMERICA		4,946,450	5,000,000	
887317-AQ-8	TIME WARNER INC		06/08/2012	Various		10,004,910	10,000,000	
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC		02/16/2012	BARCLAYS BANK		40,000,000	40,000,000	
89364M-AR-5	TRANSDIGM, INC. TERM LOAN B-2 ADD-ON		03/07/2012	CREDIT SUISSE		1,492,500	1,500,000	
893830-BC-2	TRANSOCEAN INC	F	09/10/2012	BARCLAYS BANK		9,930,900	10,000,000	
G9020*-AA-8	TRAVIS PERKINS PLC 5.77% DUE 1/26/2013	F	06/22/2012	VARIOUS		1,145,176		
873050-CD-1	TTX CO		11/15/2012	CITIBANK		9,966,700	10,000,000	
900212-AA-9	TURLOCK CORP		11/14/2012	CITIBANK		9,968,800	10,000,000	
87311X-AC-2	TW TELECOM HOLDINGS INC		09/27/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		275,000	275,000	
902133-AM-9	TYCO ELECTRONICS GROUP S	F	01/31/2012	J. P. MORGAN SECURITIES, INC.		9,960,700	10,000,000	
902134-AB-1	TYCO FLOW CONTROL FINANC		09/10/2012	J. P. MORGAN SECURITIES, INC.		4,984,350	5,000,000	
902494-AT-0	TYSON FOODS INC		06/06/2012	J. P. MORGAN SECURITIES, INC.		17,902,440	18,000,000	
990511-9B-5	U.S. SECURITY ASSOCIATES HOLDINGS INC. D		02/13/2012	GOLDMAN, SACHS & CO.		244,500	244,500	
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		03/06/2012	GOLDMAN, SACHS & CO.		189,050	190,000	
902730-AC-4	UHS ESCROW CORP		06/07/2012	BANK OF AMERICA		1,052,500	1,000,000	13,806
907818-DM-7	UNION PACIFIC CORP		06/06/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		6,996,010	7,000,000	
908906-AC-4	UNIONBANCAL CORP		06/11/2012	MORGAN STANLEY DEAN WITTER		9,920,000	10,000,000	
909218-AB-5	UNIT CORP		10/03/2012	OPPENHEIMER & CO. INC		411,000	400,000	10,600
909218-AC-3	UNIT CORP		09/20/2012	Various		2,250,625	2,250,000	34,183
911312-AQ-9	UNITED PARCEL SERVICE		10/23/2012	BANK OF AMERICA		29,221,380	29,000,000	29,604
913017-BT-5	UNITED TECHNOLOGIES CORP		05/24/2012	HSBC SECURITIES, INC.		24,691,750	25,000,000	
913017-BV-0	UNITED TECHNOLOGIES CORP		05/24/2012	BANK OF AMERICA		11,990,760	12,000,000	
91324P-BV-3	UNITEDHEALTH GROUP INC		03/05/2012	BANK OF AMERICA		14,896,500	15,000,000	
91324P-BW-1	UNITEDHEALTH GROUP INC		03/05/2012	BANK OF AMERICA		9,983,300	10,000,000	
91324P-BZ-4	UNITEDHEALTH GROUP INC		10/17/2012	J. P. MORGAN SECURITIES, INC.		9,984,200	10,000,000	
91324P-CA-8	UNITEDHEALTH GROUP INC		10/17/2012	J. P. MORGAN SECURITIES, INC.		4,886,500	5,000,000	
91359P-AH-3	UNIVERSAL HOSPITAL SERVI		07/24/2012	BARCLAYS BANK		2,000,000	2,000,000	
90321N-AA-0	UR FINANCING ESCROW CORP		03/16/2012	Various		7,557,031	7,375,000	14,135
90321N-AB-8	UR FINANCING ESCROW CORP		08/14/2012	DEUTSCHE BANK SECURITIES		2,120,000	2,000,000	37,694
90321N-AC-6	UR FINANCING ESCROW CORP		06/15/2012	MORGAN STANLEY DEAN WITTER		2,080,000	2,000,000	27,535
N9039*-AC-5	URALITA S.A. (SPAIN) SER. A GTD SR NTS	F	12/27/2012	Various		12,263,697	15,226,396	
903243-AA-1	URS CORP		03/08/2012	MORGAN STANLEY DEAN WITTER		4,993,100	5,000,000	
903243-AB-9	URS CORP		03/08/2012	BANK OF AMERICA		9,990,300	10,000,000	
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		04/30/2012	MORGAN STANLEY DEAN WITTER		12,000,000	12,000,000	
90345W-AD-6	US AIRWAYS 2012-2A PTT ABS		11/29/2012	CITIBANK		10,000,000	10,000,000	
91159H-HC-7	US BANCORP		02/28/2012	U.S. BANCORP PIPER JAFFRAY		29,979,000	30,000,000	
91159J-AA-4	US BANCORP		07/18/2012	U.S. BANCORP PIPER JAFFRAY		6,977,810	7,000,000	
91911T-AM-5	VALE OVERSEAS LIMITED	F	03/28/2012	Various		4,940,200	5,000,000	
91911X-AN-4	VALEANT PHARMACEUTICALS		11/16/2012	JEFFERIES & COMPANY, INC.		426,000	400,000	12,986
91911X-AQ-7	VALEANT PHARMACEUTICALS		06/15/2012	BANK OF AMERICA		3,620,469	3,875,000	90,117
C9413P-AH-6	VALEANT PHARMACEUTICALS TLB SERIES C	A	12/18/2012	J. P. MORGAN SECURITIES, INC.		1,243,750	1,250,000	
C9413P-AJ-2	VALEANT PHARMACEUTICALS TLB SERIES D	A	07/05/2012	GOLDMAN, SACHS & CO.		975,000	1,000,000	
920355-AG-9	VALSPAR CORP		01/13/2012	Various		15,102,850	15,000,000	3,500
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN		04/17/2012	J. P. MORGAN SECURITIES, INC.		497,500	500,000	
92345N-AA-8	VERIZON VIRGINIA INC		06/22/2012	VARIOUS		409,257		

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92549*-9A-5	VETCOR PROF PRACTICES TLA (NEW)		12/19/2012	EXCHANGE		4,672,376	4,800,000	
92553P-AM-4	VIACOM INC		06/07/2012	J. P. MORGAN SECURITIES, INC.		9,855,300	10,000,000	
92658T-AQ-1	VIDEOTRON LTEE	A	03/28/2012	J. P. MORGAN SECURITIES, INC.		4,968,750	5,000,000	11,667
92849T-AJ-7	VITERRA INC	A	12/31/2012	VARIOUS		(75,000)		
931422-AH-2	WALGREEN CO		09/10/2012	GOLDMAN, SACHS & CO.		19,977,800	20,000,000	
25468P-CN-4	WALT DISNEY COMPANY/THE		10/23/2012	BANK OF AMERICA		31,587,000	30,000,000	160,417
25468P-CW-4	WALT DISNEY COMPANY/THE		11/27/2012	CITIBANK		19,846,400	20,000,000	
93443N-AW-9	WARNER CHILCOTT COPR TERM B-1 LOAN		09/28/2012	BANK OF AMERICA		385,622	388,536	
93443N-AZ-2	WARNER CHILCOTT CORP TERM B-1 LOAN ADDIT		09/28/2012	Various		584,656	585,763	
93443N-AX-7	WARNER CHILCOTT CORP TERM B-2 LOAN (CO.)		09/28/2012	BANK OF AMERICA		192,811	194,268	
93443N-AY-5	WARNER CHILCOTT CORP TERM B-3 LOAN (LUXC	F	09/28/2012	BANK OF AMERICA		265,115	267,119	
942683-AF-0	WATSON PHARMACEUTICALS I		12/12/2012	Various		36,928,050	37,000,000	47,396
942683-AH-6	WATSON PHARMACEUTICALS I		09/27/2012	BANK OF AMERICA		19,703,200	20,000,000	
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TERM		11/07/2012	WELLS FARGO		3,960,000	4,000,000	
947075-AA-5	WEATHERFORD INTL INC	E	09/26/2012	VARIOUS		(50,000)		
94973V-AX-5	WELLPOINT INC		05/02/2012	BANK OF AMERICA		18,902,720	19,000,000	
94974B-FD-7	WELLS FARGO & COMPANY		04/30/2012	WELLS FARGO BROKERAGE SERVICES		24,980,000	25,000,000	
94974B-FE-5	WELLS FARGO & COMPANY		06/20/2012	WELLS FARGO BROKERAGE SERVICES		19,960,800	20,000,000	
958587-BJ-5	WEST MASS ELECTRIC CO		10/01/2012	CITIBANK		7,446,670	7,000,000	12,931
95709T-AH-3	WESTAR ENERGY INC		05/14/2012	CITIBANK		14,917,650	15,000,000	130,625
958254-AB-0	WESTERN GAS PARTNERS		10/09/2012	ROYAL BANK OF SCOTLAND PLC		30,356,600	30,000,000	122,222
959802-AR-0	WESTERN UNION CO/THE		12/05/2012	J. P. MORGAN SECURITIES, INC.		22,886,380	23,000,000	
960413-AF-9	WESTLAKE CHEMICAL CORP		07/10/2012	BANK OF AMERICA		14,929,050	15,000,000	
97381W-AU-8	WINDSTREAM CORP		12/07/2012	BANK OF AMERICA		1,111,250	1,050,000	15,458
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-3 TERM LOAN		09/18/2012	J. P. MORGAN SECURITIES, INC.		2,376,000	2,400,000	
92933B-AE-4	WMG ACQUISITION CORP		10/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,362,000	2,350,000	
92929L-AK-4	WMG ACQUISITIONS CORP INITIAL TERM LOAN		12/06/2012	CREDIT SUISSE		3,000,000	3,000,000	
981464-BE-9	WORLD FINANCIAL NETWORK CREDIT ABS		04/02/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		5,896,078	5,950,000	1,568
981464-BF-6	WORLD FINANCIAL NETWORK CREDIT ABS		02/08/2012	DEUTSCHE BANK SECURITIES		8,874,844	9,000,000	4,287
98310W-AH-1	WYNDHAM WORLDWIDE		04/04/2012	J. P. MORGAN SECURITIES, INC.		5,146,531	5,195,000	14,048
98310W-AJ-7	WYNDHAM WORLDWIDE		02/27/2012	J. P. MORGAN SECURITIES, INC.		14,971,050	15,000,000	
983130-AR-6	WYNN LAS VEGAS LLC/CORP		06/15/2012	BANK OF AMERICA		1,095,000	1,000,000	26,910
98417E-AK-6	XSTRATA CANADA FIN CORP	A	03/20/2012	Various		11,679,760	11,000,000	181,225
98417E-AN-0	XSTRATA CANADA FIN CORP	A	02/23/2012	J. P. MORGAN SECURITIES, INC.		5,459,850	5,000,000	90,000
98417E-AT-7	XSTRATA FINANCE CANADA	A	10/18/2012	ROYAL BANK OF SCOTLAND PLC		14,962,050	15,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,061,586,614	5,059,941,615	7,690,291
19075Q-60-7	COBANK ACB		01/03/2012	EXCHANGE		30,000,000	30,000,000	
38144Q-AA-7	GOLDMAN SACHS CAP III		02/29/2012	VARIOUS		(50,000)		
4899999. Subtotal - Bonds - Hybrid Securities						29,950,000	30,000,000	
8399997. Total - Bonds - Part 3						5,557,080,733	5,556,313,369	8,099,336
8399998. Total - Bonds - Part 5						1,031,991,002	1,034,996,364	1,365,398
8399999. Total - Bonds						6,589,071,735	6,591,309,733	9,464,734
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	10/01/2012	VARIOUS	537,680.000	4,986,662		
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		09/14/2012	WARBURG DILLION READ LLC	660.000	80,825		
46429B-69-7	ISHARES MSCI USA MIN VOL		12/10/2012	J P MORGAN	500,000.000	14,764,150		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/05/2012	WARBURG DILLION READ LLC	250.000	20,002		
73937B-77-9	POWERSHARES S.P 500 LOW VOLA		12/13/2012	GOLDMAN, SACHS & CO.	1,000,000.000	28,055,100		
74965L-10-1	RLJ LODGING TRUST		05/29/2012	EXCHANGE	8,922.000	160,596		
78462F-10-3	SPDR S&P 500 ETF TRUST		12/21/2012	Various	602,252.000	85,839,879		
922042-85-8	VANGUARD MSCI EMERGING MARKETS	R	12/19/2012	GOLDMAN, SACHS & CO.	511,194.000	22,537,727		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						156,444,941	XXX	
9799997. Total - Common Stocks - Part 3						156,444,941	XXX	
9799998. Total - Common Stocks - Part 5						1,341,694	XXX	
9799999. Total - Common Stocks						157,786,635	XXX	
9899999. Total - Preferred and Common Stocks						157,786,635	XXX	
9999999 - Totals						6,746,858,371	XXX	9,464,734

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
022650-AA-6	AMAL LTD ABS	E	11/21/2012	SCHEDULED REDEMPTION		2,232,347	2,232,347	2,232,347	2,232,347						2,232,347				62,986	08/21/2021
91274E-AA-5	EXIM BANK/US TRADE 4.26% TRUST CERT.		11/15/2012	SCHEDULED REDEMPTION		3,083,515	3,083,515	3,083,515	3,083,515						3,083,515				66,409	11/15/2014
36209V-6W-9	GOVT NATL MTG ASSN #483385		12/01/2012	SCHEDULED REDEMPTION		115	115	117	119		(4)		(4)		115				7	05/15/2029
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		12/01/2012	SCHEDULED REDEMPTION		177	177	190	184		(7)		(7)		177				11	03/15/2016
362153-NM-6	GOVT NATL MTG ASSOC I #152596		12/01/2012	SCHEDULED REDEMPTION		641	641	698	678		(37)		(37)		641				32	06/15/2016
362157-XA-2	GOVT NATL MTG ASSOC I #156473		12/01/2012	SCHEDULED REDEMPTION		35	35	39	37		(2)		(2)		35				2	05/15/2016
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		12/01/2012	SCHEDULED REDEMPTION		2,475	2,475	2,572	2,521		(46)		(46)		2,475				121	09/15/2016
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		12/01/2012	SCHEDULED REDEMPTION		347	347	361	357		(9)		(9)		347				20	10/15/2016
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		08/01/2012	SCHEDULED REDEMPTION		1,865	1,865	2,228	2,175		(309)		(309)		1,865				121	01/15/2020
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		12/01/2012	SCHEDULED REDEMPTION		5,395	5,395	5,906	5,674		(279)		(279)		5,395				160	06/15/2017
362167-D8-8	GOVT NATL MTG ASSOC I #185627		12/01/2012	SCHEDULED REDEMPTION		345	345	359	360		(15)		(15)		345				17	03/15/2017
362169-JT-2	GOVT NATL MTG ASSOC I #186674		12/01/2012	SCHEDULED REDEMPTION		897	897	936	915		(18)		(18)		897				56	12/15/2016
362169-TR-5	GOVT NATL MTG ASSOC I #186960		12/01/2012	SCHEDULED REDEMPTION		2,241	2,241	2,212	2,217		25		25		2,241				100	08/15/2029
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		12/01/2012	SCHEDULED REDEMPTION		1,568	1,568	1,629	1,601		(33)		(33)		1,568				76	03/15/2017
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		12/01/2012	SCHEDULED REDEMPTION		173	173	193	186		(12)		(12)		173				10	09/15/2017
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		12/01/2012	SCHEDULED REDEMPTION		100	100	112	109		(10)		(10)		100				6	07/15/2017
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		12/01/2012	SCHEDULED REDEMPTION		1,778	1,778	1,947	1,855		(77)		(77)		1,778				84	06/15/2017
362171-K6-6	GOVT NATL MTG ASSOC I #209217		12/01/2012	SCHEDULED REDEMPTION		8,135	8,135	8,907	8,482		(347)		(347)		8,135				406	03/15/2017
362171-UB-4	GOVT NATL MTG ASSOC I #209478		12/01/2012	SCHEDULED REDEMPTION		15,186	15,186	16,626	15,671		(485)		(485)		15,186				774	06/15/2017
362172-CW-6	GOVT NATL MTG ASSOC I #209885		12/01/2012	SCHEDULED REDEMPTION		2,380	2,380	2,360	2,368		12		12		2,380				128	02/15/2017
362172-DF-2	GOVT NATL MTG ASSOC I #209902		12/01/2012	SCHEDULED REDEMPTION		3,063	3,063	3,353	3,160		(97)		(97)		3,063				117	05/15/2017
362172-V4-7	GOVT NATL MTG ASSOC I #210435		12/01/2012	SCHEDULED REDEMPTION		1,358	1,358	1,487	1,439		(81)		(81)		1,358				68	05/15/2017
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		12/01/2012	SCHEDULED REDEMPTION		999	999	1,156	1,098		(99)		(99)		999				61	12/15/2017
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		12/01/2012	SCHEDULED REDEMPTION		1,227	1,227	1,429	1,327		(99)		(99)		1,227				74	11/15/2018
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		12/01/2012	SCHEDULED REDEMPTION		314	314	321	318		(4)		(4)		314				17	08/15/2017
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		12/01/2012	SCHEDULED REDEMPTION		166	166	173	173		(7)		(7)		166				10	09/15/2019
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		12/01/2012	SCHEDULED REDEMPTION		2,069	2,069	2,281	2,141		(72)		(72)		2,069				110	07/15/2017
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		12/01/2012	SCHEDULED REDEMPTION		142	142	156	168		(26)		(26)		142				7	11/15/2021
362181-AD-1	GOVT NATL MTG ASSOC I #237704		12/01/2012	SCHEDULED REDEMPTION		1,582	1,582	1,741	1,643		(61)		(61)		1,582				84	06/15/2020
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		12/01/2012	SCHEDULED REDEMPTION		83	83	88	87		(3)		(3)		83				5	08/15/2018
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		10/01/2012	SCHEDULED REDEMPTION		4,290	4,290	4,714	4,453		(163)		(163)		4,290				160	11/15/2022
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		12/01/2012	SCHEDULED REDEMPTION		2,086	2,086	2,281	2,203		(117)		(117)		2,086				104	04/15/2023
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		12/01/2012	SCHEDULED REDEMPTION		1,066	1,066	1,356	1,135		(68)		(68)		1,066				63	06/15/2018
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		12/01/2012	SCHEDULED REDEMPTION		5,804	5,804	6,067	5,875		(70)		(70)		5,804				153	02/15/2019
362191-PL-6	GOVT NATL MTG ASSOC I #264227		12/01/2012	SCHEDULED REDEMPTION		1,492	1,492	1,437	1,446		46		46		1,492				70	09/15/2023
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		12/01/2012	SCHEDULED REDEMPTION		598	598	622	618		(20)		(20)		598				44	12/15/2018
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		12/01/2012	SCHEDULED REDEMPTION		24	24	27	26		(2)		(2)		24				2	12/15/2018
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		12/01/2012	SCHEDULED REDEMPTION		452	452	523	493		(42)		(42)		452				27	08/15/2019
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		12/01/2012	SCHEDULED REDEMPTION		2,687	2,687	3,323	3,218		(530)		(530)		2,687				152	12/15/2019
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		12/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8					01/15/2023
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		12/01/2012	SCHEDULED REDEMPTION		220	220	213	210		10		10		220				13	07/15/2020
362200-BM-8	GOVT NATL MTG ASSOC I #292644		12/01/2012	SCHEDULED REDEMPTION		378	378	415	403		(25)		(25)		378				20	04/15/2021
362200-J3-2	GOVT NATL MTG ASSOC I #292882		12/01/2012	SCHEDULED REDEMPTION		82	82	80	80		2		2		82				2	08/15/2020
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		12/01/2012	SCHEDULED REDEMPTION		8,767	8,767	9,366	9,195		(428)		(428)		8,767				199	10/15/2023
362208-PS-3	GOVT NATL MTG ASSOC I #300233		12/01/2012	SCHEDULED REDEMPTION		461	461	482	486		(25)		(25)		461				24	12/15/2020
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		12/01/2012	SCHEDULED REDEMPTION		446	446	466	462		(15)		(15)		446				23	04/15/2021
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		09/01/2012	SCHEDULED REDEMPTION		2,058	2,058	2,251	2,310		(251)		(251)		2,058				121	03/15/2023
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		12/01/2012	SCHEDULED REDEMPTION		3,419	3,419	3,757	3,576		(157)		(157)		3,419				182	01/15/2022
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		12/01/2012	SCHEDULED REDEMPTION		1,207	1,207	1,240	1,222		(16)		(16)		1,207				58	03/15/2022
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		12/01/2012	SCHEDULED REDEMPTION		2,014	2,014	2,202	2,072		(58)		(58)		2,014				98	02/15/2023
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		12/01/2012	SCHEDULED REDEMPTION		797	797	872	848		(50)		(50)		797				40	07/15/2022
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		12/01/2012	SCHEDULED REDEMPTION		259	259	280	290		(31)		(31)		259				12	08/15/2023
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		12/01/2012	SCHEDULED REDEMPTION		126	126	138	134		(9)		(9)		126				6	10/15/2022
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		12/01/2012	SCHEDULED REDEMPTION		58	58	61	61		(3)		(3)		58				3	08/15/2022
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		12/01/2012	SCHEDULED REDEMPTION		305	305	333	322		(17)		(17)		305				15	09/15/2022
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		12/01/2012	SCHEDULED REDEMPTION		777	777	849	827		(51)		(51)		777				39	03/15/2023
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		12/01/2012	SCHEDULED REDEMPTION		396	396	433	427		(31)		(31)		396				21	03/15/2023
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		12/01/2012	SCHEDULED REDEMPTION		994	994	1,087	1,059		(65)		(65)		994				50	05/15/2023

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	Stated Con-tractual Maturity Date
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		12/01/2012	SCHEDULED REDEMPTION		3,372	3,372	3,364	3,362		10		10		3,372				26	05/15/2023
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		12/01/2012	SCHEDULED REDEMPTION		5,838	5,838	6,384	6,203		(365)		(365)		5,838				214	03/15/2023
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		12/01/2012	SCHEDULED REDEMPTION		15	15	15	16						15				1	02/15/2023
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		12/01/2012	SCHEDULED REDEMPTION		84,258	84,258	75,607	76,914		7,344		7,344		84,258				3,683	11/15/2023
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		12/01/2012	SCHEDULED REDEMPTION		2,307	2,307	2,471	2,437		(130)		(130)		2,307				65	06/15/2023
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		03/01/2012	SCHEDULED REDEMPTION		504	504	551	506		(2)		(2)		504				6	04/15/2023
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		12/01/2012	SCHEDULED REDEMPTION		4,154	4,154	3,993	4,013		141		141		4,154				125	07/15/2023
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		12/01/2012	SCHEDULED REDEMPTION		351	351	383	386		(35)		(35)		351				17	09/15/2023
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		12/01/2012	SCHEDULED REDEMPTION		24,035	24,035	24,485	24,454		(419)		(419)		24,035				757	01/15/2024
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		12/01/2012	SCHEDULED REDEMPTION		15,131	15,131	14,898	14,953		179		179		15,131				539	01/15/2024
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		12/01/2012	SCHEDULED REDEMPTION		17,395	17,395	15,639	15,648		1,747		1,747		17,395				811	02/15/2024
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		12/01/2012	SCHEDULED REDEMPTION		508	508	543	541		(32)		(32)		508				22	10/15/2023
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		12/01/2012	SCHEDULED REDEMPTION		3,543	3,543	3,874	3,823		(280)		(280)		3,543				258	09/15/2023
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		12/01/2012	SCHEDULED REDEMPTION		36,921	36,921	35,541	35,691		1,230		1,230		36,921				1,121	10/15/2023
36203X-JU-1	GOVT NATL MTG ASSOC I #362175		12/01/2012	SCHEDULED REDEMPTION		5,990	5,990	6,845	6,948		(958)		(958)		5,990				221	01/15/2024
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		12/01/2012	SCHEDULED REDEMPTION		50,708	50,708	52,347	52,095		(1,387)		(1,387)		50,708				1,962	01/15/2024
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		12/01/2012	SCHEDULED REDEMPTION		26,394	26,394	25,974	26,081		313		313		26,394				929	01/15/2024
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		12/01/2012	SCHEDULED REDEMPTION		754	754	679	630		123		123		754				21	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		12/01/2012	SCHEDULED REDEMPTION		4,142	4,142	4,251	4,267		(125)		(125)		4,142				161	09/15/2024
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		12/01/2012	SCHEDULED REDEMPTION		7,570	7,570	8,087	7,947		(377)		(377)		7,570				311	10/15/2023
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		12/01/2012	SCHEDULED REDEMPTION		4,650	4,650	4,734	4,720		(70)		(70)		4,650				213	01/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		12/01/2012	SCHEDULED REDEMPTION		20,721	20,721	19,051	19,202		1,519		1,519		20,721				1,027	04/15/2024
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		12/01/2012	SCHEDULED REDEMPTION		26,146	26,146	25,550	25,665		481		481		26,146				781	02/15/2024
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		12/01/2012	SCHEDULED REDEMPTION		960	960	976	969		(8)		(8)		960				24	02/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		12/01/2012	SCHEDULED REDEMPTION		338	338	347	348		(10)		(10)		338				16	08/15/2026
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		12/01/2012	SCHEDULED REDEMPTION		438	438	440	440		(2)		(2)		438				19	02/15/2026
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		12/01/2012	SCHEDULED REDEMPTION		16,795	16,795	17,115	17,047		(251)		(251)		16,795				727	01/15/2024
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		12/01/2012	SCHEDULED REDEMPTION		1,579	1,579	1,804	1,757		(178)		(178)		1,579				69	01/15/2024
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		12/01/2012	SCHEDULED REDEMPTION		1,149	1,149	1,189	1,202		(52)		(52)		1,149				56	02/15/2025
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		12/01/2012	SCHEDULED REDEMPTION		43,086	43,086	42,411	42,589		496		496		43,086				1,567	02/15/2024
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		12/01/2012	SCHEDULED REDEMPTION		107	107	109	109		(2)		(2)		107				3	05/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		12/01/2012	SCHEDULED REDEMPTION		353	353	365	376		(23)		(23)		353				17	01/15/2025
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		12/01/2012	SCHEDULED REDEMPTION		34	34	34	35		(1)		(1)		34				2	03/15/2030
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		12/01/2012	SCHEDULED REDEMPTION		689	689	689	684		5		5		689				28	03/15/2026
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		12/01/2012	SCHEDULED REDEMPTION		201	201	206	210		(9)		(9)		201				9	08/15/2026
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		12/01/2012	SCHEDULED REDEMPTION		704	704	728	744		(40)		(40)		704				36	09/15/2024
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		12/01/2012	SCHEDULED REDEMPTION		11,769	11,769	12,947	12,664		(895)		(895)		11,769				653	04/15/2025
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		12/01/2012	SCHEDULED REDEMPTION		1,186	1,186	1,190	1,192		(6)		(6)		1,186				40	01/15/2026
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		12/01/2012	SCHEDULED REDEMPTION		4,572	4,572	5,007	5,098		(526)		(526)		4,572				266	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		12/01/2012	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	11/15/2030
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		12/01/2012	SCHEDULED REDEMPTION		827	827	830	830		(2)		(2)		827				39	01/15/2026
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		12/01/2012	SCHEDULED REDEMPTION		85	85	85	85						85				3	02/15/2026
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		12/01/2012	SCHEDULED REDEMPTION		983	983	995	1,003		(20)		(20)		983				43	01/15/2027
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		12/01/2012	SCHEDULED REDEMPTION		4,384	4,384	4,384	4,355		28		28		4,384				210	03/15/2026
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		12/01/2012	SCHEDULED REDEMPTION		288	288	289	289		(1)		(1)		288				11	05/15/2026
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		12/01/2012	SCHEDULED REDEMPTION		5,125	5,125	5,193	5,290		(165)		(165)		5,125				53	06/15/2026
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		12/01/2012	SCHEDULED REDEMPTION		203	203	206	209		(6)		(6)		203				9	06/15/2026
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		12/01/2012	SCHEDULED REDEMPTION		103	103	106	111		(8)		(8)		103				5	10/15/2029
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		12/01/2012	SCHEDULED REDEMPTION		262	262	262	260		2		2		262				11	02/15/2026
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		12/01/2012	SCHEDULED REDEMPTION		67	67	68	68						67				3	09/15/2026
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		12/01/2012	SCHEDULED REDEMPTION		701	701	686	684		17		17		701				31	11/15/2027
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		12/01/2012	SCHEDULED REDEMPTION		212	212	213	213		(1)		(1)		212				14	06/15/2026
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		12/01/2012	SCHEDULED REDEMPTION		360	360	361	361		(2)		(2)		360				17	07/15/2026
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		12/01/2012	SCHEDULED REDEMPTION		1,277	1,277	1,282	1,283		(5)		(5)		1,277				54	04/15/2026
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		12/01/2012	SCHEDULED REDEMPTION		1,566	1,566	1,499	1,498		68		68		1,566				63	02/15/2028
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		12/01/2012	SCHEDULED REDEMPTION		6,357	6,357	6,604	6,373		(16)		(16)		6,357				248	04/15/2013
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		12/01/2012	SCHEDULED REDEMPTION		23,367	23,367	24,272	23,441		(74)		(74)		23,367				1,075	06/15/2013
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		03/01/2012	SCHEDULED REDEMPTION		9,888	9,888	10,272	9,926		(37)		(37)		9,888				176	07/15/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		12/01/2012	SCHEDULED REDEMPTION		1,411	1,411	1,411	1,410		1		1		1,411				62	01/15/2029
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		12/01/2012	SCHEDULED REDEMPTION		1,818	1,818	1,817	1,817		1		1		1,818				68	06/15/2029
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		12/01/2012	SCHEDULED REDEMPTION		296	296	302	307		(12)		(12)		296				12	07/15/2029
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		03/01/2012	SCHEDULED REDEMPTION		2,985	2,985	3,054	3,095		(111)		(111)		2,985				52	08/15/2030
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		12/01/2012	SCHEDULED REDEMPTION		1,170	1,170	1,199	1,251		(81)		(81)		1,170				54	07/15/2026
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		12/01/2012	SCHEDULED REDEMPTION		2,560	2,560	2,560	2,545		15		15		2,560				59	02/15/2028
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		12/01/2012	SCHEDULED REDEMPTION		450	450	441	439		11		11		450				20	11/15/2027
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		12/01/2012	SCHEDULED REDEMPTION		49	49	49	48		1		1		49				2	03/15/2029
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		12/01/2012	SCHEDULED REDEMPTION		14,691	14,691	15,040	14,974		(283)		(283)		14,691				307	10/15/2028
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		12/01/2012	SCHEDULED REDEMPTION		420	420	422	422		(2)		(2)		420				23	10/15/2026
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		12/01/2012	SCHEDULED REDEMPTION		80,140	80,140	80,392	80,348		(208)		(208)		80,140				1,490	12/15/2027
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		12/01/2012	SCHEDULED REDEMPTION		11,428	11,428	11,189	11,175		253		253		11,428				650	10/15/2027
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		12/01/2012	SCHEDULED REDEMPTION		695	695	686	684		11		11		695				28	04/15/2029
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		12/01/2012	SCHEDULED REDEMPTION		6,254	6,254	6,250	6,249		4		4		6,254				84	01/15/2029
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		12/01/2012	SCHEDULED REDEMPTION		756	756	759	760		(4)		(4)		756				54	07/15/2027
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		05/01/2012	SCHEDULED REDEMPTION		2,154	2,154	2,237	2,156		(3)		(3)		2,154				53	05/15/2013
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		12/01/2012	SCHEDULED REDEMPTION		10,933	10,933	10,704	10,695		238		238		10,933				328	10/15/2027
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		12/01/2012	SCHEDULED REDEMPTION		162	162	166	165		(3)		(3)		162				9	06/15/2028
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		12/01/2012	SCHEDULED REDEMPTION		19,845	19,845	20,186	20,201		(357)		(357)		19,845				944	11/15/2027
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		12/01/2012	SCHEDULED REDEMPTION		8,953	8,953	9,300	8,982		(29)		(29)		8,953				384	06/15/2013
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		12/01/2012	SCHEDULED REDEMPTION		2,299	2,299	2,338	2,340		(41)		(41)		2,299				101	06/15/2028
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		12/01/2012	SCHEDULED REDEMPTION		828	828	849	851		(23)		(23)		828				27	07/15/2027
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		12/01/2012	SCHEDULED REDEMPTION		159	159	159	160		(1)		(1)		159				7	07/15/2027
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		12/01/2012	SCHEDULED REDEMPTION		2,894	2,894	2,959	2,976		(83)		(83)		2,894				161	10/15/2027
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		12/01/2012	SCHEDULED REDEMPTION		1,621	1,621	1,587	1,589		32		32		1,621				71	10/15/2027
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		12/01/2012	SCHEDULED REDEMPTION		122	122	125	128		(5)		(5)		122				5	04/15/2028
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		12/01/2012	SCHEDULED REDEMPTION		1,030	1,030	1,013	1,013		17		17		1,030				42	10/15/2028
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		12/01/2012	SCHEDULED REDEMPTION		1,005	1,005	959	949		56		56		1,005				59	12/15/2027
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		12/01/2012	SCHEDULED REDEMPTION		56	56	57	57						56				3	09/15/2027
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		12/01/2012	SCHEDULED REDEMPTION		7,328	7,328	7,012	7,017		311		311		7,328				383	04/15/2028
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		03/01/2012	SCHEDULED REDEMPTION		2,014	2,014	2,092	2,022		(8)		(8)		2,014				35	05/15/2013
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		12/01/2012	SCHEDULED REDEMPTION		4,471	4,471	4,249	4,234		237		237		4,471				181	02/15/2028
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		12/01/2012	SCHEDULED REDEMPTION		171	171	169	168		3		3		171				8	02/15/2029
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		12/01/2012	SCHEDULED REDEMPTION		881	881	880	880		1		1		881				33	02/15/2029
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		12/01/2012	SCHEDULED REDEMPTION		1,014	1,014	1,052	1,023		(8)		(8)		1,014				47	01/15/2013
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		12/01/2012	SCHEDULED REDEMPTION		2,260	2,260	2,162	2,165		94		94		2,260				93	02/15/2028
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		12/01/2012	SCHEDULED REDEMPTION		13	13	14	15		(2)		(2)		13				1	09/15/2028
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		12/01/2012	SCHEDULED REDEMPTION		14,413	14,413	14,972	14,466		(53)		(53)		14,413				648	05/15/2013
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		12/01/2012	SCHEDULED REDEMPTION		2,185	2,185	2,184	2,184		1		1		2,185				81	01/15/2029
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		12/01/2012	SCHEDULED REDEMPTION		70	70	69	69		2		2		70				3	11/15/2027
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		12/01/2012	SCHEDULED REDEMPTION		792	792	811	813		(21)		(21)		792				36	11/15/2027
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		12/01/2012	SCHEDULED REDEMPTION		330	330	323	321		8		8		330				18	11/15/2027
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		12/01/2012	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	01/15/2028
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		12/01/2012	SCHEDULED REDEMPTION		1,255	1,255	1,255	1,249		6		6		1,255				51	04/15/2028
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		12/01/2012	SCHEDULED REDEMPTION		476	476	482	483		(7)		(7)		476				12	09/15/2028
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		12/01/2012	SCHEDULED REDEMPTION		2,486	2,486	2,484	2,484		2		2		2,486				93	02/15/2029
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		12/01/2012	SCHEDULED REDEMPTION		228	228	225	224		5		5		228				9	03/15/2029
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		12/01/2012	SCHEDULED REDEMPTION		2,427	2,427	2,395	2,379		48		48		2,427				93	04/15/2029
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		12/01/2012	SCHEDULED REDEMPTION		84	84	84	84						84				3	01/15/2029
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		12/01/2012	SCHEDULED REDEMPTION		3,928	3,928	3,985	3,983		(55)		(55)		3,928				87	06/15/2028
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		12/01/2012	SCHEDULED REDEMPTION		1,917	1,917	1,885	1,888		29		29		1,917				73	10/15/2028
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		12/01/2012	SCHEDULED REDEMPTION		405	405	414	424		(19)		(19)		405				19	03/15/2028
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		12/01/2012	SCHEDULED REDEMPTION		4,578	4,578	4,351	4,283		295		295		4,578				186	07/15/2028
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		12/01/2012	SCHEDULED REDEMPTION		6,547	6,547	6,437	6,448		99		99		6,547				357	07/15/2028
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		12/01/2012	SCHEDULED REDEMPTION		1,834	1,834	1,858	1,856		(23)		(23)		1,834				79	08/15/2028
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		12/01/2012	SCHEDULED REDEMPTION		3,125	3,125	3,073	3,072		53		53		3,125				87	10/15/2028
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		12/01/2012	SCHEDULED REDEMPTION		79	79	78	78		1		1		79				4	01/15/2029
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		12/01/2012	SCHEDULED REDEMPTION		6,293	6,293	6,423	6,547		(253)		(253)		6,293				312	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	Stated Con-tractual Maturity Date
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		12/01/2012	SCHEDULED REDEMPTION		3,454	3,454	3,346	3,344		110		110		3,454				157	02/15/2029
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		12/01/2012	SCHEDULED REDEMPTION		511	511	523	537		(26)		(26)		511				22	02/15/2029
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		12/01/2012	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	02/15/2029
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		12/01/2012	SCHEDULED REDEMPTION		74	74	73	72		1		1		74				3	04/15/2029
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		12/01/2012	SCHEDULED REDEMPTION		21	21	22	23		(3)		(3)		21				1	04/15/2029
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		12/01/2012	SCHEDULED REDEMPTION		567	567	559	556		11		11		567				23	05/15/2029
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		12/01/2012	SCHEDULED REDEMPTION		186	186	190	193		(7)		(7)		186				9	06/15/2029
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		12/01/2012	SCHEDULED REDEMPTION		43	43	44	45		(2)		(2)		43				2	07/15/2029
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		12/01/2012	SCHEDULED REDEMPTION		5,190	5,190	5,310	5,434		(244)		(244)		5,190				73	11/15/2029
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		12/01/2012	SCHEDULED REDEMPTION		2,412	2,412	2,502	2,419		(7)		(7)		2,412				113	04/15/2013
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		12/01/2012	SCHEDULED REDEMPTION		23,246	23,246	23,804	23,788		(542)		(542)		23,246				1,452	07/15/2028
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		12/01/2012	SCHEDULED REDEMPTION		1,123	1,123	1,165	1,129		(6)		(6)		1,123				53	06/15/2013
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		12/01/2012	SCHEDULED REDEMPTION		10,158	10,158	9,720	9,741		418		418		10,158				369	09/15/2028
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		12/01/2012	SCHEDULED REDEMPTION		6,795	6,795	6,681	6,678		117		117		6,795				329	10/15/2028
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		12/01/2012	SCHEDULED REDEMPTION		3,109	3,109	3,056	3,056		53		53		3,109				140	07/15/2028
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		12/01/2012	SCHEDULED REDEMPTION		5,000	5,000	5,119	5,093		(94)		(94)		5,000				220	12/15/2028
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		12/01/2012	SCHEDULED REDEMPTION		1,283	1,283	1,313	1,312		(30)		(30)		1,283				56	05/15/2028
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		12/01/2012	SCHEDULED REDEMPTION		2,327	2,327	2,402	2,476		(148)		(148)		2,327				113	10/15/2029
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		12/01/2012	SCHEDULED REDEMPTION		675	675	687	688		(13)		(13)		675				17	09/15/2028
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		12/01/2012	SCHEDULED REDEMPTION		5,158	5,158	5,071	5,081		77		77		5,158				290	10/15/2028
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		12/01/2012	SCHEDULED REDEMPTION		1,847	1,847	1,816	1,820		27		27		1,847				74	10/15/2028
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		12/01/2012	SCHEDULED REDEMPTION		2,689	2,689	2,735	2,744		(56)		(56)		2,689				111	08/15/2028
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		12/01/2012	SCHEDULED REDEMPTION		228	228	233	237		(9)		(9)		228				11	10/15/2028
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		12/01/2012	SCHEDULED REDEMPTION		4,059	4,059	3,991	3,990		69		69		4,059				160	10/15/2028
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		12/01/2012	SCHEDULED REDEMPTION		632	632	647	647		(15)		(15)		632				28	12/15/2028
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		12/01/2012	SCHEDULED REDEMPTION		2,077	2,077	2,171	2,278		(201)		(201)		2,077				107	03/15/2029
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		12/01/2012	SCHEDULED REDEMPTION		1,243	1,243	1,157	1,179		64		64		1,243				55	04/15/2029
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		12/01/2012	SCHEDULED REDEMPTION		105	105	106	106		(2)		(2)		105				4	07/15/2029
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		12/01/2012	SCHEDULED REDEMPTION		160	160	170	176		(16)		(16)		160				7	07/15/2029
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		12/01/2012	SCHEDULED REDEMPTION		457	457	451	449		8		8		457				18	07/15/2029
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		12/01/2012	SCHEDULED REDEMPTION		1,367	1,367	1,397	1,398		(31)		(31)		1,367				60	12/15/2028
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		12/01/2012	SCHEDULED REDEMPTION		655	655	644	646		10		10		655				26	10/15/2028
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		12/01/2012	SCHEDULED REDEMPTION		2,236	2,236	2,167	2,156		80		80		2,236				85	01/15/2029
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		12/01/2012	SCHEDULED REDEMPTION		200	200	205	209		(9)		(9)		200				9	03/15/2029
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		12/01/2012	SCHEDULED REDEMPTION		3,854	3,854	3,803	3,778		76		76		3,854				133	06/15/2029
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		12/01/2012	SCHEDULED REDEMPTION		440	440	433	434		6		6		440				18	10/15/2028
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		12/01/2012	SCHEDULED REDEMPTION		3,610	3,610	3,497	3,449		161		161		3,610				136	05/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		12/01/2012	SCHEDULED REDEMPTION		131	131	139	143		(12)		(12)		131				8	06/15/2029
36210J-Y2-8	GOVT NATL MTG ASSOC I #494029		12/01/2012	SCHEDULED REDEMPTION		62	62	71	69		(8)		(8)		62				3	07/15/2029
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		12/01/2012	SCHEDULED REDEMPTION		3,379	3,379	3,334	3,343		36		36		3,379				137	03/15/2029
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		12/01/2012	SCHEDULED REDEMPTION		789	789	779	775		14		14		789				32	04/15/2029
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		12/01/2012	SCHEDULED REDEMPTION		735	735	725	722		12		12		735				30	07/15/2029
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		12/01/2012	SCHEDULED REDEMPTION		78	78	80	84		(6)		(6)		78				4	01/15/2030
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		12/01/2012	SCHEDULED REDEMPTION		105	105	108	110		(5)		(5)		105				5	08/15/2029
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		12/01/2012	SCHEDULED REDEMPTION		328	328	324	321		7		7		328				13	04/15/2029
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		12/01/2012	SCHEDULED REDEMPTION		679	679	695	694		(15)		(15)		679				30	12/15/2028
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		12/01/2012	SCHEDULED REDEMPTION		14,048	14,048	13,609	13,685		364		364		14,048				188	05/15/2031
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		12/01/2012	SCHEDULED REDEMPTION		9,022	9,022	8,713	8,817		205		205		9,022				366	02/15/2029
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		12/01/2012	SCHEDULED REDEMPTION		8,721	8,721	8,605	8,545		175		175		8,721				330	03/15/2029
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		12/01/2012	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	05/15/2029
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		12/01/2012	SCHEDULED REDEMPTION		151	151	149	148		2		2		151				6	06/15/2029
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		07/01/2012	SCHEDULED REDEMPTION		60,541	60,541	61,023	60,956		(415)		(415)		60,541				2,453	03/15/2029
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		12/01/2012	SCHEDULED REDEMPTION		222	222	230	237		(15)		(15)		222				10	01/15/2030
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		12/01/2012	SCHEDULED REDEMPTION		23,123	23,123	22,332	22,340		783		783		23,123				926	03/15/2029
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		12/01/2012	SCHEDULED REDEMPTION		23	23	23	23						23				1	03/15/2029
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		12/01/2012	SCHEDULED REDEMPTION		4,754	4,754	4,691	4,658		96		96		4,754				106	04/15/2029
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		07/01/2012	SCHEDULED REDEMPTION		8,535	8,535	8,421	8,379		156		156		8,535				321	04/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		12/01/2012	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32				2	06/15/2029

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	Stated Con-tractual Maturity Date
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		12/01/2012	SCHEDULED REDEMPTION		88	88	90	91		(3)		(3)		88				4	08/15/2029
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		08/01/2012	SCHEDULED REDEMPTION		4,296	4,296	4,395	4,453		(157)		(157)		4,296				199	04/15/2029
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		01/01/2012	SCHEDULED REDEMPTION		28,509	28,509	29,097	29,419		(910)		(910)		28,509				178	08/15/2029
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		12/01/2012	SCHEDULED REDEMPTION		1,002	1,002	1,022	1,042		(41)		(41)		1,002				47	09/15/2029
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		12/01/2012	SCHEDULED REDEMPTION		10,931	10,931	10,557	10,576		355		355		10,931				449	03/15/2029
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		12/01/2012	SCHEDULED REDEMPTION		147	147	150	152		(4)		(4)		147				3	03/15/2029
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		12/01/2012	SCHEDULED REDEMPTION		66	66	68	70		(4)		(4)		66				3	04/15/2029
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		12/01/2012	SCHEDULED REDEMPTION		33,850	33,850	33,792	33,775		75		75		33,850				1,656	04/15/2029
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		12/01/2012	SCHEDULED REDEMPTION		506	506	490	491		15		15		506				19	06/15/2029
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		12/01/2012	SCHEDULED REDEMPTION		120	120	123	123		(3)		(3)		120				5	12/15/2030
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		12/01/2012	SCHEDULED REDEMPTION		5,251	5,251	5,181	5,170		82		82		5,251				278	02/15/2031
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		12/01/2012	SCHEDULED REDEMPTION		5,747	5,747	6,085	6,342		(595)		(595)		5,747				199	07/15/2029
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		12/01/2012	SCHEDULED REDEMPTION		214	214	211	210		4		4		214				6	07/15/2029
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		12/01/2012	SCHEDULED REDEMPTION		172	172	176	179		(7)		(7)		172				8	10/15/2029
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		12/01/2012	SCHEDULED REDEMPTION		1,019	1,019	1,040	1,064		(45)		(45)		1,019				48	10/15/2029
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		12/01/2012	SCHEDULED REDEMPTION		359	359	355	353		7		7		359				15	11/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		12/01/2012	SCHEDULED REDEMPTION		64	64	67	67		(4)		(4)		64				3	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		12/01/2012	SCHEDULED REDEMPTION		2,333	2,333	2,469	2,499		(166)		(166)		2,333				116	10/15/2030
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		12/01/2012	SCHEDULED REDEMPTION		242	242	246	254		(12)		(12)		242				11	01/15/2030
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		12/01/2012	SCHEDULED REDEMPTION		730	730	747	756		(26)		(26)		730				21	06/15/2029
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		12/01/2012	SCHEDULED REDEMPTION		72	72	76	75		(3)		(3)		72				3	07/15/2029
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		12/01/2012	SCHEDULED REDEMPTION		203	203	208	211		(9)		(9)		203				9	08/15/2029
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		12/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	06/15/2029
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		12/01/2012	SCHEDULED REDEMPTION		46	46	48	50		(4)		(4)		46				2	07/15/2029
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		12/01/2012	SCHEDULED REDEMPTION		101	101	104	107		(6)		(6)		101				6	07/15/2029
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		12/01/2012	SCHEDULED REDEMPTION		134	134	138	144		(10)		(10)		134				6	07/15/2029
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		12/01/2012	SCHEDULED REDEMPTION		180	180	186	193		(13)		(13)		180				8	08/15/2029
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		12/01/2012	SCHEDULED REDEMPTION		21	21	23	24		(3)		(3)		21				1	12/15/2029
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		12/01/2012	SCHEDULED REDEMPTION		13	13	13	13						13				1	09/15/2029
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		12/01/2012	SCHEDULED REDEMPTION		408	408	416	428		(20)		(20)		408				19	10/15/2029
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		12/01/2012	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	04/15/2030
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		12/01/2012	SCHEDULED REDEMPTION		284	284	305	313		(29)		(29)		284				13	01/15/2030
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		12/01/2012	SCHEDULED REDEMPTION		59	59	59	59						59				3	02/15/2030
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		12/01/2012	SCHEDULED REDEMPTION		99	99	102	108		(9)		(9)		99				4	07/15/2030
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		12/01/2012	SCHEDULED REDEMPTION		1,793	1,793	1,899	1,884		(91)		(91)		1,793				37	12/15/2029
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		12/01/2012	SCHEDULED REDEMPTION		84	84	89	88		(5)		(5)		84				4	01/15/2030
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		12/01/2012	SCHEDULED REDEMPTION		118	118	127	130		(12)		(12)		118				5	10/15/2030
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		12/01/2012	SCHEDULED REDEMPTION		492	492	502	509		(17)		(17)		492				23	12/15/2029
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		12/01/2012	SCHEDULED REDEMPTION		1,352	1,352	1,431	1,432		(79)		(79)		1,352				59	03/15/2030
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		12/01/2012	SCHEDULED REDEMPTION		6,057	6,057	6,193	6,191		(134)		(134)		6,057				314	02/15/2030
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		12/01/2012	SCHEDULED REDEMPTION		58	58	61	63		(5)		(5)		58				3	02/15/2030
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		12/01/2012	SCHEDULED REDEMPTION		38	38	39	39		(2)		(2)		38				2	02/15/2030
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		11/01/2012	SCHEDULED REDEMPTION		1,997	1,997	2,043	2,041		(45)		(45)		1,997				127	04/15/2030
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		12/01/2012	SCHEDULED REDEMPTION		53	53	56	56		(3)		(3)		53				3	09/15/2030
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		12/01/2012	SCHEDULED REDEMPTION		59	59	61	62		(3)		(3)		59				3	01/15/2031
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		12/01/2012	SCHEDULED REDEMPTION		476	476	491	512		(36)		(36)		476				23	09/15/2030
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		12/01/2012	SCHEDULED REDEMPTION		229	229	242	250		(21)		(21)		229				10	12/15/2030
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		03/01/2012	SCHEDULED REDEMPTION		1,763	1,763	1,792	1,819		(55)		(55)		1,763				31	02/15/2031
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		12/01/2012	SCHEDULED REDEMPTION		5	5	6	6		(1)		(1)		5					01/15/2031
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		12/01/2012	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	04/15/2031
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		12/01/2012	SCHEDULED REDEMPTION		289	289	298	314		(25)		(25)		289				14	10/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		12/01/2012	SCHEDULED REDEMPTION		94	94	100	102		(8)		(8)		94				4	12/15/2030
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		12/01/2012	SCHEDULED REDEMPTION		21	21	23	23		(2)		(2)		21				1	11/15/2030
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		12/01/2012	SCHEDULED REDEMPTION		7,106	7,106	7,333	7,483		(376)		(376)		7,106				524	04/15/2031
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		12/01/2012	SCHEDULED REDEMPTION		61	61	63	66		(5)		(5)		61				3	02/15/2031
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		12/01/2012	SCHEDULED REDEMPTION		368	368	376	382		(15)		(15)		368				16	02/15/2031
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		12/01/2012	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	03/15/2031
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		12/01/2012	SCHEDULED REDEMPTION		524	524	541	551		(26)		(26)		524				20	07/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		12/01/2012	SCHEDULED REDEMPTION		94	94	98	105		(11)		(11)		94				4	03/15/2031
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		12/01/2012	SCHEDULED REDEMPTION		72	72	71	71		1		1		72				3	06/15/2031
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		12/01/2012	SCHEDULED REDEMPTION		1,055	1,055	1,044	1,038		17		17		1,055				35	06/15/2031
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		12/01/2012	SCHEDULED REDEMPTION		20,391	20,391	21,041	22,352		(1,962)		(1,962)		20,391				1,511	03/15/2031
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		12/01/2012	SCHEDULED REDEMPTION		110	110	112	117		(7)		(7)		110				4	06/15/2031
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		12/01/2012	SCHEDULED REDEMPTION		3,245	3,245	3,335	3,336		(91)		(91)		3,245				132	04/15/2032
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		12/01/2012	SCHEDULED REDEMPTION		1,539	1,539	1,593	1,642		(103)		(103)		1,539				67	05/15/2032
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		12/01/2012	SCHEDULED REDEMPTION		43	43	44	47		(5)		(5)		43				2	09/15/2032
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		12/01/2012	SCHEDULED REDEMPTION		4,765	4,765	4,953	5,047		(282)		(282)		4,765				187	08/15/2036
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		12/01/2012	SCHEDULED REDEMPTION		51,133	51,133	53,155	53,615		(2,482)		(2,482)		51,133				3,228	01/15/2036
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		12/01/2012	SCHEDULED REDEMPTION		27,483	27,483	28,198	28,250		(767)		(767)		27,483				397	05/15/2036
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		12/01/2012	SCHEDULED REDEMPTION		328	328	337	336		(8)		(8)		328				13	10/15/2033
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		12/01/2012	SCHEDULED REDEMPTION		1,199	1,199	1,232	1,240		(41)		(41)		1,199				74	12/15/2035
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		12/01/2012	SCHEDULED REDEMPTION		103	103	106	106		(3)		(3)		103				4	06/15/2035
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		12/01/2012	SCHEDULED REDEMPTION		1,988	1,988	2,043	2,055		(67)		(67)		1,988				118	01/15/2036
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		12/01/2012	SCHEDULED REDEMPTION		2,267	2,267	2,330	2,322		(55)		(55)		2,267				80	01/15/2036
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		12/01/2012	SCHEDULED REDEMPTION		168	168	172	174		(6)		(6)		168				7	03/15/2036
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		12/01/2012	SCHEDULED REDEMPTION		1,922	1,922	1,972	1,999		(78)		(78)		1,922				60	05/15/2036
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		12/01/2012	SCHEDULED REDEMPTION		4,275	4,275	4,444	4,566		(291)		(291)		4,275				174	06/15/2036
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		12/01/2012	SCHEDULED REDEMPTION		6,698	6,698	6,595	6,632		66		66		6,698				209	04/15/2038
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		12/01/2012	SCHEDULED REDEMPTION		256,636	256,636	266,782	266,740		(10,103)		(10,103)		256,636				12,232	07/15/2036
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		12/01/2012	SCHEDULED REDEMPTION		6,272	6,272	6,435	6,454		(182)		(182)		6,272				136	08/15/2036
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		12/01/2012	SCHEDULED REDEMPTION		7,312	7,312	7,502	7,589		(278)		(278)		7,312				336	10/15/2036
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		12/01/2012	SCHEDULED REDEMPTION		7,946	7,946	8,167	8,179		(233)		(233)		7,946				306	12/15/2036
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		12/01/2012	SCHEDULED REDEMPTION		52,374	52,374	54,445	54,820		(2,446)		(2,446)		52,374				2,105	09/15/2037
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		12/01/2012	SCHEDULED REDEMPTION		2,127	2,127	2,211	2,241		(114)		(114)		2,127				104	11/15/2037
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		12/01/2012	SCHEDULED REDEMPTION		43,313	43,313	42,648	42,747		567		567		43,313				1,345	04/15/2038
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		12/01/2012	SCHEDULED REDEMPTION		90,027	90,027	88,645	88,882		1,145		1,145		90,027				3,036	05/15/2038
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		12/01/2012	SCHEDULED REDEMPTION		14,892	14,892	14,663	14,680		212		212		14,892				436	05/15/2038
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		12/01/2012	SCHEDULED REDEMPTION		795,965	795,965	808,900	806,252		(10,287)		(10,287)		795,965				28,874	04/15/2038
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		12/01/2012	SCHEDULED REDEMPTION		211,878	211,878	208,625	208,443		3,435		3,435		211,878				3,495	05/15/2038
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		12/01/2012	SCHEDULED REDEMPTION		937,384	937,384	952,616	954,016		(16,633)		(16,633)		937,384				36,416	04/15/2038
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		12/01/2012	SCHEDULED REDEMPTION		3,805	3,805	3,747	3,752		53		53		3,805				118	05/15/2038
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		12/01/2012	SCHEDULED REDEMPTION		100,346	100,346	98,806	99,082		1,265		1,265		100,346				3,232	04/15/2038
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		12/01/2012	SCHEDULED REDEMPTION		128,156	128,156	126,188	126,440		1,716		1,716		128,156				3,396	05/15/2038
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		12/01/2012	SCHEDULED REDEMPTION		33,873	33,873	33,353	33,462		411		411		33,873				1,522	05/15/2038
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		12/01/2012	SCHEDULED REDEMPTION		43,118	43,118	42,456	42,494		624		624		43,118				1,266	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		12/01/2012	SCHEDULED REDEMPTION		94,256	94,256	91,121	92,667		1,589		1,589		94,256				5,612	08/15/2020
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		12/01/2012	SCHEDULED REDEMPTION		349	349	347	347		1		1		349				19	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		12/01/2012	SCHEDULED REDEMPTION		1,605	1,605	1,839	1,826		(221)		(221)		1,605				69	05/15/2027
36225A-VL-1	GOVT NATL MTG ASSOC I #780619		07/01/2012	SCHEDULED REDEMPTION		2,365	2,365	2,393	2,367		(2)		(2)		2,365				42	08/15/2012
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		12/01/2012	SCHEDULED REDEMPTION		394	394	403	405		(12)		(12)		394				17	09/15/2024
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		12/01/2012	SCHEDULED REDEMPTION		9,061	9,061	9,412	9,073		(13)		(13)		9,061				230	04/15/2013
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		12/01/2012	SCHEDULED REDEMPTION		2,706	2,706	2,762	2,812		(105)		(105)		2,706				126	12/15/2028
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		12/01/2012	SCHEDULED REDEMPTION		411	411	425	441		(29)		(29)		411				18	12/15/2028
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		12/01/2012	SCHEDULED REDEMPTION		12,469	12,469	12,080	12,031		438		438		12,469				475	04/15/2029
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		12/01/2012	SCHEDULED REDEMPTION		2,289	2,289	2,259	2,242		47		47		2,289				90	05/15/2029
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		12/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					01/20/2014
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		12/01/2012	SCHEDULED REDEMPTION		200	200	205	203		(2)		(2)		200				9	08/20/2015
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		12/01/2012	SCHEDULED REDEMPTION		274	274	279	278		(4)		(4)		274				18	11/20/2015
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		12/01/2012	SCHEDULED REDEMPTION		603	603	617	609		(6)		(6)		603				40	01/20/2016
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		12/01/2012	SCHEDULED REDEMPTION		5,398	5,398	5,519	5,450		(52)		(52)		5,398				354	02/20/2016
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		12/01/2012	SCHEDULED REDEMPTION		651	651	656	655		(4)		(4)		651				45	03/20/2016
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		12/01/2012	SCHEDULED REDEMPTION		3,053	3,053	3,128	3,053						3,053				201	03/20/2016
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		12/01/2012	SCHEDULED REDEMPTION		153	153	143	147		7		7		153				8	09/20/2016
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		12/01/2012	SCHEDULED REDEMPTION		55	55	50	52		3		3		55				2	01/20/2017
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		12/01/2012	SCHEDULED REDEMPTION		308	308	288	296		12		12		308				18	01/20/2017
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		12/01/2012	SCHEDULED REDEMPTION		89	89	80	80		8		8		89				5	03/20/2017

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		12/01/2012	SCHEDULED REDEMPTION		432	432	399	410		22		22		432				25	03/20/2017
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		12/01/2012	SCHEDULED REDEMPTION		221	221	250	245		(24)		(24)		221				12	04/20/2017
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		12/01/2012	SCHEDULED REDEMPTION		1,728	1,728	1,604	1,659		70		70		1,728				88	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		12/01/2012	SCHEDULED REDEMPTION		1,938	1,938	1,746	1,772		166		166		1,938				108	05/20/2017
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		12/01/2012	SCHEDULED REDEMPTION		1,836	1,836	2,072	2,011		(175)		(175)		1,836				112	06/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		12/01/2012	SCHEDULED REDEMPTION		1,191	1,191	1,108	1,123		67		67		1,191				35	06/20/2017
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		09/01/2012	SCHEDULED REDEMPTION		701	701	655	662		39		39		701				44	07/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		12/01/2012	SCHEDULED REDEMPTION		598	598	559	582		16		16		598				34	08/20/2017
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		12/01/2012	SCHEDULED REDEMPTION		2,242	2,242	2,090	2,210		33		33		2,242				127	09/20/2017
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		12/01/2012	SCHEDULED REDEMPTION		412	412	384	381		31		31		412				23	10/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		12/01/2012	SCHEDULED REDEMPTION		1,103	1,103	1,028	1,013		91		91		1,103				62	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		12/01/2012	SCHEDULED REDEMPTION		4,188	4,188	3,910	3,990		198		198		4,188				236	12/20/2017
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		12/01/2012	SCHEDULED REDEMPTION		816	816	763	804		12		12		816				45	01/20/2018
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		12/01/2012	SCHEDULED REDEMPTION		72	72	80	77		(5)		(5)		72				4	10/20/2016
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		12/01/2012	SCHEDULED REDEMPTION		189	189	215	209		(20)		(20)		189				12	02/20/2018
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		12/01/2012	SCHEDULED REDEMPTION		78	78	81	80		(2)		(2)		78				4	04/20/2019
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		12/01/2012	SCHEDULED REDEMPTION		1,283	1,283	1,320	1,317		(34)		(34)		1,283				79	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		12/01/2012	SCHEDULED REDEMPTION		1,495	1,495	1,538	1,537		(42)		(42)		1,495				110	08/20/2021
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		12/01/2012	SCHEDULED REDEMPTION		546	546	602	593		(46)		(46)		546				34	05/20/2022
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		12/01/2012	SCHEDULED REDEMPTION		3,970	3,970	3,976	3,970						3,970				261	01/20/2016
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		12/01/2012	SCHEDULED REDEMPTION		556	556	514	532		24		24		556				31	09/20/2016
36202L-JR-5	GOVT NATL MTG ASSOC II #G29272		12/01/2012	SCHEDULED REDEMPTION		1,200	1,200	1,339	1,306		(105)		(105)		1,200				73	09/20/2017
49549C-AA-6	KING INTL LEASING LLC		10/15/2012	SCHEDULED REDEMPTION		440,085	440,085	440,085	440,085						440,085				9,865	10/15/2022
71646Y-AA-4	PETRODRILL FIVE LTD ABS	E	10/15/2012	SCHEDULED REDEMPTION		999,959	999,959	999,959	999,959						999,959				43,898	04/15/2016
71646X-AA-6	PETRODRILL FOUR LTD ABS	E	07/15/2012	SCHEDULED REDEMPTION		1,249,949	1,249,949	1,249,949	1,249,949						1,249,949				52,998	01/15/2016
74046B-AA-4	PREMIER AIRCRAFT LEASING	F	11/06/2012	SCHEDULED REDEMPTION		294,102	294,102	294,102	294,102						294,102				8,566	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING	F	10/10/2012	SCHEDULED REDEMPTION		1,569,729	1,569,729	1,569,729	1,569,729						1,569,729				45,348	04/10/2022
746388-AA-5	PURPLE CHEN 2011 LLC		11/01/2012	SCHEDULED REDEMPTION		372,503	372,503	372,503	372,503						372,503				8,291	08/01/2023
779382-AM-2	ROWAN COMPANIES INC		07/15/2012	Various		20,832,900	20,832,900	20,832,900	20,832,900						20,832,900				2,650,954	07/15/2021
797224-AA-0	SAN CLEMENTE LEASING LLC		11/27/2012	SCHEDULED REDEMPTION		1,473,538	1,473,538	1,473,538	1,473,538						1,473,538				43,026	08/27/2021
797224-AB-8	SAN CLEMENTE LEASING LLC		12/07/2012	SCHEDULED REDEMPTION		1,332,110	1,332,110	1,332,110	1,332,110						1,332,110				30,144	06/07/2022
797224-AC-6	SAN CLEMENTE LEASING LLC		11/22/2012	SCHEDULED REDEMPTION		930,207	930,207	930,207	930,207						930,207				15,898	11/22/2022
805649-AA-8	SAYARRA LTD	F	10/29/2012	SCHEDULED REDEMPTION		1,138,169	1,138,169	1,138,169	1,138,169						1,138,169				25,720	10/29/2021
805649-AB-6	SAYARRA LTD	F	10/29/2012	SCHEDULED REDEMPTION		1,147,097	1,147,097	1,147,097	1,147,097						1,147,097				24,040	04/14/2022
89609G-AA-0	TRICAHUE LEASING LLC		11/19/2012	SCHEDULED REDEMPTION		1,107,730	1,107,730	1,107,730	1,107,730						1,107,730				31,599	11/19/2021
89609G-AB-8	TRICAHUE LEASING LLC		11/26/2012	SCHEDULED REDEMPTION		538,122	538,122	538,122	538,122						538,122				16,411	02/26/2022
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	E	09/01/2012	SCHEDULED REDEMPTION		522,079	522,079	560,191	522,079						522,079				46,831	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS	E	09/01/2012	SCHEDULED REDEMPTION		300,000	300,000	325,125	314,444		(14,444)		(14,444)		300,000				27,870	09/01/2020
912810-QS-0	US TREASURY N/B		08/22/2012	Various		59,972,536	50,000,000	57,130,993	57,097,321		(75,310)		(75,310)		57,022,011		2,950,525	2,950,525	1,722,259	08/15/2041
912828-QE-3	US TREASURY N/B		02/23/2012	Various		100,494,392	100,000,000	100,574,550	100,571,015		(58,276)		(58,276)		100,512,738		(18,346)	(18,346)	191,363	04/30/2013
912828-RC-6	US TREASURY N/B		05/18/2012	Various		62,246,054	60,000,000	59,789,883	59,794,104		7,284		7,284		59,801,388		2,444,666	2,444,666	934,650	08/15/2021
912828-RN-2	US TREASURY N/B		07/30/2012	Various		284,912,522	285,000,000	284,945,102	284,945,329		8,623		8,623		284,953,952		(41,430)	(41,430)	308,390	10/31/2013
912828-RS-1	US TREASURY N/B		03/12/2012	Various		129,917,533	130,000,000	129,982,860	129,982,925		1,640		1,640		129,984,564		(67,031)	(67,031)	87,705	11/30/2013
0599999. Subtotal - Bonds - U.S. Governments						681,318,436	668,775,400	676,295,872	676,213,977		(163,924)		(163,924)		676,050,054		5,268,383	5,268,383	6,614,312	XXX
05957A-AA-7	BANCO DEL ESTADO -CHILE	F	09/04/2012	J. P. MORGAN SECURITIES, INC.		6,585,000	6,000,000	5,954,400	5,959,055		2,679		2,679		5,961,734		623,266	623,266	226,875	10/07/2020
110709-BN-1	BRITISH COLUMBIA PROV OF	A	04/17/2012	Various		60,911,000	60,000,000	59,989,800	59,990,047		211		211		59,990,258		920,742	920,742	810,458	09/22/2021
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	F	10/08/2012	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				88,333	04/08/2018
15238P-AB-2	CENTRAL AMERICAN BANK	F	01/15/2012	MATURED		24,000,000	24,000,000	24,164,500	24,003,643		(3,643)		(3,643)		24,000,000				585,000	01/15/2012
219868-AQ-9	CORP ANDINA DE FOMENTO	F	01/10/2012	Various		20,812,500	20,000,000	20,003,449	19,997,929		20		20		19,997,950		814,550	814,550	147,333	05/21/2013
219868-BK-1	CORP ANDINA DE FOMENTO	F	01/05/2012	CHASE SECURITIES		1,085,000	1,000,000	807,915	889,665		715		715		890,380		194,620	194,620	34,878	05/05/2015
219868-BN-5	CORP ANDINA DE FOMENTO	F	02/09/2012	Various		15,892,500	13,000,000	13,532,340	13,433,450		(4,067)		(4,067)		13,429,383		2,463,117	2,463,117	196,128	06/04/2019
219868-BP-0	CORP ANDINA DE FOMENTO	F	02/08/2012	MORGAN STANLEY DEAN WITTER		10,206,250	10,000,000	10,085,800	10,077,613		(2,021)		(2,021)		10,075,592		130,658	130,658	215,104	01/15/2016
29245J-AD-4	EMPRESA NACIONAL DE PETR	F	01/03/2012	FAHNESTOCK & CO., INC.		5,587,500	5,000,000	4,957,200	4,965,461		49		49		4,965,511		621,989	621,989	154,514	07/08/2019
302154-AS-8	EXPORT-IMPORT BK KOREA	F	10/17/2012	MATURED		6,500,000	6,500,000	6,789,445	6,583,661		(83,661)		(83,661)		6,500,000				357,500	10/17/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
302154-AX-7	EXPORT-IMPORT BK KOREA	F	08/22/2012	MORGAN STANLEY DEAN WITTER		7,426,370	7,000,000	6,956,600	6,960,780		2,377		2,377		6,963,157		463,213	463,213	301,778	01/29/2021
302154-BA-6	EXPORT-IMPORT BK KOREA	F	02/21/2012	BARCLAYS BANK		5,025,000	5,000,000	4,972,800	4,973,445		322		322		4,973,767		51,233	51,233	96,615	09/15/2021
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2012	SCHEDULED REDEMPTION		361,111	361,111	394,112			(33,000)		(33,000)		361,111				14,444	01/15/2018
105756-ZZ-6	FED REPUBLIC OF BRAZIL	F	06/19/2012	Various		5,090,450	4,694,444	5,387,272	5,153,435		(62,986)		(62,986)		5,090,450				187,778	01/15/2018
451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	F	11/30/2012	SCHEDULED REDEMPTION		647,575	647,575	647,575	647,575						647,575				56,663	05/30/2024
500630-BS-6	KOREA DEVELOPMENT BANK	F	02/23/2012	BANK OF AMERICA		4,010,000	4,000,000	3,999,200	3,999,378		22		22		3,999,400		10,600	10,600	61,028	03/09/2016
50066A-AA-1	KOREA GAS CORP	F	03/01/2012	PARIBAS CAPITAL MARKETS		10,068,000	10,000,000	9,950,100	9,954,879		762		762		9,955,641		112,359	112,359	146,389	11/02/2020
515110-BF-0	LANDWIRTSCH. RENTENBANK	F	07/24/2012	J. P. MORGAN SECURITIES, INC.		15,473,100	15,000,000	14,901,300	14,905,188		7,604		7,604		14,912,792		560,308	560,308	243,750	09/17/2018
683234-RV-2	ONTARIO (PROVINCE OF)	A	07/17/2012	MATURED		6,000,000	6,000,000	6,076,980	6,006,139		(6,139)		(6,139)		6,000,000				307,500	07/17/2012
X66501-ZZ-7	POLAND-REG'D-PAR 3 3/4 10/27/24 PAR	F	06/14/2012	DIRECT		996,024	1,000,000	938,750	992,575		3,470		3,470		996,045		(22)	(22)	20,000	10/27/2024
748149-AF-8	PROVINCE OF QUEBEC	A	03/21/2012	NATIONAL BANK OF CANADA		19,952,000	20,000,000	19,922,000	19,924,385		1,617		1,617		19,926,002		25,998	25,998	322,361	08/25/2021
465410-BA-5	REPUBLIC OF ITALY	F	06/15/2012	MATURED		2,500,000	2,500,000	2,542,601	2,505,731		(5,731)		(5,731)		2,500,000				70,313	06/15/2012
00254E-KM-3	SWEDISH EXPORT CREDIT	F	06/27/2012	J. P. MORGAN SECURITIES, INC.		16,254,080	16,000,000	15,981,760	15,985,984		1,800		1,800		15,987,784		266,296	266,296	196,000	10/20/2015
87973R-AA-8	TEMASEK FINANCIAL I LTD	F	02/15/2012	Various		9,720,000	9,000,000	8,979,750	8,983,461		231		231		8,983,692		736,308	736,308	120,878	10/25/2019
910860-AH-1	UNITED MEXICAN STATES	F	01/14/2012	MATURED		5,000,000	5,000,000	5,322,500	5,001,681		(1,681)		(1,681)		5,000,000				187,500	01/14/2012
1099999. Subtotal - Bonds - All Other Governments						261,770,126	253,369,797	254,924,816	253,561,828		(181,049)		(181,049)		253,774,891		7,995,235	7,995,235	5,149,120	XXX
167393-LD-7	CHICAGO HEIGHTS IL CORP PURP SER B 93		12/01/2012	MATURED		3,960,000	3,960,000	3,979,404	3,961,683		(1,683)		(1,683)		3,960,000				298,980	12/01/2012
213185-BP-5	COOK CNTY IL G O BABS SER 2009 B		01/24/2012	Various		2,992,273	2,600,000	2,600,000	2,600,012						2,600,012		392,261	392,261	110,618	11/15/2031
215457-BV-3	COOK CNTY IL HSD 201 J STERLING MORTON O		02/01/2012	Various		2,479,038	2,845,000	2,235,174	2,322,694		6,167		6,167		2,328,861		150,178	150,178		12/01/2015
215457-BW-1	COOK CNTY IL HSD 201 J STERLING MORTON O		01/31/2012	Various		2,939,347	3,700,000	2,477,779	2,590,952		13,644		13,644		2,604,596		334,751	334,751		12/01/2017
21614L-AU-1	COOK CNTY IL HSD 201 J STERLING MORTON O		02/01/2012	Various		1,038,721	1,245,000	674,504	947,570		4,600		4,600		952,170		86,552	86,552		12/01/2016
21614L-AW-7	COOK CNTY IL HSD 201 J STERLING MORTON O		01/18/2012	Various		796,275	1,070,000	512,230	723,899		2,324		2,324		726,223		70,052	70,052		12/01/2018
21614L-BA-4	COOK CNTY IL HSD 201 J STERLING MORTON O		01/17/2012	PRAGER MCCARTHY & SEALY		1,218,644	2,140,000	806,502	1,145,203		3,470		3,470		1,148,673		69,971	69,971		12/01/2022
21614L-BC-0	COOK CNTY IL HSD 201 J STERLING MORTON O		12/18/2012	Various		1,833,977	3,490,000	1,168,592	1,661,335		34,967		34,967		1,696,302		137,675	137,675		12/01/2024
215219-JF-4	COOK CNTY IL SCH DIST NO 155 CALUMET 06C		12/01/2012	MATURED		2,475,000	2,475,000	1,717,576	2,349,250		125,750		125,750		2,475,000					12/01/2012
235218-L8-5	DALLAS TX G O 2005 CAP TXBL		02/15/2012	PRAGER MCCARTHY & SEALY		53,257	100,000	28,907	41,893		315		315		42,208		11,049	11,049		02/15/2028
235218-M2-7	DALLAS TX G O 2005 CAP TXBL		02/16/2012	MORGAN KEEGAN & COMPANY, INC.		1,432,920	3,000,000	776,610	1,126,223		8,658		8,658		1,134,881		298,039	298,039		02/15/2030
295084-FE-2	ERIE CNTY NY G O PUB IMPT 05C TXBL		12/01/2012	MATURED		4,195,000	4,195,000	4,281,878	4,208,329		(13,329)		(13,329)		4,195,000				230,725	12/01/2012
392643-PJ-5	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		769,681	770,000	769,307	769,646		34		34		769,680		1	1	31,549	04/01/2017
392643-PM-8	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		998,129	1,000,000	996,900	998,006		112		112		998,118		11	11	42,611	04/01/2020
476575-2N-4	JERSEY CITY NJ G O QUAL FY ADJ 06 E		09/01/2012	CALLED @ 100.00		765,000	765,000	748,851	758,630		1,470		1,470		760,100		4,900	4,900	58,053	09/01/2016
642713-P4-7	NEW BRITAIN CT G O PENSION 2005		06/01/2012	CALLED @ 100.00		70,000	70,000	70,000	70,000						70,000				3,451	06/01/2023
713040-GQ-0	PEORIA IL SCH DIST NO 150 2005B		01/01/2012	MATURED		465,000	465,000	430,032	465,000						465,000					01/01/2012
713040-GT-4	PEORIA IL SCH DIST NO 150 2005B		01/01/2012	MATURED		860,000	860,000	795,328	860,000						860,000					01/01/2012
743787-L3-5	PROVIDENCE RI G O 2001 B		12/07/2012	Various		1,049,155	1,005,000	1,089,098	1,051,281		(3,684)		(3,684)		1,047,597		1,557	1,557	88,413	01/15/2021
755553-TY-0	READING PA G O 2006 TXBL		02/07/2012	Various		9,802,899	9,650,000	9,650,000	9,650,000						9,650,000		152,899	152,899	193,358	11/15/2031
779137-GF-9	ROUND LAKE IL CTFS 2007		01/01/2012	CALLED @ 100.00		2,650,000	2,650,000	2,650,000	2,650,000						2,650,000				83,475	01/01/2027
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C		01/11/2012	PRAGER MCCARTHY & SEALY		1,100,460	1,000,000	1,000,000	1,000,000						1,000,000		100,460	100,460	62,857	08/01/2035
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						43,944,776	49,055,000	39,458,672	41,951,604		182,816		182,816		42,134,420		1,810,356	1,810,356	1,204,089	XXX
010869-EH-4	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		11/15/2012	Various		3,191,394	12,925,000	2,343,044	3,774,858		211,326		211,326		3,986,183		(794,789)	(794,789)		10/01/2031
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B		08/17/2012	Various		119,870	225,000	82,778	118,223		2,544		2,544		120,767		(897)	(897)		03/01/2025
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB		12/15/2012	CALLED @ 100.00		200,000	200,000	200,000	200,000						200,000				10,540	12/15/2018
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2012	CALLED @ 100.00		325,000	325,000	321,081	324,048		14		14		324,061		939	939	22,344	02/01/2021
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		05/14/2012	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				1,223	07/01/2038
130911-XH-8	CALIFORNIA STWIDE CMNTY PENSION 04A-1		01/17/2012	Various		5,356,994	5,245,000	4,509,022	4,582,177		1,605		1,605		4,583,782		773,212	773,212	35,254	06/01/2024
130911-XZ-8	CALIFORNIA STWIDE CMNTY PENSION 04A-2		04/23/2012	PRAGER MCCARTHY & SEALY		798,031	1,300,000	583,011	803,152		13,043		13,043		816,195		(18,164)	(18,164)		06/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
16768T-JF-2	CHICAGO IL SALES TAX REV REF 09C		01/09/2012	PRAGER MCCARTHY & SEALY		34,527	100,000	22,731	26,151		51		51		26,202		8,325	8,325		01/01/2033
180261-BU-2	CLAREMORE OK PUB WRKS CAP IMPT 04B REF		06/01/2012	CALLED @ 100.00		330,000	330,000	325,644	329,073		258		258		329,330		670	670	17,160	06/01/2014
197211-AB-1	COLUMBIA ASSN INC MD SR SECD SER 94U		12/01/2012	PRINCIPAL PAYMENT		109,000	109,000	108,871	109,369		(169)		(169)		109,200		(200)	(200)	4,605	12/01/2013
207784-AK-5	CONNECTICUT STUD LN FOUND - 2004 TRUST -		09/21/2012	TENDER OFFER		6,806,250	6,875,000	6,875,000	6,875,000						6,875,000		(68,750)	(68,750)	74,714	06/01/2034
207784-AL-3	CONNECTICUT STUD LN FOUND - 2004 TRUST -		09/21/2012	TENDER OFFER		2,970,000	3,000,000	3,000,000	3,000,000						3,000,000		(30,000)	(30,000)	30,828	06/01/2034
21224R-AN-6	CONTRA COSTA CNTY CA FIRE PENSION 05		01/25/2012	Various		3,821,002	3,490,000	3,273,690	3,353,516		1,094		1,094		3,354,610		466,392	466,392	169,830	08/01/2018
232263-AQ-6	CUYAHOGA CNTY OH ECON DEV GATEWAY 94		06/01/2012	MATURED		1,850,000	1,850,000	1,850,000	1,849,511		489		489		1,850,000				67,988	06/01/2012
25476W-AC-5	DISTRICT COLUMBIA BALLPARK 2006A-2		02/01/2012	CALLED @ 100.00		5,000	5,000	5,000	5,000						5,000				298	02/01/2020
26116P-BF-6	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB		07/01/2012	MATURED		3,095,000	3,095,000	3,095,000	3,095,000						3,095,000				158,774	07/01/2012
313401-NB-3	FED HOME LOAN MTG CORP #170095		12/01/2012	SCHEDULED REDEMPTION		203	203	198	201		2		2		203				18	05/01/2014
31344L-EK-5	FED HOME LOAN MTG CORP #281938		11/01/2012	SCHEDULED REDEMPTION		686	686	767	699		(13)		(13)		686				51	11/01/2016
313446-F2-7	FED HOME LOAN MTG CORP #296485		12/01/2012	SCHEDULED REDEMPTION		446	446	500	462		(16)		(16)		446				30	07/01/2017
313401-U2-5	FED HOME LOAN MTG CORP #360088		12/01/2012	SCHEDULED REDEMPTION		146	146	143	137		9		9		146				8	01/01/2020
313401-Y8-8	FED HOME LOAN MTG CORP #360101		12/01/2012	SCHEDULED REDEMPTION		256	256	252	242		14		14		256				15	04/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119		12/01/2012	SCHEDULED REDEMPTION		99	99	115	111		(12)		(12)		99				6	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		12/01/2012	SCHEDULED REDEMPTION		1,378	1,378	1,588	1,534		(156)		(156)		1,378				85	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726		12/01/2012	SCHEDULED REDEMPTION		13	13	15	15		(2)		(2)		13				1	11/01/2019
31353G-PF-3	FED HOME LOAN MTG CORP #884022		12/01/2012	SCHEDULED REDEMPTION		59,147	59,147	63,428	61,415		(2,268)		(2,268)		59,147				5,151	06/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		12/01/2012	SCHEDULED REDEMPTION		542,668	542,668	576,245	575,648		(32,981)		(32,981)		542,668				14,741	11/01/2023
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		12/01/2012	SCHEDULED REDEMPTION		94,998	94,998	100,846	101,505		(6,507)		(6,507)		94,998				3,186	09/01/2023
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		12/01/2012	SCHEDULED REDEMPTION		353,753	353,753	320,462	333,438		20,315		20,315		353,753				16,277	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		12/01/2012	SCHEDULED REDEMPTION		392,178	392,178	364,777	376,938		15,240		15,240		392,178				20,284	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		12/01/2012	SCHEDULED REDEMPTION		283,068	283,068	256,302	267,615		15,453		15,453		283,068				14,202	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		12/01/2012	SCHEDULED REDEMPTION		249,473	249,473	216,266	243,955		5,518		5,518		249,473				10,472	04/15/2024
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		12/01/2012	SCHEDULED REDEMPTION		188	188	199	203		(15)		(15)		188				10	04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		12/01/2012	SCHEDULED REDEMPTION		715	715	756	767		(52)		(52)		715				41	04/01/2021
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		12/01/2012	SCHEDULED REDEMPTION		7,912	7,912	8,118	8,127		(215)		(215)		7,912				451	07/01/2033
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		12/01/2012	SCHEDULED REDEMPTION		77	77	79	80		(3)		(3)		77				3	06/01/2033
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		12/01/2012	SCHEDULED REDEMPTION		169	169	174	172		(2)		(2)		169				6	10/01/2033
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		12/01/2012	SCHEDULED REDEMPTION		9,768	9,768	9,981	9,974		(206)		(206)		9,768				369	10/01/2033
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		12/01/2012	SCHEDULED REDEMPTION		48,657	48,657	49,720	49,543		(886)		(886)		48,657				2,458	10/01/2033
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		12/01/2012	SCHEDULED REDEMPTION		388,790	388,790	393,406	392,176		(3,386)		(3,386)		388,790				10,253	12/01/2033
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		12/01/2012	SCHEDULED REDEMPTION		84,412	84,412	86,255	85,623		(1,211)		(1,211)		84,412				2,584	12/01/2033
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		12/01/2012	SCHEDULED REDEMPTION		103,420	103,420	105,525	105,220		(1,800)		(1,800)		103,420				5,274	02/01/2034
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		12/01/2012	SCHEDULED REDEMPTION		949	949	970	965		(17)		(17)		949				36	02/01/2034
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		12/01/2012	SCHEDULED REDEMPTION		1,259	1,259	1,286	1,287		(28)		(28)		1,259				35	05/01/2034
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		12/01/2012	SCHEDULED REDEMPTION		71,636	71,636	69,386	70,423		1,214		1,214		71,636				1,712	06/01/2034
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		12/01/2012	SCHEDULED REDEMPTION		35,320	35,320	36,039	36,045		(725)		(725)		35,320				1,496	07/01/2034
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		12/01/2012	SCHEDULED REDEMPTION		71,432	71,432	73,027	72,955		(1,522)		(1,522)		71,432				3,254	07/01/2034
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		12/01/2012	SCHEDULED REDEMPTION		109,646	109,646	111,878	111,852		(2,206)		(2,206)		109,646				3,899	07/01/2034
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		12/01/2012	SCHEDULED REDEMPTION		5,857	5,857	5,985	5,965		(108)		(108)		5,857				187	08/01/2034
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		12/01/2012	SCHEDULED REDEMPTION		8,734	8,734	8,924	8,877		(143)		(143)		8,734				329	08/01/2034
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		12/01/2012	SCHEDULED REDEMPTION		843	843	861	871		(28)		(28)		843				31	09/01/2034
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		12/01/2012	SCHEDULED REDEMPTION		38,050	38,050	38,881	38,731		(681)		(681)		38,050				1,525	10/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		12/01/2012	SCHEDULED REDEMPTION		37,322	37,322	36,958	37,092		230		230		37,322				1,098	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		12/01/2012	SCHEDULED REDEMPTION		62,114	62,114	60,163	60,766		1,348		1,348		62,114				1,907	03/01/2035
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		12/01/2012	SCHEDULED REDEMPTION		32,505	32,505	33,215	33,004		(499)		(499)		32,505				968	05/01/2035
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		12/01/2012	SCHEDULED REDEMPTION		63,730	63,730	64,473	64,182		(452)		(452)		63,730				1,791	08/01/2035
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		12/01/2012	SCHEDULED REDEMPTION		761	761	778	782		(20)		(20)		761				28	01/01/2035
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		12/01/2012	SCHEDULED REDEMPTION		47,548	47,548	48,168	48,016		(468)		(468)		47,548				2,007	06/01/2035
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		12/01/2012	SCHEDULED REDEMPTION		102,957	102,957	104,525	103,974		(1,017)		(1,017)		102,957				3,264	08/01/2035
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		12/01/2012	SCHEDULED REDEMPTION		91,146	91,146	92,356	91,933		(788)		(788)		91,146				3,067	08/01/2035
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		12/01/2012	SCHEDULED REDEMPTION		9,510	9,510	9,617	9,587		(78)		(78)		9,510				339	05/01/2035
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		12/01/2012	SCHEDULED REDEMPTION		3,632	3,632	3,674	3,662		(30)		(30)		3,632				125	12/01/2035
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		12/01/2012	SCHEDULED REDEMPTION		7,154	7,154	7,235	7,212		(58)		(58)		7,154				178	01/01/2036
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		12/01/2012	SCHEDULED REDEMPTION		11,588	11,588	11,735	11,689		(101)		(101)		11,588				480	01/01/2036
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		12/01/2012	SCHEDULED REDEMPTION		7,332	7,332	7,444	7,405		(73)		(73)		7,332				269	01/01/2036

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	Stated Con-tractual Maturity Date
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		12/01/2012	SCHEDULED REDEMPTION		33,645	33,645	34,157	33,942		(297)		(297)		33,645				1,124	01/01/2036
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		12/01/2012	SCHEDULED REDEMPTION		37,700	37,700	38,189	38,008		(309)		(309)		37,700				1,185	01/01/2036
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		12/01/2012	SCHEDULED REDEMPTION		10,579	10,579	10,733	10,692		(113)		(113)		10,579				358	01/01/2036
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		12/01/2012	SCHEDULED REDEMPTION		7,869	7,869	7,989	7,957		(87)		(87)		7,869				260	01/01/2036
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		12/01/2012	SCHEDULED REDEMPTION		10,412	10,412	10,571	10,520		(108)		(108)		10,412				334	01/01/2036
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		12/01/2012	SCHEDULED REDEMPTION		7,811	7,811	7,930	7,897		(86)		(86)		7,811				254	01/01/2036
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		12/01/2012	SCHEDULED REDEMPTION		12,137	12,137	12,274	12,250		(113)		(113)		12,137				461	01/01/2036
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		12/01/2012	SCHEDULED REDEMPTION		5,647	5,647	5,711	5,694		(47)		(47)		5,647				153	01/01/2036
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		12/01/2012	SCHEDULED REDEMPTION		2,560	2,560	2,599	2,593		(34)		(34)		2,560				97	01/01/2036
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		12/01/2012	SCHEDULED REDEMPTION		8,717	8,717	8,850	8,814		(97)		(97)		8,717				294	01/01/2036
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		12/01/2012	SCHEDULED REDEMPTION		8,859	8,859	8,960	8,922		(63)		(63)		8,859				305	02/01/2036
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		12/01/2012	SCHEDULED REDEMPTION		30,284	30,284	30,745	30,586		(303)		(303)		30,284				947	01/01/2036
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		12/01/2012	SCHEDULED REDEMPTION		4,256	4,256	4,304	4,294		(38)		(38)		4,256				147	01/01/2036
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		12/01/2012	SCHEDULED REDEMPTION		23,229	23,229	23,492	23,404		(174)		(174)		23,229				804	02/01/2036
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		12/01/2012	SCHEDULED REDEMPTION		35,156	35,156	35,599	35,461		(305)		(305)		35,156				1,239	02/01/2036
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		12/01/2012	SCHEDULED REDEMPTION		8,532	8,532	8,662	8,612		(80)		(80)		8,532				219	02/01/2036
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		12/01/2012	SCHEDULED REDEMPTION		3,626	3,626	3,681	3,657		(32)		(32)		3,626				103	02/01/2036
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		12/01/2012	SCHEDULED REDEMPTION		6,877	6,877	6,982	6,936		(59)		(59)		6,877				295	01/01/2036
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		12/01/2012	SCHEDULED REDEMPTION		339,732	339,732	329,646	333,441		6,291		6,291		339,732				9,919	03/01/2036
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		12/01/2012	SCHEDULED REDEMPTION		79,747	79,747	81,489	81,195		(1,448)		(1,448)		79,747				2,650	06/01/2035
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		12/01/2012	SCHEDULED REDEMPTION		15,007	15,007	15,236	15,218		(211)		(211)		15,007				796	07/01/2035
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		12/01/2012	SCHEDULED REDEMPTION		24,645	24,645	24,925	24,813		(168)		(168)		24,645				679	08/01/2035
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		12/01/2012	SCHEDULED REDEMPTION		2,669	2,669	2,699	2,685		(16)		(16)		2,669				90	08/01/2035
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		12/01/2012	SCHEDULED REDEMPTION		9,031	9,031	9,169	9,120		(88)		(88)		9,031				306	01/01/2036
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		12/01/2012	SCHEDULED REDEMPTION		594	594	600	598		(4)		(4)		594				20	01/01/2036
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		12/01/2012	SCHEDULED REDEMPTION		6,449	6,449	6,544	6,530		(81)		(81)		6,449				176	01/01/2036
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		12/01/2012	SCHEDULED REDEMPTION		8,708	8,708	8,958	8,924		(216)		(216)		8,708				231	01/01/2019
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		12/01/2012	SCHEDULED REDEMPTION		3,730	3,730	3,598	3,678		52		52		3,730				85	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		12/01/2012	SCHEDULED REDEMPTION		37,619	37,619	36,284	36,971		648		648		37,619				871	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		12/01/2012	SCHEDULED REDEMPTION		2,213	2,213	2,136	2,178		35		35		2,213				54	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		12/01/2012	SCHEDULED REDEMPTION		15,591	15,591	15,067	15,351		240		240		15,591				397	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		12/01/2012	SCHEDULED REDEMPTION		17,668	17,668	17,052	17,398		271		271		17,668				416	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		12/01/2012	SCHEDULED REDEMPTION		35,690	35,690	34,442	35,117		572		572		35,690				985	06/01/2019
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		12/01/2012	SCHEDULED REDEMPTION		865	865	973	943		(79)		(79)		865				65	08/01/2021
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		12/01/2012	SCHEDULED REDEMPTION		1,642	1,642	1,983	1,998		(356)		(356)		1,642				85	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		12/01/2012	SCHEDULED REDEMPTION		2,796	2,796	2,957	2,983		(187)		(187)		2,796				181	12/01/2021
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		12/01/2012	SCHEDULED REDEMPTION		7,404	7,404	7,300	7,051		353		353		7,404				306	07/01/2029
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		12/01/2012	SCHEDULED REDEMPTION		12,453	12,453	12,585	12,767		(315)		(315)		12,453				550	07/01/2029
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		12/01/2012	SCHEDULED REDEMPTION		4,040	4,040	4,111	4,219		(179)		(179)		4,040				187	09/01/2029
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		12/01/2012	SCHEDULED REDEMPTION		53	53	54	55		(1)		(1)		53				2	10/01/2029
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		12/01/2012	SCHEDULED REDEMPTION		269	269	271	276		(7)		(7)		269				14	11/01/2029
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		12/01/2012	SCHEDULED REDEMPTION		1,509	1,509	1,567	1,657		(148)		(148)		1,509				75	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		12/01/2012	SCHEDULED REDEMPTION		718	718	739	764		(46)		(46)		718				32	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		12/01/2012	SCHEDULED REDEMPTION		4,658	4,658	4,856	5,160		(503)		(503)		4,658				177	12/01/2030
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		12/01/2012	SCHEDULED REDEMPTION		1,580	1,580	1,558	1,506		74		74		1,580				89	11/01/2030
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		12/01/2012	SCHEDULED REDEMPTION		813	813	821	833		(20)		(20)		813				35	09/01/2031
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		01/06/2012	Various		453,085	394,274	399,785	408,564		104		104		408,668		44,417	44,417	3,139	10/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		12/01/2012	SCHEDULED REDEMPTION		45	45	46	47		(3)		(3)		45				2	10/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		12/01/2012	SCHEDULED REDEMPTION		14,861	14,861	15,044	15,272		(411)		(411)		14,861				578	02/01/2032
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		12/01/2012	SCHEDULED REDEMPTION		539	539	555	574		(35)		(35)		539				21	02/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		12/01/2012	SCHEDULED REDEMPTION		7,789	7,789	7,680	7,576		213		213		7,789				316	05/01/2032
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		12/01/2012	SCHEDULED REDEMPTION		2,613	2,613	2,576	2,557		56		56		2,613				106	09/01/2032
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		12/01/2012	SCHEDULED REDEMPTION		3,412	3,412	3,449	3,469		(57)		(57)		3,412				140	09/01/2032
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		12/01/2012	SCHEDULED REDEMPTION		2,041	2,041	2,095	2,090		(49)		(49)		2,041				76	02/01/2033
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		12/01/2012	SCHEDULED REDEMPTION		72,825	72,825	73,658	73,430		(605)		(605)		72,825				2,461	09/01/2033
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		12/01/2012	SCHEDULED REDEMPTION		34,808	34,808	35,308	33,551		1,257		1,257		34,808				2,338	05/01/2028
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		02/01/2012	SCHEDULED REDEMPTION		1,024	1,024	1,010	997		27		27		1,024				11	11/01/2028
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		12/01/2012	SCHEDULED REDEMPTION		67,517	67,517	65,112	66,100		1,418		1,418		67,517				1,259	11/01/2028

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	Stated Con-tractual Maturity Date
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		12/01/2012	SCHEDULED REDEMPTION		343	343	331	336		6		6		343				12	11/01/2028
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		12/01/2012	SCHEDULED REDEMPTION		946	946	932	917		28		28		946				56	04/01/2029
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		12/01/2012	SCHEDULED REDEMPTION		1,841	1,841	1,711	1,737		104		104		1,841				51	05/01/2029
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		12/01/2012	SCHEDULED REDEMPTION		820	820	772	779		41		41		820				33	05/01/2029
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		12/01/2012	SCHEDULED REDEMPTION		218	218	215	210		8		8		218				8	06/01/2029
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		12/01/2012	SCHEDULED REDEMPTION		7,307	7,307	6,822	6,883		424		424		7,307				90	06/01/2029
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		12/01/2012	SCHEDULED REDEMPTION		500	500	468	470		30		30		500				20	06/01/2029
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		12/01/2012	SCHEDULED REDEMPTION		2,427	2,427	2,263	2,296		131		131		2,427				36	06/01/2029
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		12/01/2012	SCHEDULED REDEMPTION		1,383	1,383	1,295	1,312		71		71		1,383				35	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		12/01/2012	SCHEDULED REDEMPTION		280	280	276	269		11		11		280				17	06/01/2029
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		12/01/2012	SCHEDULED REDEMPTION		11,172	11,172	11,016	10,830		342		342		11,172				270	06/01/2029
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		12/01/2012	SCHEDULED REDEMPTION		283	283	264	258		25		25		283				7	06/01/2029
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		12/01/2012	SCHEDULED REDEMPTION		113	113	114	116		(3)		(3)		113				5	07/01/2029
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		12/01/2012	SCHEDULED REDEMPTION		63	63	63	64		(1)		(1)		63				3	07/01/2029
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		12/01/2012	SCHEDULED REDEMPTION		31	31	31	30		1		1		31				1	07/01/2029
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		12/01/2012	SCHEDULED REDEMPTION		437	437	441	449		(12)		(12)		437				12	08/01/2029
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		12/01/2012	SCHEDULED REDEMPTION		406	406	410	415		(9)		(9)		406				18	09/01/2029
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		12/01/2012	SCHEDULED REDEMPTION		884	884	906	911		(27)		(27)		884				48	10/01/2029
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		12/01/2012	SCHEDULED REDEMPTION		6,911	6,911	6,977	7,120		(209)		(209)		6,911				275	10/01/2029
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		12/01/2012	SCHEDULED REDEMPTION		55	55	57	60		(5)		(5)		55				3	10/01/2029
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		12/01/2012	SCHEDULED REDEMPTION		8	8	9	9						8					11/01/2029
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		12/01/2012	SCHEDULED REDEMPTION		359	359	363	367		(8)		(8)		359				16	01/01/2030
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		12/01/2012	SCHEDULED REDEMPTION		215	215	206	205		10		10		215				9	01/01/2030
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		12/01/2012	SCHEDULED REDEMPTION		247	247	249	254		(7)		(7)		247				13	01/01/2030
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		12/01/2012	SCHEDULED REDEMPTION		26	26	25	25		1		1		26				1	01/01/2030
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		12/01/2012	SCHEDULED REDEMPTION		272	272	275	279		(7)		(7)		272				16	02/01/2030
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		12/01/2012	SCHEDULED REDEMPTION		48	48	48	49		(1)		(1)		48				3	02/01/2030
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		12/01/2012	SCHEDULED REDEMPTION		6,039	6,039	5,763	5,697		341		341		6,039				374	03/01/2030
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		12/01/2012	SCHEDULED REDEMPTION		31	31	31	32		(1)		(1)		31				1	04/01/2030
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		12/01/2012	SCHEDULED REDEMPTION		346	346	361	377		(30)		(30)		346				21	04/01/2030
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		12/01/2012	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17					04/01/2030
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		12/01/2012	SCHEDULED REDEMPTION		10	10	10	10		1		1		10					04/01/2030
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		12/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2030
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		12/01/2012	SCHEDULED REDEMPTION		27	27	26	25		2		2		27				2	06/01/2030
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		12/01/2012	SCHEDULED REDEMPTION		20,835	20,835	20,543	20,131		704		704		20,835				575	05/01/2029
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		12/01/2012	SCHEDULED REDEMPTION		3,000	3,000	3,128	3,284		(284)		(284)		3,000				182	07/01/2030
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		12/01/2012	SCHEDULED REDEMPTION		94	94	91	88		6		6		94				4	07/01/2030
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		12/01/2012	SCHEDULED REDEMPTION		1,450	1,450	1,464	1,478		(28)		(28)		1,450				51	05/01/2030
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		12/01/2012	SCHEDULED REDEMPTION		126	126	133	145		(19)		(19)		126				5	11/01/2030
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		12/01/2012	SCHEDULED REDEMPTION		217	217	226	245		(29)		(29)		217				11	01/01/2031
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		12/01/2012	SCHEDULED REDEMPTION		772	772	779	794		(22)		(22)		772				52	04/01/2031
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		09/01/2012	SCHEDULED REDEMPTION		507	507	500	486		21		21		507				23	05/01/2031
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		12/01/2012	SCHEDULED REDEMPTION		296	296	292	287		9		9		296				18	05/01/2031
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		12/01/2012	SCHEDULED REDEMPTION		70	70	71	74		(4)		(4)		70				3	06/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		12/01/2012	SCHEDULED REDEMPTION		3,891	3,891	3,837	3,810		82		82		3,891				171	06/01/2031
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		12/01/2012	SCHEDULED REDEMPTION		17,189	17,189	16,949	16,718		471		471		17,189				704	07/01/2031
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		12/01/2012	SCHEDULED REDEMPTION		4,482	4,482	4,703	4,814		(332)		(332)		4,482				206	07/01/2031
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		12/01/2012	SCHEDULED REDEMPTION		566	566	558	537		29		29		566				15	07/01/2031
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		12/01/2012	SCHEDULED REDEMPTION		25	25	25	24		1		1		25				1	07/01/2031
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		12/01/2012	SCHEDULED REDEMPTION		794	794	838	858		(64)		(64)		794				35	08/01/2031
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		12/01/2012	SCHEDULED REDEMPTION		7,093	7,093	7,218	7,363		(270)		(270)		7,093				305	01/01/2030
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		12/01/2012	SCHEDULED REDEMPTION		8,450	8,450	8,332	8,214		236		236		8,450				414	03/01/2031
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		12/01/2012	SCHEDULED REDEMPTION		56	56	55	54		2		2		56				2	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		12/01/2012	SCHEDULED REDEMPTION		236	236	233	227		10		10		236				9	10/01/2031
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		12/01/2012	SCHEDULED REDEMPTION		23	23	23	22		1		1		23				1	09/01/2031
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		04/01/2012	SCHEDULED REDEMPTION		423	423	427	435		(12)		(12)		423				10	10/01/2031
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		12/01/2012	SCHEDULED REDEMPTION		464	464	457	453		11		11		464				15	11/01/2031
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		12/01/2012	SCHEDULED REDEMPTION		63	63	62	60		3		3		63				3	11/01/2031

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	Stated Con-tractual Maturity Date
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		12/01/2012	SCHEDULED REDEMPTION		117	117	115	112		5		5		117				2	10/01/2031
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		12/01/2012	SCHEDULED REDEMPTION		535	535	528	518		18		18		535				18	12/01/2031
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		12/01/2012	SCHEDULED REDEMPTION		191	191	188	184		7		7		191				8	01/01/2032
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		12/01/2012	SCHEDULED REDEMPTION		7,770	7,770	8,194	8,387		(618)		(618)		7,770				396	02/01/2032
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		12/01/2012	SCHEDULED REDEMPTION		2,601	2,601	2,564	2,534		67		67		2,601				114	03/01/2032
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		12/01/2012	SCHEDULED REDEMPTION		18,975	18,975	18,709	18,628		348		348		18,975				884	03/01/2032
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		12/01/2012	SCHEDULED REDEMPTION		1,002	1,002	988	974		27		27		1,002				42	04/01/2032
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		12/01/2012	SCHEDULED REDEMPTION		5,262	5,262	5,312	5,340		(78)		(78)		5,262				144	05/01/2032
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		12/01/2012	SCHEDULED REDEMPTION		400	400	404	406		(6)		(6)		400				18	06/01/2032
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		12/01/2012	SCHEDULED REDEMPTION		1,556	1,556	1,571	1,585		(28)		(28)		1,556				68	06/01/2032
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		12/01/2012	SCHEDULED REDEMPTION		17	17	16	16		1		1		17				1	06/01/2032
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		12/01/2012	SCHEDULED REDEMPTION		969	969	955	938		31		31		969				12	06/01/2032
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		12/01/2012	SCHEDULED REDEMPTION		1,667	1,667	1,683	1,689		(22)		(22)		1,667				75	07/01/2032
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		12/01/2012	SCHEDULED REDEMPTION		626	626	632	633		(7)		(7)		626				27	07/01/2032
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		12/01/2012	SCHEDULED REDEMPTION		711	711	701	690		21		21		711				37	07/01/2032
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		12/01/2012	SCHEDULED REDEMPTION		37,230	37,230	36,708	36,075		1,155		1,155		37,230				1,784	05/01/2032
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		12/01/2012	SCHEDULED REDEMPTION		66	66	65	64		2		2		66				3	08/01/2032
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		12/01/2012	SCHEDULED REDEMPTION		857	857	845	840		16		16		857				36	08/01/2032
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		12/01/2012	SCHEDULED REDEMPTION		38	38	38	38		1		1		38				2	08/01/2032
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		12/01/2012	SCHEDULED REDEMPTION		290	290	286	278		12		12		290				11	03/01/2032
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		12/01/2012	SCHEDULED REDEMPTION		11,765	11,765	12,077	12,049		(284)		(284)		11,765				398	11/01/2032
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		12/01/2012	SCHEDULED REDEMPTION		2,500	2,500	2,527	2,518		(19)		(19)		2,500				79	01/01/2033
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		12/01/2012	SCHEDULED REDEMPTION		19,997	19,997	20,528	20,527		(531)		(531)		19,997				951	05/01/2033
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		12/01/2012	SCHEDULED REDEMPTION		24,671	24,671	23,485	23,630		1,041		1,041		24,671				1,143	04/01/2024
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		12/01/2012	SCHEDULED REDEMPTION		102	102	106	106		(4)		(4)		102				6	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		12/01/2012	SCHEDULED REDEMPTION		4,729	4,729	5,353	5,327		(597)		(597)		4,729				185	03/01/2026
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		12/01/2012	SCHEDULED REDEMPTION		5,748	5,748	5,912	5,960		(212)		(212)		5,748				332	09/01/2026
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		12/01/2012	SCHEDULED REDEMPTION		10,672	10,672	10,192	10,197		475		475		10,672				439	04/01/2026
3128FB-TC-9	FED HOME LOAN MTG CORP GOLD #D70547		12/01/2012	SCHEDULED REDEMPTION		11,169	11,169	12,543	12,527		(1,358)		(1,358)		11,169				323	04/01/2026
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		12/01/2012	SCHEDULED REDEMPTION		3,970	3,970	3,687	3,714		257		257		3,970				161	04/01/2026
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		12/01/2012	SCHEDULED REDEMPTION		1,048	1,048	973	984		63		63		1,048				43	05/01/2026
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		12/01/2012	SCHEDULED REDEMPTION		38,163	38,163	37,123	37,887		277		277		38,163				1,438	11/01/2013
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		12/01/2012	SCHEDULED REDEMPTION		625	625	647	645		(19)		(19)		625				30	09/01/2015
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		12/01/2012	SCHEDULED REDEMPTION		3,981	3,981	4,121	4,093		(112)		(112)		3,981				194	11/01/2015
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		12/01/2012	SCHEDULED REDEMPTION		3,835	3,835	3,969	3,939		(104)		(104)		3,835				179	01/01/2016
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		12/01/2012	SCHEDULED REDEMPTION		18,728	18,728	18,063	18,427		301		301		18,728				445	04/01/2018
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		01/01/2012	SCHEDULED REDEMPTION		130	130	125	130						130				1	02/01/2012
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		12/01/2012	SCHEDULED REDEMPTION		11,381	11,381	10,993	11,305		76		76		11,381				354	11/01/2013
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		12/01/2012	SCHEDULED REDEMPTION		44,446	44,446	43,237	44,032		414		414		44,446				1,275	06/01/2014
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		12/01/2012	SCHEDULED REDEMPTION		1,929	1,929	1,877	1,913		17		17		1,929				73	06/01/2014
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		12/01/2012	SCHEDULED REDEMPTION		17,263	17,263	17,126	17,220		43		43		17,263				757	08/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		12/01/2012	SCHEDULED REDEMPTION		5,287	5,287	5,473	5,438		(151)		(151)		5,287				264	02/01/2016
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812		12/01/2012	SCHEDULED REDEMPTION		27,447	27,447	28,428	28,176		(729)		(729)		27,447				880	06/01/2018
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433		12/01/2012	SCHEDULED REDEMPTION		2,110	2,110	2,185	2,168		(58)		(58)		2,110				63	07/01/2018
31283G-G3-4	FED HOME LOAN MTG CORP GOLD #G00474		12/01/2012	SCHEDULED REDEMPTION		270	270	281	287		(17)		(17)		270				15	04/01/2025
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		12/01/2012	SCHEDULED REDEMPTION		18,388	18,388	19,982	19,685		(1,297)		(1,297)		18,388				1,027	12/01/2022
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		12/01/2012	SCHEDULED REDEMPTION		11,008	11,008	11,134	11,119		(110)		(110)		11,008				353	03/01/2027
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920		12/01/2012	SCHEDULED REDEMPTION		4,295	4,295	4,132	5,431		(1,137)		(1,137)		4,295				188	05/01/2028
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		12/01/2012	SCHEDULED REDEMPTION		5,924	5,924	6,102	6,319		(395)		(395)		5,924				285	12/01/2029
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		12/01/2012	SCHEDULED REDEMPTION		846	846	834	816		29		29		846				29	11/01/2030
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		12/01/2012	SCHEDULED REDEMPTION		130	130	133	141		(11)		(11)		130				7	11/01/2030
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		12/01/2012	SCHEDULED REDEMPTION		54,153	54,153	53,395	52,429		1,724		1,724		54,153				2,103	08/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		12/01/2012	SCHEDULED REDEMPTION		3,308	3,308	3,391	3,566		(257)		(257)		3,308				117	01/01/2031
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		12/01/2012	SCHEDULED REDEMPTION		5,030	5,030	5,305	5,401		(371)		(371)		5,030				139	10/01/2029
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		12/01/2012	SCHEDULED REDEMPTION		6,958	6,958	6,904	6,836		122		122		6,958				275	06/01/2031
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		12/01/2012	SCHEDULED REDEMPTION		319	319	322	328		(9)		(9)		319				14	08/01/2031
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		12/01/2012	SCHEDULED REDEMPTION		7,206	7,206	7,275	7,397		(191)		(191)		7,206				324	09/01/2031
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		12/01/2012	SCHEDULED REDEMPTION		11,225	11,225	11,357	11,544		(319)		(319)		11,225				473	04/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		01/06/2012	Various		176,260	152,441	160,777	164,988				(51)		164,938		(11,323)	(11,323)	1,210	07/01/2032
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		12/01/2012	SCHEDULED REDEMPTION		113,029	113,029	114,309	113,924		(895)		(895)		113,029				3,774	02/01/2035
3128M4-JJ-3	FED HOME LOAN MTG CORP GOLD #G02665		12/01/2012	SCHEDULED REDEMPTION		718,014	718,014	768,275	767,284		(49,269)		(49,269)		718,014				25,335	03/01/2037
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		12/01/2012	SCHEDULED REDEMPTION		794,755	794,755	817,574	820,280		(25,525)		(25,525)		794,755				22,754	10/01/2038
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		12/01/2012	SCHEDULED REDEMPTION		1,436,438	1,436,438	1,477,680	1,480,823		(44,384)		(44,384)		1,436,438				43,561	08/01/2038
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		12/01/2012	SCHEDULED REDEMPTION		33,978	33,978	34,496	34,362		(383)		(383)		33,978				1,174	05/01/2035
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		12/01/2012	SCHEDULED REDEMPTION		28,785	28,785	29,221	29,094		(309)		(309)		28,785				962	07/01/2035
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		12/01/2012	SCHEDULED REDEMPTION		176,294	176,294	174,678	175,298		996		996		176,294				5,497	08/01/2035
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		12/01/2012	SCHEDULED REDEMPTION		6,356	6,356	6,428	6,404		(48)		(48)		6,356				216	01/01/2036
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		12/01/2012	SCHEDULED REDEMPTION		4,144	4,144	4,190	4,175		(31)		(31)		4,144				145	02/01/2036
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		12/01/2012	SCHEDULED REDEMPTION		500,592	500,592	514,965	515,794		(15,202)		(15,202)		500,592				15,149	03/01/2038
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		12/01/2012	SCHEDULED REDEMPTION		143,104	143,104	128,548	139,998		3,106		3,106		143,104				3,632	06/01/2014
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089		12/01/2012	SCHEDULED REDEMPTION		7,295	7,295	7,556	7,505		(210)		(210)		7,295				221	11/01/2019
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		12/01/2012	SCHEDULED REDEMPTION		6,355	6,355	6,538	6,528		(173)		(173)		6,355				168	06/01/2021
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		12/01/2012	SCHEDULED REDEMPTION		239,594	239,594	248,157	249,174		(9,580)		(9,580)		239,594				7,193	07/01/2022
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777		12/01/2012	SCHEDULED REDEMPTION		39,292	39,292	40,696	40,875		(1,583)		(1,583)		39,292				1,222	08/01/2022
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		12/01/2012	SCHEDULED REDEMPTION		922,951	922,951	955,939	960,952		(38,001)		(38,001)		922,951				26,988	09/01/2022
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		12/01/2012	SCHEDULED REDEMPTION		114,421	114,421	117,707	117,954		(3,532)		(3,532)		114,421				2,977	11/01/2022
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889		12/01/2012	SCHEDULED REDEMPTION		9,683	9,683	10,029	10,098		(415)		(415)		9,683				278	12/01/2022
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935		12/01/2012	SCHEDULED REDEMPTION		3,357	3,357	3,477	3,498		(142)		(142)		3,357				95	01/01/2023
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996		12/01/2012	SCHEDULED REDEMPTION		51,692	51,692	53,539	53,837		(2,145)		(2,145)		51,692				1,578	02/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2012	SCHEDULED REDEMPTION		288,770	288,770	299,091	300,739		(11,969)		(11,969)		288,770				8,795	04/01/2023
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093		12/01/2012	SCHEDULED REDEMPTION		1,822,572	1,822,572	1,872,266	1,879,459		(56,887)		(56,887)		1,822,572				48,867	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		12/01/2012	SCHEDULED REDEMPTION		1,274,804	1,274,804	1,311,598	1,310,082		(35,279)		(35,279)		1,274,804				33,124	05/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		12/01/2012	SCHEDULED REDEMPTION		15,440	15,440	15,992	16,032		(592)		(592)		15,440				455	08/01/2023
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255		12/01/2012	SCHEDULED REDEMPTION		20,446	20,446	21,177	21,264		(818)		(818)		20,446				592	07/01/2023
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298		12/01/2012	SCHEDULED REDEMPTION		43,275	43,275	44,822	44,793		(1,517)		(1,517)		43,275				1,274	10/01/2023
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305		12/01/2012	SCHEDULED REDEMPTION		237,312	237,312	245,794	248,123		(10,811)		(10,811)		237,312				7,088	11/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2012	SCHEDULED REDEMPTION		1,663,239	1,663,239	1,722,687	1,734,472		(71,233)		(71,233)		1,663,239				46,907	12/01/2023
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442		12/01/2012	SCHEDULED REDEMPTION		3,916	3,916	4,056	4,073		(157)		(157)		3,916				116	01/01/2024
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		12/01/2012	SCHEDULED REDEMPTION		6,251	6,251	6,474	6,481		(231)		(231)		6,251				198	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2012	SCHEDULED REDEMPTION		2,640,179	2,640,179	2,734,545	2,757,488		(117,309)		(117,309)		2,640,179				77,409	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2012	SCHEDULED REDEMPTION		1,187,306	1,187,306	1,229,743	1,242,963		(55,657)		(55,657)		1,187,306				34,825	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2012	SCHEDULED REDEMPTION		1,007,747	1,007,747	1,043,766	1,051,804		(44,057)		(44,057)		1,007,747				29,634	04/01/2024
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562		12/01/2012	SCHEDULED REDEMPTION		650,009	650,009	667,732	666,011		(16,002)		(16,002)		650,009				16,752	05/01/2024
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13688		12/01/2012	SCHEDULED REDEMPTION		2,050,372	2,050,372	2,124,297	2,115,343		(64,971)		(64,971)		2,050,372				54,733	10/01/2024
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD #G13694		12/01/2012	SCHEDULED REDEMPTION		206,503	206,503	213,811	213,029		(6,527)		(6,527)		206,503				5,518	11/01/2024
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		12/01/2012	SCHEDULED REDEMPTION		99,550	99,550	103,108	102,502		(2,952)		(2,952)		99,550				2,946	08/01/2019
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016		12/01/2012	SCHEDULED REDEMPTION		27,980	27,980	28,980	28,807		(827)		(827)		27,980				853	10/01/2019
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089		12/01/2012	SCHEDULED REDEMPTION		6,060	6,060	6,276	6,266		(207)		(207)		6,060				189	12/01/2020
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168		12/01/2012	SCHEDULED REDEMPTION		130,671	130,671	135,341	135,603		(4,932)		(4,932)		130,671				3,989	02/01/2022
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181		12/01/2012	SCHEDULED REDEMPTION		63,502	63,502	65,772	66,055		(2,553)		(2,553)		63,502				1,988	05/01/2022
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		12/01/2012	SCHEDULED REDEMPTION		7,598	7,598	7,870	7,921		(322)		(322)		7,598				219	06/01/2022
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209		12/01/2012	SCHEDULED REDEMPTION		10,400	10,400	10,772	10,811		(411)		(411)		10,400				301	10/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		12/01/2012	SCHEDULED REDEMPTION		304,103	304,103	314,972	316,612		(12,509)		(12,509)		304,103				8,663	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		12/01/2012	SCHEDULED REDEMPTION		256,587	256,587	265,758	267,711		(11,124)		(11,124)		256,587				7,491	02/01/2023
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		12/01/2012	SCHEDULED REDEMPTION		105,563	105,563	108,593	108,962		(3,400)		(3,400)		105,563				2,791	03/01/2023
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251		12/01/2012	SCHEDULED REDEMPTION		56,735	56,735	58,763	58,867		(2,132)		(2,132)		56,735				1,663	05/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2012	SCHEDULED REDEMPTION		318,418	318,418	329,799	330,903		(12,485)		(12,485)		318,418				8,882	06/01/2023
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282		12/01/2012	SCHEDULED REDEMPTION		8,071	8,071	8,359	8,374		(303)		(303)		8,071				238	10/01/2023
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283		12/01/2012	SCHEDULED REDEMPTION		8,229	8,229	8,524	8,594		(365)		(365)		8,229				243	11/01/2023
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		12/01/2012	SCHEDULED REDEMPTION		856,027	856,027	886,891	885,672		(29,644)		(29,644)		856,027				22,414	04/01/2024
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		12/01/2012	SCHEDULED REDEMPTION		31,093	31,093	32,204	32,102		(1,009)		(1,009)		31,093				813	04/01/2024
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		12/01/2012	SCHEDULED REDEMPTION		400,513	400,513	414,828	412,954		(12,441)		(12,441)		400,513				12,388	05/01/2024
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314		12/01/2012	SCHEDULED REDEMPTION		26,518	26,518	27,466	27,283		(765)		(765)		26,518				937	06/01/2024
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321		12/01/2012	SCHEDULED REDEMPTION		107,774	107,774	111,660	111,331		(3,557)		(3,557)		107,774				2,893	08/01/2024
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327		12/01/2012	SCHEDULED REDEMPTION		1,404,320	1,404,320	1,454,952	1,449,553		(45,233)		(45,233)		1,404,320				37,530	10/01/2024
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923		12/01/2012	SCHEDULED REDEMPTION		86,871	86,871	89,976	90,372		(3,502)		(3,502)		86,871				2,867	06/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		12/01/2012	SCHEDULED REDEMPTION		58,741	58,741	60,841	59,999		(1,258)		(1,258)		58,741				1,826	04/01/2017
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		12/01/2012	SCHEDULED REDEMPTION		74,770	74,770	77,443	77,562		(2,791)		(2,791)		74,770				1,925	02/01/2023
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832		12/01/2012	SCHEDULED REDEMPTION		70,758	70,758	73,287	73,860		(3,102)		(3,102)		70,758				2,376	01/01/2023
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896		12/01/2012	SCHEDULED REDEMPTION		8,792	8,792	9,106	9,250		(458)		(458)		8,792				207	02/01/2023
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005		12/01/2012	SCHEDULED REDEMPTION		16,783	16,783	17,383	17,533		(750)		(750)		16,783				480	02/01/2023
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046		12/01/2012	SCHEDULED REDEMPTION		241,577	241,577	250,212	250,734		(9,156)		(9,156)		241,577				7,855	02/01/2023
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142		12/01/2012	SCHEDULED REDEMPTION		3,057	3,057	3,167	3,167		(110)		(110)		3,057				86	03/01/2023
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349		12/01/2012	SCHEDULED REDEMPTION		3,299	3,299	3,417	3,447		(149)		(149)		3,299				92	03/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		12/01/2012	SCHEDULED REDEMPTION		215,782	215,782	223,494	223,703		(7,921)		(7,921)		215,782				6,616	04/01/2023
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575		12/01/2012	SCHEDULED REDEMPTION		39,186	39,186	40,586	40,746		(1,560)		(1,560)		39,186				1,164	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		12/01/2012	SCHEDULED REDEMPTION		10,218	10,218	10,511	10,503		(285)		(285)		10,218				281	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		12/01/2012	SCHEDULED REDEMPTION		352,260	352,260	364,850	370,166		(17,906)		(17,906)		352,260				10,131	05/01/2023
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		12/01/2012	SCHEDULED REDEMPTION		9,585	9,585	9,860	9,968		(383)		(383)		9,585				253	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		12/01/2012	SCHEDULED REDEMPTION		71,802	71,802	74,368	75,322		(3,520)		(3,520)		71,802				1,816	06/01/2023
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546		12/01/2012	SCHEDULED REDEMPTION		1,453	1,453	1,505	1,508		(56)		(56)		1,453				45	08/01/2023
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994		12/01/2012	SCHEDULED REDEMPTION		154,747	154,747	160,278	162,545		(7,798)		(7,798)		154,747				4,642	11/01/2023
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239		12/01/2012	SCHEDULED REDEMPTION		109,818	109,818	112,970	113,716		(3,899)		(3,899)		109,818				2,568	02/01/2024
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		12/01/2012	SCHEDULED REDEMPTION		9,756	9,756	10,104	10,121		(366)		(366)		9,756				274	02/01/2024
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351		12/01/2012	SCHEDULED REDEMPTION		359,483	359,483	372,444	372,450		(12,967)		(12,967)		359,483				9,799	03/01/2024
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363		12/01/2012	SCHEDULED REDEMPTION		9,735	9,735	10,014	10,100		(365)		(365)		9,735				343	02/01/2024
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		12/01/2012	SCHEDULED REDEMPTION		122,512	122,512	126,029	125,214		(2,702)		(2,702)		122,512				2,435	03/01/2024
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467		12/01/2012	SCHEDULED REDEMPTION		52,679	52,679	54,562	54,618		(1,939)		(1,939)		52,679				1,284	04/01/2024
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		12/01/2012	SCHEDULED REDEMPTION		1,892,852	1,892,852	1,947,197	1,937,740		(44,889)		(44,889)		1,892,852				48,793	04/01/2024
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479		12/01/2012	SCHEDULED REDEMPTION		20,590	20,590	21,326	21,107		(517)		(517)		20,590				416	04/01/2024
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505		12/01/2012	SCHEDULED REDEMPTION		114,564	114,564	118,659	118,716		(4,152)		(4,152)		114,564				1,801	04/01/2024
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		12/01/2012	SCHEDULED REDEMPTION		13,458	13,458	13,844	13,768		(310)		(310)		13,458				383	04/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		12/01/2012	SCHEDULED REDEMPTION		151,014	151,014	155,350	154,123		(3,109)		(3,109)		151,014				4,081	04/01/2024
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		12/01/2012	SCHEDULED REDEMPTION		182,620	182,620	189,148	189,477		(6,857)		(6,857)		182,620				6,476	04/01/2024
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534		12/01/2012	SCHEDULED REDEMPTION		10,912	10,912	11,302	11,271		(359)		(359)		10,912				354	04/01/2024
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640		12/01/2012	SCHEDULED REDEMPTION		1,973,595	1,973,595	2,027,406	2,053,375		(79,781)		(79,781)		1,973,595				42,629	04/01/2024
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645		12/01/2012	SCHEDULED REDEMPTION		67,963	67,963	70,392	70,463		(2,500)		(2,500)		67,963				1,146	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		12/01/2012	SCHEDULED REDEMPTION		130,788	130,788	134,543	133,605		(2,817)		(2,817)		130,788				3,909	04/01/2024
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733		12/01/2012	SCHEDULED REDEMPTION		23,298	23,298	24,131	24,550		(1,252)		(1,252)		23,298				724	05/01/2024
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836		12/01/2012	SCHEDULED REDEMPTION		15,325	15,325	15,743	15,813		(488)		(488)		15,325				629	06/01/2024
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846		12/01/2012	SCHEDULED REDEMPTION		928,237	928,237	953,546	956,897		(28,659)		(28,659)		928,237				21,932	06/01/2024
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851		12/01/2012	SCHEDULED REDEMPTION		210,829	210,829	216,577	215,667		(4,839)		(4,839)		210,829				4,542	05/01/2024
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860		12/01/2012	SCHEDULED REDEMPTION		333,979	333,979	343,085	341,452		(7,473)		(7,473)		333,979				8,612	07/01/2024
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939		12/01/2012	SCHEDULED REDEMPTION		301,032	301,032	309,240	307,416		(6,384)		(6,384)		301,032				6,961	06/01/2024
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD #J10461		12/01/2012	SCHEDULED REDEMPTION		127,676	127,676	132,279	131,369		(3,693)		(3,693)		127,676				3,151	08/01/2024
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10586		12/01/2012	SCHEDULED REDEMPTION		164,506	164,506	170,437	169,901		(5,395)		(5,395)		164,506				4,004	08/01/2024
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899		12/01/2012	SCHEDULED REDEMPTION		1,505,962	1,505,962	1,559,259	1,546,495		(40,533)		(40,533)		1,505,962				43,201	11/01/2024
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124		12/01/2012	SCHEDULED REDEMPTION		447,326	447,326	463,157	459,842		(12,516)		(12,516)		447,326				12,547	11/01/2024
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140		12/01/2012	SCHEDULED REDEMPTION		133,399	133,399	138,120	137,602		(4,204)		(4,204)		133,399				2,972	11/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		12/01/2012	SCHEDULED REDEMPTION		10,991	10,991	11,243	11,156		(165)		(165)		10,991				516	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2012	SCHEDULED REDEMPTION		194,353	194,353	191,165	192,114		2,240		2,240		194,353				5,952	08/01/2028
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		12/01/2012	SCHEDULED REDEMPTION		3,909	3,909	3,845	3,881		28		28		3,909				127	08/01/2028
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		12/01/2012	SCHEDULED REDEMPTION		1,937	1,937	1,937	1,937						1,937				79	11/01/2028
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		12/01/2012	SCHEDULED REDEMPTION		177,966	177,966	178,188	178,084		(119)		(119)		177,966				8,863	03/01/2029
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		12/01/2012	SCHEDULED REDEMPTION		125,191	125,191	120,847	120,412		4,778		4,778		125,191				5,987	09/01/2029
31361D-QN-2	FED NATL MTG ASSOC #028361		12/01/2012	SCHEDULED REDEMPTION		27	27	29	28		(1)		(1)		27				2	06/01/2016
31361Q-JH-1	FED NATL MTG ASSOC #046164		12/01/2012	SCHEDULED REDEMPTION		23	23	21	21		3		3		23				1	05/01/2017
31361Q-Y3-7	FED NATL MTG ASSOC #050230		12/01/2012	SCHEDULED REDEMPTION		228	228	220	225		3		3		228				10	09/01/2019
31361S-GJ-9	FED NATL MTG ASSOC #050601		12/01/2012	SCHEDULED REDEMPTION		1,662	1,662	1,824	1,844		(181)		(181)		1,662				92	07/01/2022
31362T-BW-2	FED NATL MTG ASSOC #070253		12/01/2012	SCHEDULED REDEMPTION		58	58	60	59		(1)		(1)		58				3	02/01/2017
31362B-AC-3	FED NATL MTG ASSOC #081003		12/01/2012	SCHEDULED REDEMPTION		535	535	517	530		5		5		535				30	09/01/2019
31362B-FD-6	FED NATL MTG ASSOC #081164		12/01/2012	SCHEDULED REDEMPTION		379	379	366	373		6		6		379				21	09/01/2019
31362B-FE-4	FED NATL MTG ASSOC #081165		12/01/2012	SCHEDULED REDEMPTION		1,236	1,236	1,194	1,173		63		63		1,236				74	09/01/2019
31363W-JA-4	FED NATL MTG ASSOC #100256		12/01/2012	SCHEDULED REDEMPTION		120,689	120,689	127,209	126,216		(5,526)		(5,526)		120,689				7,196	10/15/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31364M-ZM-1	FED NATL MTG ASSOC #111548		12/01/2012	SCHEDULED REDEMPTION		817	817	831	820		(3)		(3)		817				46	12/01/2018
31365D-G5-8	FED NATL MTG ASSOC #124520		12/01/2012	SCHEDULED REDEMPTION		9,933	9,933	9,826	9,835		98		98		9,933				419	10/01/2022
31365D-G6-6	FED NATL MTG ASSOC #124521		12/01/2012	SCHEDULED REDEMPTION		2,106	2,106	2,084	2,087		20		20		2,106				101	10/01/2022
31368H-KA-0	FED NATL MTG ASSOC #190289		12/01/2012	SCHEDULED REDEMPTION		2,472	2,472	2,575	2,710		(238)		(238)		2,472				112	11/01/2027
31368T-FM-4	FED NATL MTG ASSOC #199172		11/01/2012	SCHEDULED REDEMPTION		3,843	3,843	3,951	3,859		(16)		(16)		3,843				124	12/01/2012
31371G-EK-2	FED NATL MTG ASSOC #251338		11/01/2012	SCHEDULED REDEMPTION		14,814	14,814	14,910	14,825		(11)		(11)		14,814				410	12/01/2012
31371G-TR-1	FED NATL MTG ASSOC #251760		12/01/2012	SCHEDULED REDEMPTION		17,533	17,533	18,405	17,626		(93)		(93)		17,533				610	06/01/2013
31371G-YG-9	FED NATL MTG ASSOC #251911		12/01/2012	SCHEDULED REDEMPTION		6,476	6,476	6,269	6,262		213		213		6,476				227	08/01/2018
31371G-2T-6	FED NATL MTG ASSOC #251986		12/01/2012	SCHEDULED REDEMPTION		253	253	243	243		10		10		253				7	10/01/2028
31371G-4F-4	FED NATL MTG ASSOC #252022		12/01/2012	SCHEDULED REDEMPTION		4,748	4,748	4,597	4,566		182		182		4,748				184	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169		12/01/2012	SCHEDULED REDEMPTION		11,479	11,479	11,113	11,092		388		388		11,479				464	12/01/2018
31371H-DS-4	FED NATL MTG ASSOC #252213		12/01/2012	SCHEDULED REDEMPTION		2,669	2,669	2,648	2,663		6		6		2,669				95	01/01/2014
31371H-QT-8	FED NATL MTG ASSOC #252566		12/01/2012	SCHEDULED REDEMPTION		290	290	288	289		1		1		290				10	07/01/2014
31371H-Q2-7	FED NATL MTG ASSOC #252573		12/01/2012	SCHEDULED REDEMPTION		9,074	9,074	8,785	8,774		299		299		9,074				305	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575		12/01/2012	SCHEDULED REDEMPTION		8,728	8,728	8,449	8,413		314		314		8,728				286	07/01/2019
31371H-2C-1	FED NATL MTG ASSOC #252871		12/01/2012	SCHEDULED REDEMPTION		3,992	3,992	4,024	4,009		(18)		(18)		3,992				178	11/01/2014
31371H-4J-4	FED NATL MTG ASSOC #252925		12/01/2012	SCHEDULED REDEMPTION		885	885	873	872		13		13		885				23	12/01/2029
31371H-6T-0	FED NATL MTG ASSOC #252982		12/01/2012	SCHEDULED REDEMPTION		67	67	70	73		(5)		(5)		67				3	01/01/2030
31371J-DS-0	FED NATL MTG ASSOC #253113		12/01/2012	SCHEDULED REDEMPTION		1,015	1,015	1,001	1,000		16		16		1,015				29	03/01/2030
31371J-JD-7	FED NATL MTG ASSOC #253260		12/01/2012	SCHEDULED REDEMPTION		16,928	16,928	17,097	17,017		(89)		(89)		16,928				767	04/01/2015
31371J-JJ-4	FED NATL MTG ASSOC #253265		12/01/2012	SCHEDULED REDEMPTION		4,851	4,851	4,965	5,154		(303)		(303)		4,851				202	05/01/2030
31371J-L5-1	FED NATL MTG ASSOC #253348		12/01/2012	SCHEDULED REDEMPTION		612	612	648	680		(68)		(68)		612				42	06/01/2030
31371J-Q2-3	FED NATL MTG ASSOC #253473		12/01/2012	SCHEDULED REDEMPTION		610	610	621	620		(10)		(10)		610				25	10/01/2015
31371J-Q9-8	FED NATL MTG ASSOC #253480		12/01/2012	SCHEDULED REDEMPTION		1,056	1,056	1,080	1,116		(60)		(60)		1,056				52	10/01/2030
31371J-R5-5	FED NATL MTG ASSOC #253508		12/01/2012	SCHEDULED REDEMPTION		221	221	225	224		(3)		(3)		221				10	11/01/2015
31371J-SE-5	FED NATL MTG ASSOC #253517		12/01/2012	SCHEDULED REDEMPTION		1,418	1,418	1,502	1,591		(173)		(173)		1,418				88	11/01/2030
31371J-UE-2	FED NATL MTG ASSOC #253581		12/01/2012	SCHEDULED REDEMPTION		4,330	4,330	4,405	4,390		(60)		(60)		4,330				149	01/01/2016
31371J-WA-8	FED NATL MTG ASSOC #253641		12/01/2012	SCHEDULED REDEMPTION		446	446	472	501		(55)		(55)		446				33	01/01/2031
31371J-W4-2	FED NATL MTG ASSOC #253667		12/01/2012	SCHEDULED REDEMPTION		1,486	1,486	1,514	1,508		(22)		(22)		1,486				70	02/01/2016
31371J-XA-7	FED NATL MTG ASSOC #253673		12/01/2012	SCHEDULED REDEMPTION		18,621	18,621	19,090	19,591		(970)		(970)		18,621				846	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674		12/01/2012	SCHEDULED REDEMPTION		335	335	348	361		(26)		(26)		335				16	03/01/2031
31371J-3E-2	FED NATL MTG ASSOC #253797		12/01/2012	SCHEDULED REDEMPTION		2,390	2,390	2,472	2,428		(38)		(38)		2,390				83	05/01/2016
31371J-3J-1	FED NATL MTG ASSOC #253801		12/01/2012	SCHEDULED REDEMPTION		13,346	13,346	12,920	12,692		654		654		13,346				513	05/01/2021
31371J-3W-2	FED NATL MTG ASSOC #253813		12/01/2012	SCHEDULED REDEMPTION		2,683	2,683	2,786	2,893		(210)		(210)		2,683				136	05/01/2031
31371J-5B-6	FED NATL MTG ASSOC #253842		12/01/2012	SCHEDULED REDEMPTION		31,086	31,086	31,528	32,035		(948)		(948)		31,086				1,119	06/01/2031
31371J-5G-5	FED NATL MTG ASSOC #253847		12/01/2012	SCHEDULED REDEMPTION		10,375	10,375	10,044	9,922		453		453		10,375				374	05/01/2021
31371J-6Q-2	FED NATL MTG ASSOC #253879		12/01/2012	SCHEDULED REDEMPTION		1,705	1,705	1,790	1,738		(33)		(33)		1,705				61	07/01/2016
31371J-6W-9	FED NATL MTG ASSOC #253885		12/01/2012	SCHEDULED REDEMPTION		2,368	2,368	2,293	2,264		104		104		2,368				108	07/01/2021
31371J-7C-2	FED NATL MTG ASSOC #253891		12/01/2012	SCHEDULED REDEMPTION		4,915	4,915	5,024	5,120		(205)		(205)		4,915				182	07/01/2031
31371K-EQ-0	FED NATL MTG ASSOC #254043		12/01/2012	SCHEDULED REDEMPTION		7,025	7,025	6,801	6,724		301		301		7,025				190	10/01/2021
31371K-EZ-0	FED NATL MTG ASSOC #254052		12/01/2012	SCHEDULED REDEMPTION		1,738	1,738	1,763	1,781		(43)		(43)		1,738				90	11/01/2031
31371K-F2-2	FED NATL MTG ASSOC #254085		12/01/2012	SCHEDULED REDEMPTION		14,600	14,600	14,134	14,001		599		599		14,600				462	11/01/2021
31371K-F6-3	FED NATL MTG ASSOC #254089		12/01/2012	SCHEDULED REDEMPTION		16,421	16,421	17,239	16,889		(467)		(467)		16,421				579	12/01/2016
31371K-GV-7	FED NATL MTG ASSOC #254112		12/01/2012	SCHEDULED REDEMPTION		7,380	7,380	7,816	7,808		(428)		(428)		7,380				161	11/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254141		12/01/2012	SCHEDULED REDEMPTION		87,746	87,746	92,113	90,031		(2,285)		(2,285)		87,746				3,150	01/01/2017
31371K-KE-0	FED NATL MTG ASSOC #254193		12/01/2012	SCHEDULED REDEMPTION		9,208	9,208	8,916	8,841		367		367		9,208				333	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231		12/01/2012	SCHEDULED REDEMPTION		18,828	18,828	18,234	18,075		754		754		18,828				672	03/01/2022
31371K-L7-4	FED NATL MTG ASSOC #254250		12/01/2012	SCHEDULED REDEMPTION		3,950	3,950	4,039	4,100		(150)		(150)		3,950				135	03/01/2032
31371K-ML-2	FED NATL MTG ASSOC #254263		12/01/2012	SCHEDULED REDEMPTION		3,936	3,936	4,057	4,045		(109)		(109)		3,936				164	04/01/2032
31371K-Q3-8	FED NATL MTG ASSOC #254374		12/01/2012	SCHEDULED REDEMPTION		15,158	15,158	14,675	14,525		633		633		15,158				547	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2012	SCHEDULED REDEMPTION		9,132	9,132	8,844	8,766		367		367		9,132				361	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471		12/01/2012	SCHEDULED REDEMPTION		16,110	16,110	15,597	15,424		687		687		16,110				564	09/01/2022
31371K-UA-7	FED NATL MTG ASSOC #254477		12/01/2012	SCHEDULED REDEMPTION		12,230	12,230	12,141	12,149		81		81		12,230				412	10/01/2032
31371K-WD-9	FED NATL MTG ASSOC #254544		12/01/2012	SCHEDULED REDEMPTION		19,690	19,690	19,064	18,910		780		780		19,690				721	11/01/2022
31371K-WE-7	FED NATL MTG ASSOC #254545		12/01/2012	SCHEDULED REDEMPTION		16,190	16,190	16,620	16,397		(208)		(208)		16,190				477	12/01/2017
31371K-WW-7	FED NATL MTG ASSOC #254561		12/01/2012	SCHEDULED REDEMPTION		2,060	2,060	2,037	2,036		23		23		2,060				59	11/01/2032
31371K-2Z-3	FED NATL MTG ASSOC #254692		12/01/2012	SCHEDULED REDEMPTION		148,090	148,090	149,015	148,815		(724)		(724)		148,090				3,891	03/01/2033
31371K-5U-1	FED NATL MTG ASSOC #254759		12/01/2012	SCHEDULED REDEMPTION		6,443	6,443	6,535	6,490		(47)		(47)		6,443				175	06/01/2018

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	Stated Con-tractual Maturity Date
31371L-CD-9	FED NATL MTG ASSOC #254868		12/01/2012	SCHEDULED REDEMPTION		118,907	118,907	118,461	118,603		304		304		118,907				3,609	09/01/2033
31371L-HJ-1	FED NATL MTG ASSOC #255033		12/01/2012	SCHEDULED REDEMPTION		12,618	12,618	13,069	13,101		(483)		(483)		12,618				492	12/01/2033
31371L-MK-2	FED NATL MTG ASSOC #255162		12/01/2012	SCHEDULED REDEMPTION		12,435	12,435	12,442	12,443		(8)		(8)		12,435				523	03/01/2034
31371L-NZ-8	FED NATL MTG ASSOC #255208		12/01/2012	SCHEDULED REDEMPTION		95,193	95,193	89,809	92,426		2,767		2,767		95,193				2,308	04/01/2019
31371L-N9-6	FED NATL MTG ASSOC #255216		12/01/2012	SCHEDULED REDEMPTION		44,786	44,786	45,985	45,523		(738)		(738)		44,786				1,366	05/01/2019
31371L-2N-8	FED NATL MTG ASSOC #255581		12/01/2012	SCHEDULED REDEMPTION		21,377	21,377	22,004	21,929		(552)		(552)		21,377				874	02/01/2035
31371M-AA-5	FED NATL MTG ASSOC #255701		12/01/2012	SCHEDULED REDEMPTION		3,746,337	3,746,337	4,017,946	4,032,280		(285,943)		(285,943)		3,746,337				112,648	04/01/2025
31371M-BE-6	FED NATL MTG ASSOC #255737		12/01/2012	SCHEDULED REDEMPTION		9,214	9,214	9,503	9,555		(341)		(341)		9,214				338	04/01/2035
31371M-F8-5	FED NATL MTG ASSOC #255891		12/01/2012	SCHEDULED REDEMPTION		4,339	4,339	4,456	4,412		(72)		(72)		4,339				130	10/01/2020
31371M-PC-5	FED NATL MTG ASSOC #256119		12/01/2012	SCHEDULED REDEMPTION		1,389	1,389	1,420	1,423		(34)		(34)		1,389				67	02/01/2036
31371M-ZA-8	FED NATL MTG ASSOC #256437		12/01/2012	SCHEDULED REDEMPTION		103,681	103,681	104,608	104,565		(884)		(884)		103,681				3,762	10/01/2036
31371M-2J-5	FED NATL MTG ASSOC #256477		12/01/2012	SCHEDULED REDEMPTION		587,669	587,669	593,041	592,690		(5,021)		(5,021)		587,669				24,685	11/01/2036
31371N-MT-9	FED NATL MTG ASSOC #256970		12/01/2012	SCHEDULED REDEMPTION		60,047	60,047	62,247	62,896		(2,849)		(2,849)		60,047				1,961	10/01/2022
31371N-U9-4	FED NATL MTG ASSOC #257208		12/01/2012	SCHEDULED REDEMPTION		232,692	232,692	238,719	238,780		(6,088)		(6,088)		232,692				6,152	05/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410		12/01/2012	SCHEDULED REDEMPTION		63,911	63,911	66,322	66,698		(2,787)		(2,787)		63,911				1,832	10/01/2023
31371N-5N-1	FED NATL MTG ASSOC #257453		12/01/2012	SCHEDULED REDEMPTION		34,889	34,889	36,205	36,482		(1,593)		(1,593)		34,889				957	11/01/2023
31371Q-N7-9	FED NATL MTG ASSOC #258814		12/01/2012	SCHEDULED REDEMPTION		349,943	349,943	358,733	356,492		(6,549)		(6,549)		349,943				12,734	08/01/2036
31372P-V2-2	FED NATL MTG ASSOC #278833		12/01/2012	SCHEDULED REDEMPTION		10,362	10,362	10,563	10,719		(357)		(357)		10,362				606	12/01/2024
31372P-V3-0	FED NATL MTG ASSOC #278834		12/01/2012	SCHEDULED REDEMPTION		1,171	1,171	1,193	1,219		(48)		(48)		1,171				54	12/01/2024
31373U-SA-6	FED NATL MTG ASSOC #303913		12/01/2012	SCHEDULED REDEMPTION		7,082	7,082	7,208	7,210		(129)		(129)		7,082				326	05/01/2026
31374A-3S-7	FED NATL MTG ASSOC #308709		12/01/2012	SCHEDULED REDEMPTION		422	422	416	416		6		6		422				17	08/01/2025
31374F-RU-5	FED NATL MTG ASSOC #312899		12/01/2012	SCHEDULED REDEMPTION		512	512	527	527		(14)		(14)		512				24	06/01/2025
31374F-WG-0	FED NATL MTG ASSOC #313047		12/01/2012	SCHEDULED REDEMPTION		510	510	540	551		(40)		(40)		510				31	12/01/2025
31374G-N5-2	FED NATL MTG ASSOC #313712		08/01/2012	SCHEDULED REDEMPTION		283	283	297	283		(1)		(1)		283				4	09/01/2012
31374N-Q6-2	FED NATL MTG ASSOC #319177		12/01/2012	SCHEDULED REDEMPTION		2,631	2,631	2,591	2,593		38		38		2,631				117	04/01/2026
31374T-B4-0	FED NATL MTG ASSOC #323259		12/01/2012	SCHEDULED REDEMPTION		2,485	2,485	2,466	2,480		5		5		2,485				86	08/01/2013
31374T-LK-3	FED NATL MTG ASSOC #323530		12/01/2012	SCHEDULED REDEMPTION		3,632	3,632	3,697	3,697		(65)		(65)		3,632				141	09/01/2026
31374T-NT-2	FED NATL MTG ASSOC #323602		12/01/2012	SCHEDULED REDEMPTION		3,397	3,397	3,424	3,431		(34)		(34)		3,397				180	02/01/2029
31374T-VL-0	FED NATL MTG ASSOC #323819		12/01/2012	SCHEDULED REDEMPTION		379	379	388	395		(16)		(16)		379				17	07/01/2029
31374T-W2-1	FED NATL MTG ASSOC #323865		12/01/2012	SCHEDULED REDEMPTION		3,830	3,830	3,967	3,958		(128)		(128)		3,830				141	07/01/2029
31374T-2M-0	FED NATL MTG ASSOC #323980		12/01/2012	SCHEDULED REDEMPTION		6,556	6,556	6,882	6,613		(57)		(57)		6,556				229	04/01/2014
31375M-XC-2	FED NATL MTG ASSOC #339175		12/01/2012	SCHEDULED REDEMPTION		3,072	3,072	2,855	2,908		165		165		3,072				119	03/01/2026
31375N-PZ-8	FED NATL MTG ASSOC #339840		08/01/2012	SCHEDULED REDEMPTION		26,502	26,502	24,622	25,224		1,278		1,278		26,502				1,047	03/01/2026
31376J-VL-0	FED NATL MTG ASSOC #357119		12/01/2012	SCHEDULED REDEMPTION		42,963	42,963	45,101	44,092		(1,128)		(1,128)		42,963				1,552	05/01/2016
31376K-FE-1	FED NATL MTG ASSOC #357565		12/01/2012	SCHEDULED REDEMPTION		41,935	41,935	43,472	43,084		(1,149)		(1,149)		41,935				1,304	04/01/2019
31376K-QV-1	FED NATL MTG ASSOC #357868		12/01/2012	SCHEDULED REDEMPTION		90,185	90,185	86,469	87,672		2,514		2,514		90,185				2,392	06/01/2020
31376T-BV-8	FED NATL MTG ASSOC #364652		12/01/2012	SCHEDULED REDEMPTION		3,119	3,119	3,251	3,311		(192)		(192)		3,119				98	01/01/2027
31378H-3H-2	FED NATL MTG ASSOC #399600		11/01/2012	SCHEDULED REDEMPTION		3,998	3,998	4,361	4,042		(44)		(44)		3,998				114	12/01/2012
31378L-3K-6	FED NATL MTG ASSOC #402302		12/01/2012	SCHEDULED REDEMPTION		3,667	3,667	3,638	3,659		7		7		3,667				116	04/01/2013
31378Q-GX-3	FED NATL MTG ASSOC #405314		12/01/2012	SCHEDULED REDEMPTION		984	984	946	954		30		30		984				21	12/01/2027
31378X-BP-0	FED NATL MTG ASSOC #411446		12/01/2012	SCHEDULED REDEMPTION		1,640	1,640	1,644	1,647		(6)		(6)		1,640				76	02/01/2025
31379E-YT-8	FED NATL MTG ASSOC #417522		12/01/2012	SCHEDULED REDEMPTION		2,976	2,976	2,993	2,979		(3)		(3)		2,976				121	05/01/2013
31379F-GZ-1	FED NATL MTG ASSOC #417916		12/01/2012	SCHEDULED REDEMPTION		2,638	2,638	2,750	2,773		(134)		(134)		2,638				106	03/01/2028
31379N-4W-4	FED NATL MTG ASSOC #424837		12/01/2012	SCHEDULED REDEMPTION		3,029	3,029	3,046	3,032		(3)		(3)		3,029				113	04/01/2013
31379Q-WV-8	FED NATL MTG ASSOC #426460		12/01/2012	SCHEDULED REDEMPTION		94,305	94,305	87,630	92,705		1,600		1,600		94,305				3,177	12/01/2013
31379R-MN-5	FED NATL MTG ASSOC #427065		12/01/2012	SCHEDULED REDEMPTION		764	764	803	808		(43)		(43)		764				25	05/01/2028
31379S-TZ-9	FED NATL MTG ASSOC #428168		12/01/2012	SCHEDULED REDEMPTION		8,995	8,995	9,260	9,256		(260)		(260)		8,995				357	02/01/2027
31379T-TG-9	FED NATL MTG ASSOC #429051		12/01/2012	SCHEDULED REDEMPTION		7,705	7,705	7,751	7,715		(9)		(9)		7,705				284	07/01/2013
31379T-3M-4	FED NATL MTG ASSOC #429304		12/01/2012	SCHEDULED REDEMPTION		1,269	1,269	1,276	1,270		(1)		(1)		1,269				51	06/01/2013
31379V-WD-7	FED NATL MTG ASSOC #430944		12/01/2012	SCHEDULED REDEMPTION		6,387	6,387	6,427	6,395		(7)		(7)		6,387				259	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884		12/01/2012	SCHEDULED REDEMPTION		4,037	4,037	4,006	4,030		7		7		4,037				140	07/01/2013
31380B-GH-7	FED NATL MTG ASSOC #435000		12/01/2012	SCHEDULED REDEMPTION		2,078	2,078	2,166	2,183		(105)		(105)		2,078				95	08/01/2028
31380C-QW-1	FED NATL MTG ASSOC #436169		08/01/2012	SCHEDULED REDEMPTION		2,365	2,365	2,379	2,367		(2)		(2)		2,365				80	07/01/2013
31380C-2A-5	FED NATL MTG ASSOC #436469		12/01/2012	SCHEDULED REDEMPTION		1,336	1,336	1,391	1,446		(111)		(111)		1,336				58	07/01/2028
31380C-3A-4	FED NATL MTG ASSOC #436493		12/01/2012	SCHEDULED REDEMPTION		5,043	5,043	5,072	5,048		(5)		(5)		5,043				198	07/01/2013
31380H-SX-6	FED NATL MTG ASSOC #440734		12/01/2012	SCHEDULED REDEMPTION		6,985	6,985	6,762	6,703		282		282		6,985				211	12/01/2018
31380H-W5-2	FED NATL MTG ASSOC #440868		12/01/2012	SCHEDULED REDEMPTION		3,119	3,119	3,275	3,155		(35)		(35)		3,119				110	11/01/2013
31380K-N2-2	FED NATL MTG ASSOC #442409		12/01/2012	SCHEDULED REDEMPTION		761	761	737	739		23		23		761				26	11/01/2028

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	Stated Con-tractual Maturity Date
31380L-FK-9	FED NATL MTG ASSOC #443070		12/01/2012	SCHEDULED REDEMPTION		3,371	3,371	3,363	3,364		7		7		3,371				126	09/01/2028
31380L-GF-9	FED NATL MTG ASSOC #443098		12/01/2012	SCHEDULED REDEMPTION		1,563	1,563	1,571	1,569		(7)		(7)		1,563				94	12/01/2028
31380M-DY-9	FED NATL MTG ASSOC #443919		12/01/2012	SCHEDULED REDEMPTION		8,854	8,854	8,967	8,945		(91)		(91)		8,854				476	10/01/2028
31380M-NF-9	FED NATL MTG ASSOC #444190		12/01/2012	SCHEDULED REDEMPTION		15,931	15,931	16,026	16,009		(78)		(78)		15,931				524	02/01/2029
31380P-YV-5	FED NATL MTG ASSOC #446324		12/01/2012	SCHEDULED REDEMPTION		503	503	484	482		21		21		503				13	08/01/2027
31380P-7J-2	FED NATL MTG ASSOC #446497		12/01/2012	SCHEDULED REDEMPTION		2,647	2,647	2,627	2,641		6		6		2,647				106	12/01/2013
31380T-ZD-6	FED NATL MTG ASSOC #449940		12/01/2012	SCHEDULED REDEMPTION		17,860	17,860	18,763	18,603		(744)		(744)		17,860				346	12/01/2028
31380T-4P-3	FED NATL MTG ASSOC #450030		12/01/2012	SCHEDULED REDEMPTION		3,203	3,203	3,220	3,220		(17)		(17)		3,203				175	12/01/2028
31380Y-7J-3	FED NATL MTG ASSOC #454597		12/01/2012	SCHEDULED REDEMPTION		5,717	5,717	5,355	5,622		95		95		5,717				209	02/01/2014
31381A-ZL-8	FED NATL MTG ASSOC #455347		12/01/2012	SCHEDULED REDEMPTION		3,078	3,078	3,231	3,132		(55)		(55)		3,078				125	03/01/2014
31381D-HW-8	FED NATL MTG ASSOC #457545		12/01/2012	SCHEDULED REDEMPTION		4,377	4,377	4,468	4,431		(54)		(54)		4,377				191	08/01/2018
31381D-TG-0	FED NATL MTG ASSOC #457851		12/01/2012	SCHEDULED REDEMPTION		1,566	1,566	1,645	1,665		(99)		(99)		1,566				76	01/01/2029
31382E-PB-2	FED NATL MTG ASSOC #480218		12/01/2012	SCHEDULED REDEMPTION		6,710	6,710	6,750	6,740		(29)		(29)		6,710				75	02/01/2029
31382J-WG-2	FED NATL MTG ASSOC #484047		12/01/2012	SCHEDULED REDEMPTION		15,132	15,132	15,222	15,198		(65)		(65)		15,132				718	02/01/2029
31382K-QE-1	FED NATL MTG ASSOC #484753		12/01/2012	SCHEDULED REDEMPTION		3,024	3,024	3,026	3,030		(6)		(6)		3,024				79	03/01/2029
31382Q-TY-1	FED NATL MTG ASSOC #489367		12/01/2012	SCHEDULED REDEMPTION		18,307	18,307	18,961	18,736		(429)		(429)		18,307				691	03/01/2029
31382R-NY-5	FED NATL MTG ASSOC #490107		12/01/2012	SCHEDULED REDEMPTION		1,173	1,173	1,223	1,228		(55)		(55)		1,173				49	03/01/2029
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2012	SCHEDULED REDEMPTION		154	154	162	169		(15)		(15)		154				7	03/01/2029
31382S-FK-2	FED NATL MTG ASSOC #490770		12/01/2012	SCHEDULED REDEMPTION		1,657	1,657	1,659	1,660		(3)		(3)		1,657				35	03/01/2029
31382T-FW-4	FED NATL MTG ASSOC #491681		12/01/2012	SCHEDULED REDEMPTION		4,358	4,358	4,081	4,280		78		78		4,358				162	03/01/2014
31382T-PV-5	FED NATL MTG ASSOC #491936		12/01/2012	SCHEDULED REDEMPTION		5,979	5,979	5,733	5,760		219		219		5,979				177	04/01/2029
31382U-G6-7	FED NATL MTG ASSOC #492621		12/01/2012	SCHEDULED REDEMPTION		66	66	69	69		(4)		(4)		66				3	06/01/2029
31382U-RV-0	FED NATL MTG ASSOC #492900		12/01/2012	SCHEDULED REDEMPTION		584	584	575	574		10		10		584				26	10/01/2028
31382U-R3-2	FED NATL MTG ASSOC #492906		12/01/2012	SCHEDULED REDEMPTION		196	196	194	193		3		3		196				9	01/01/2029
31382U-WN-2	FED NATL MTG ASSOC #493053		12/01/2012	SCHEDULED REDEMPTION		348	348	335	329		19		19		348				8	05/01/2029
31382V-JG-0	FED NATL MTG ASSOC #493563		12/01/2012	SCHEDULED REDEMPTION		364	364	352	358		6		6		364				10	05/01/2029
31382W-WR-9	FED NATL MTG ASSOC #494856		12/01/2012	SCHEDULED REDEMPTION		16,342	16,342	16,853	16,701		(359)		(359)		16,342				262	05/01/2029
31383A-GY-9	FED NATL MTG ASSOC #497115		12/01/2012	SCHEDULED REDEMPTION		45	45	44	44		1		1		45				1	08/01/2029
31383A-RE-1	FED NATL MTG ASSOC #497385		12/01/2012	SCHEDULED REDEMPTION		4,582	4,582	4,403	4,413		169		169		4,582				103	05/01/2029
31383B-AB-3	FED NATL MTG ASSOC #497802		12/01/2012	SCHEDULED REDEMPTION		181	181	179	180		1		1		181				7	07/01/2014
31383B-5Z-6	FED NATL MTG ASSOC #498664		12/01/2012	SCHEDULED REDEMPTION		644	644	638	642		2		2		644				24	05/01/2014
31383C-DA-0	FED NATL MTG ASSOC #498797		12/01/2012	SCHEDULED REDEMPTION		1,062	1,062	1,053	1,059		3		3		1,062				40	07/01/2014
31383E-E7-2	FED NATL MTG ASSOC #500658		12/01/2012	SCHEDULED REDEMPTION		142	142	141	142						142				5	07/01/2014
31383E-5G-2	FED NATL MTG ASSOC #501347		12/01/2012	SCHEDULED REDEMPTION		394	394	390	389		5		5		394				19	06/01/2029
31383E-5J-6	FED NATL MTG ASSOC #501349		12/01/2012	SCHEDULED REDEMPTION		138	138	136	135		2		2		138				7	06/01/2029
31383G-NB-8	FED NATL MTG ASSOC #502686		12/01/2012	SCHEDULED REDEMPTION		66	66	64	64		2		2		66				2	09/01/2029
31383G-WH-5	FED NATL MTG ASSOC #502948		12/01/2012	SCHEDULED REDEMPTION		36	36	35	34		2		2		36				1	08/01/2029
31383G-ZT-6	FED NATL MTG ASSOC #503054		12/01/2012	SCHEDULED REDEMPTION		1,994	1,994	1,925	1,940		55		55		1,994				87	07/01/2029
31383H-SE-5	FED NATL MTG ASSOC #503717		12/01/2012	SCHEDULED REDEMPTION		11,055	11,055	10,920	10,939		116		116		11,055				708	06/01/2029
31383H-TN-4	FED NATL MTG ASSOC #503757		12/01/2012	SCHEDULED REDEMPTION		857	857	823	824		32		32		857				26	07/01/2029
31383J-CZ-1	FED NATL MTG ASSOC #504188		08/01/2012	SCHEDULED REDEMPTION		13,374	13,374	12,891	13,018		357		357		13,374				221	06/01/2029
31383J-GU-8	FED NATL MTG ASSOC #504311		12/01/2012	SCHEDULED REDEMPTION		913	913	902	902		11		11		913				38	08/01/2029
31383J-TM-2	FED NATL MTG ASSOC #504656		12/01/2012	SCHEDULED REDEMPTION		3,063	3,063	3,040	3,055		8		8		3,063				111	08/01/2014
31383K-AP-2	FED NATL MTG ASSOC #505014		12/01/2012	SCHEDULED REDEMPTION		6,712	6,712	6,656	6,689		23		23		6,712				239	08/01/2014
31383K-D5-3	FED NATL MTG ASSOC #505124		12/01/2012	SCHEDULED REDEMPTION		103	103	102	102		2		2		103				5	07/01/2029
31383L-D7-7	FED NATL MTG ASSOC #506026		12/01/2012	SCHEDULED REDEMPTION		528	528	520	520		8		8		528				25	08/01/2029
31383L-2Q-7	FED NATL MTG ASSOC #506683		12/01/2012	SCHEDULED REDEMPTION		351	351	348	350		1		1		351				13	07/01/2014
31383M-LZ-4	FED NATL MTG ASSOC #507144		12/01/2012	SCHEDULED REDEMPTION		2,054	2,054	2,037	2,049		6		6		2,054				76	10/01/2014
31383N-ZH-7	FED NATL MTG ASSOC #508444		12/01/2012	SCHEDULED REDEMPTION		423	423	419	422		1		1		423				16	08/01/2014
31383R-U5-9	FED NATL MTG ASSOC #511004		12/01/2012	SCHEDULED REDEMPTION		900	900	869	863		37		37		900				25	09/01/2029
31383R-4P-4	FED NATL MTG ASSOC #511230		12/01/2012	SCHEDULED REDEMPTION		460	460	444	448		12		12		460				15	10/01/2029
31383S-FP-0	FED NATL MTG ASSOC #511474		12/01/2012	SCHEDULED REDEMPTION		173	173	167	165		7		7		173				5	09/01/2029
31383S-SM-3	FED NATL MTG ASSOC #511824		12/01/2012	SCHEDULED REDEMPTION		952	952	985	972		(19)		(19)		952				32	07/01/2016
31383S-Z3-7	FED NATL MTG ASSOC #512062		12/01/2012	SCHEDULED REDEMPTION		3,867	3,867	3,903	3,884		(17)		(17)		3,867				181	11/01/2014
31383T-JV-1	FED NATL MTG ASSOC #512476		12/01/2012	SCHEDULED REDEMPTION		247	247	244	244		4		4		247				12	10/01/2029
31383T-KG-2	FED NATL MTG ASSOC #512495		12/01/2012	SCHEDULED REDEMPTION		188	188	182	183		5		5		188				5	10/01/2029
31383V-RV-7	FED NATL MTG ASSOC #514500		12/01/2012	SCHEDULED REDEMPTION		438	438	422	425		13		13		438				10	11/01/2029
31383V-TJ-2	FED NATL MTG ASSOC #514553		12/01/2012	SCHEDULED REDEMPTION		414	414	398	397		18		18		414				17	12/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384A-H2-7	FED NATL MTG ASSOC #517849		12/01/2012	SCHEDULED REDEMPTION		453	453	451	474		(21)		(21)		453				21	12/01/2029
31384B-WX-0	FED NATL MTG ASSOC #519162		12/01/2012	SCHEDULED REDEMPTION		1,200	1,200	1,185	1,184		15		15		1,200				44	11/01/2029
31384B-5E-2	FED NATL MTG ASSOC #519345		12/01/2012	SCHEDULED REDEMPTION		55	55	53	53		2		2		55				3	10/01/2029
31384C-NU-4	FED NATL MTG ASSOC #519803		12/01/2012	SCHEDULED REDEMPTION		3,028	3,028	3,098	3,173		(145)		(145)		3,028				186	12/01/2029
31384D-LC-4	FED NATL MTG ASSOC #520623		12/01/2012	SCHEDULED REDEMPTION		565	565	578	597		(32)		(32)		565				26	11/01/2029
31384D-WR-9	FED NATL MTG ASSOC #520956		12/01/2012	SCHEDULED REDEMPTION		36	36	36	36						36				1	11/01/2029
31384F-FX-0	FED NATL MTG ASSOC #522282		12/01/2012	SCHEDULED REDEMPTION		464	464	476	473		(9)		(9)		464				20	12/01/2014
31384J-CQ-0	FED NATL MTG ASSOC #524879		12/01/2012	SCHEDULED REDEMPTION		415	415	431	448		(33)		(33)		415				20	02/01/2030
31384K-HL-3	FED NATL MTG ASSOC #525935		12/01/2012	SCHEDULED REDEMPTION		943	943	948	949		(6)		(6)		943				31	01/01/2030
31384K-XE-1	FED NATL MTG ASSOC #526377		12/01/2012	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16				1	05/01/2030
31384L-QJ-6	FED NATL MTG ASSOC #527057		12/01/2012	SCHEDULED REDEMPTION		1,980	1,980	1,999	1,989		(9)		(9)		1,980				86	04/01/2015
31384L-XX-7	FED NATL MTG ASSOC #527294		12/01/2012	SCHEDULED REDEMPTION		657	657	652	656		2		2		657				23	10/01/2014
31384M-NP-3	FED NATL MTG ASSOC #527898		12/01/2012	SCHEDULED REDEMPTION		51,281	51,281	51,609	51,457		(175)		(175)		51,281				1,344	12/01/2024
31384M-NR-9	FED NATL MTG ASSOC #527900		12/01/2012	SCHEDULED REDEMPTION		2,018	2,018	2,029	2,023		(5)		(5)		2,018				64	10/01/2029
31384N-P8-7	FED NATL MTG ASSOC #528847		12/01/2012	SCHEDULED REDEMPTION		214	214	211	212		3		3		214				6	01/01/2030
31384N-SY-7	FED NATL MTG ASSOC #528935		12/01/2012	SCHEDULED REDEMPTION		2,036	2,036	2,055	2,051		(15)		(15)		2,036				102	07/01/2015
31384Q-FU-2	FED NATL MTG ASSOC #530379		12/01/2012	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				2	03/01/2015
31384R-KE-0	FED NATL MTG ASSOC #531393		12/01/2012	SCHEDULED REDEMPTION		2,346	2,346	2,407	2,401		(55)		(55)		2,346				103	05/01/2015
31384R-TH-4	FED NATL MTG ASSOC #531652		12/01/2012	SCHEDULED REDEMPTION		177	177	178	177		(1)		(1)		177				8	03/01/2015
31384S-E2-1	FED NATL MTG ASSOC #532153		12/01/2012	SCHEDULED REDEMPTION		105	105	107	111		(6)		(6)		105				7	02/01/2030
31384S-QY-8	FED NATL MTG ASSOC #532471		12/01/2012	SCHEDULED REDEMPTION		189	189	186	187		2		2		189				6	03/01/2030
31384S-WZ-8	FED NATL MTG ASSOC #532664		12/01/2012	SCHEDULED REDEMPTION		77	77	78	78		(2)		(2)		77				4	07/01/2015
31384S-2W-8	FED NATL MTG ASSOC #532789		12/01/2012	SCHEDULED REDEMPTION		29,968	29,968	30,483	30,242		(274)		(274)		29,968				785	04/01/2016
31384T-FN-2	FED NATL MTG ASSOC #533073		12/01/2012	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	06/01/2030
31384T-JB-4	FED NATL MTG ASSOC #533158		03/01/2012	SCHEDULED REDEMPTION		1,107	1,107	1,073	1,102		5		5		1,107				15	03/01/2020
31384T-SC-2	FED NATL MTG ASSOC #533415		12/01/2012	SCHEDULED REDEMPTION		281	281	284	283		(2)		(2)		281				13	04/01/2015
31384T-SF-5	FED NATL MTG ASSOC #533418		12/01/2012	SCHEDULED REDEMPTION		516	516	526	523		(7)		(7)		516				19	04/01/2015
31384T-YV-3	FED NATL MTG ASSOC #533624		12/01/2012	SCHEDULED REDEMPTION		2,431	2,431	2,478	2,473		(42)		(42)		2,431				119	04/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968		12/01/2012	SCHEDULED REDEMPTION		1,383	1,383	1,396	1,393		(10)		(10)		1,383				69	07/01/2015
31384V-LK-6	FED NATL MTG ASSOC #535030		12/01/2012	SCHEDULED REDEMPTION		1,855	1,855	1,932	2,049		(194)		(194)		1,855				81	12/01/2029
31384V-T4-4	FED NATL MTG ASSOC #535271		12/01/2012	SCHEDULED REDEMPTION		52	52	54	56		(4)		(4)		52				2	05/01/2030
31384V-UG-5	FED NATL MTG ASSOC #535283		12/01/2012	SCHEDULED REDEMPTION		1,731	1,731	1,797	1,886		(155)		(155)		1,731				90	05/01/2030
31384V-UL-4	FED NATL MTG ASSOC #535287		12/01/2012	SCHEDULED REDEMPTION		1,618	1,618	1,680	1,754		(136)		(136)		1,618				96	05/01/2030
31384V-UP-5	FED NATL MTG ASSOC #535290		12/01/2012	SCHEDULED REDEMPTION		1,806	1,806	1,876	1,966		(160)		(160)		1,806				65	05/01/2030
31384V-VZ-2	FED NATL MTG ASSOC #535332		12/01/2012	SCHEDULED REDEMPTION		616	616	652	685		(69)		(69)		616				31	04/01/2030
31384V-WD-0	FED NATL MTG ASSOC #535344		12/01/2012	SCHEDULED REDEMPTION		3,171	3,171	3,136	3,132		39		39		3,171				121	05/01/2030
31384V-X4-9	FED NATL MTG ASSOC #535399		12/01/2012	SCHEDULED REDEMPTION		2,313	2,313	2,402	2,534		(221)		(221)		2,313				113	07/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422		12/01/2012	SCHEDULED REDEMPTION		796	796	843	872		(76)		(76)		796				40	07/01/2030
31384V-Z2-1	FED NATL MTG ASSOC #535461		12/01/2012	SCHEDULED REDEMPTION		731	731	744	741		(10)		(10)		731				29	07/01/2015
31384V-5P-3	FED NATL MTG ASSOC #535554		12/01/2012	SCHEDULED REDEMPTION		42,366	42,366	43,102	42,926		(560)		(560)		42,366				1,849	10/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631		12/01/2012	SCHEDULED REDEMPTION		1,901	1,901	1,950	1,946		(45)		(45)		1,901				82	12/01/2015
31384W-B9-0	FED NATL MTG ASSOC #535664		12/01/2012	SCHEDULED REDEMPTION		2,026	2,026	2,110	2,262		(236)		(236)		2,026				91	01/01/2031
31384W-G2-0	FED NATL MTG ASSOC #535817		12/01/2012	SCHEDULED REDEMPTION		2,058	2,058	2,087	2,125		(67)		(67)		2,058				80	04/01/2031
31384W-G9-5	FED NATL MTG ASSOC #535824		12/01/2012	SCHEDULED REDEMPTION		5,027	5,027	5,098	5,235		(208)		(208)		5,027				173	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835		12/01/2012	SCHEDULED REDEMPTION		13,663	13,663	13,880	13,848		(186)		(186)		13,663				521	04/01/2016
31384W-KT-6	FED NATL MTG ASSOC #535906		12/01/2012	SCHEDULED REDEMPTION		36	36	38	39		(3)		(3)		36				2	05/01/2031
31384W-KY-5	FED NATL MTG ASSOC #535911		12/01/2012	SCHEDULED REDEMPTION		2,390	2,390	2,385	2,375		15		15		2,390				84	05/01/2031
31384W-KZ-2	FED NATL MTG ASSOC #535912		12/01/2012	SCHEDULED REDEMPTION		4,305	4,305	4,523	4,615		(310)		(310)		4,305				140	05/01/2031
31384W-LN-8	FED NATL MTG ASSOC #535933		12/01/2012	SCHEDULED REDEMPTION		2,716	2,716	3,075	3,072		(356)		(356)		2,716				107	05/01/2031
31384W-W9-7	FED NATL MTG ASSOC #536272		12/01/2012	SCHEDULED REDEMPTION		72	72	75	81		(9)		(9)		72				4	06/01/2030
31384W-ZF-0	FED NATL MTG ASSOC #536342		12/01/2012	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376		12/01/2012	SCHEDULED REDEMPTION		107	107	108	108		(1)		(1)		107				5	04/01/2015
31384W-2J-8	FED NATL MTG ASSOC #536377		12/01/2012	SCHEDULED REDEMPTION		948	948	967	960		(12)		(12)		948				44	05/01/2015
31384X-F4-5	FED NATL MTG ASSOC #536687		12/01/2012	SCHEDULED REDEMPTION		187	187	194	206		(19)		(19)		187				9	05/01/2030
31384X-PU-6	FED NATL MTG ASSOC #536935		12/01/2012	SCHEDULED REDEMPTION		285	285	296	305		(21)		(21)		285				12	05/01/2030
31384X-RT-7	FED NATL MTG ASSOC #536998		12/01/2012	SCHEDULED REDEMPTION		35,018	35,018	35,877	36,540		(1,521)		(1,521)		35,018				1,151	03/01/2030
31384X-RU-4	FED NATL MTG ASSOC #536999		12/01/2012	SCHEDULED REDEMPTION		314	314	326	339		(25)		(25)		314				16	03/01/2030
31384X-5D-6	FED NATL MTG ASSOC #537344		12/01/2012	SCHEDULED REDEMPTION		957	957	966	963		(6)		(6)		957				41	06/01/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384Y-NX-0	FED NATL MTG ASSOC #537806		12/01/2012	SCHEDULED REDEMPTION		946	946	983	1,049		(102)		(102)		946				41	05/01/2030
31384Y-2U-9	FED NATL MTG ASSOC #538187		12/01/2012	SCHEDULED REDEMPTION		58	58	60	60		(3)		(3)		58				3	05/01/2030
31385A-LE-5	FED NATL MTG ASSOC #538625		12/01/2012	SCHEDULED REDEMPTION		54	54	56	62		(8)		(8)		54				3	06/01/2030
31385B-Z7-3	FED NATL MTG ASSOC #539966		11/01/2012	SCHEDULED REDEMPTION		1,284	1,284	1,309	1,305		(21)		(21)		1,284				78	05/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755		12/01/2012	SCHEDULED REDEMPTION		4,572	4,572	4,747	5,122		(550)		(550)		4,572				299	05/01/2030
31385C-ZR-7	FED NATL MTG ASSOC #540852		12/01/2012	SCHEDULED REDEMPTION		35,212	35,212	36,964	36,025		(813)		(813)		35,212				1,232	04/01/2016
31385C-Z5-5	FED NATL MTG ASSOC #540864		12/01/2012	SCHEDULED REDEMPTION		5,561	5,561	5,837	5,699		(138)		(138)		5,561				197	06/01/2016
31385D-LG-4	FED NATL MTG ASSOC #541327		12/01/2012	SCHEDULED REDEMPTION		6,315	6,315	6,437	6,406		(92)		(92)		6,315				317	05/01/2015
31385D-4L-2	FED NATL MTG ASSOC #541827		12/01/2012	SCHEDULED REDEMPTION		16	16	16	18		(2)		(2)		16				1	06/01/2030
31385D-4U-2	FED NATL MTG ASSOC #541835		12/01/2012	SCHEDULED REDEMPTION		3,391	3,391	3,457	3,465		(74)		(74)		3,391				159	06/01/2015
31385E-BT-5	FED NATL MTG ASSOC #541950		12/01/2012	SCHEDULED REDEMPTION		4,235	4,235	4,398	4,677		(443)		(443)		4,235				242	07/01/2030
31385F-F8-4	FED NATL MTG ASSOC #542991		12/01/2012	SCHEDULED REDEMPTION		443	443	460	488		(45)		(45)		443				26	07/01/2030
31385F-LV-6	FED NATL MTG ASSOC #543140		12/01/2012	SCHEDULED REDEMPTION		409	409	433	461		(53)		(53)		409				20	06/01/2030
31385F-6E-1	FED NATL MTG ASSOC #543669		12/01/2012	SCHEDULED REDEMPTION		1,862	1,862	1,899	1,902		(40)		(40)		1,862				87	07/01/2015
31385G-DG-6	FED NATL MTG ASSOC #543803		12/01/2012	SCHEDULED REDEMPTION		143	143	148	158		(15)		(15)		143				7	07/01/2030
31385G-RH-9	FED NATL MTG ASSOC #544188		12/01/2012	SCHEDULED REDEMPTION		2,881	2,881	2,936	2,928		(47)		(47)		2,881				135	08/01/2015
31385G-S9-6	FED NATL MTG ASSOC #544244		10/01/2012	SCHEDULED REDEMPTION		876	876	910	959		(83)		(83)		876				58	07/01/2030
31385H-S3-7	FED NATL MTG ASSOC #545138		12/01/2012	SCHEDULED REDEMPTION		3,542	3,542	3,632	3,737		(195)		(195)		3,542				198	08/01/2031
31385H-TB-8	FED NATL MTG ASSOC #545146		12/01/2012	SCHEDULED REDEMPTION		1,644	1,644	1,668	1,693		(49)		(49)		1,644				72	07/01/2031
31385H-Z7-0	FED NATL MTG ASSOC #545366		12/01/2012	SCHEDULED REDEMPTION		6,780	6,780	7,052	6,962		(183)		(183)		6,780				281	12/01/2016
31385J-BZ-0	FED NATL MTG ASSOC #545556		12/01/2012	SCHEDULED REDEMPTION		704	704	721	739		(35)		(35)		704				32	04/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623		12/01/2012	SCHEDULED REDEMPTION		71,052	71,052	74,370	73,052		(2,001)		(2,001)		71,052				2,565	05/01/2017
31385J-G8-5	FED NATL MTG ASSOC #545723		12/01/2012	SCHEDULED REDEMPTION		10,040	10,040	10,301	10,657		(617)		(617)		10,040				440	04/01/2032
31385J-JD-1	FED NATL MTG ASSOC #545760		12/01/2012	SCHEDULED REDEMPTION		4,759	4,759	4,856	4,840		(82)		(82)		4,759				194	07/01/2032
31385J-LM-8	FED NATL MTG ASSOC #545832		12/01/2012	SCHEDULED REDEMPTION		1,669	1,669	1,752	1,710		(41)		(41)		1,669				64	08/01/2017
31385J-NG-9	FED NATL MTG ASSOC #545891		12/01/2012	SCHEDULED REDEMPTION		198	198	205	205		(6)		(6)		198				8	07/01/2032
31385J-U7-1	FED NATL MTG ASSOC #546106		12/01/2012	SCHEDULED REDEMPTION		383	383	398	407		(24)		(24)		383				19	07/01/2030
31385K-NE-1	FED NATL MTG ASSOC #546789		12/01/2012	SCHEDULED REDEMPTION		4,891	4,891	4,968	4,918		(27)		(27)		4,891				168	03/01/2016
31385K-NL-5	FED NATL MTG ASSOC #546795		12/01/2012	SCHEDULED REDEMPTION		640	640	651	646		(6)		(6)		640				28	03/01/2016
31385K-QT-5	FED NATL MTG ASSOC #546866		12/01/2012	SCHEDULED REDEMPTION		530	530	544	541		(10)		(10)		530				23	08/01/2015
31385K-UP-8	FED NATL MTG ASSOC #546990		12/01/2012	SCHEDULED REDEMPTION		64	64	66	72		(8)		(8)		64				3	07/01/2030
31385K-ZM-0	FED NATL MTG ASSOC #547148		12/01/2012	SCHEDULED REDEMPTION		72	72	74	74		(2)		(2)		72				3	11/01/2015
31385K-3H-6	FED NATL MTG ASSOC #547200		12/01/2012	SCHEDULED REDEMPTION		3,275	3,275	3,338	3,326		(51)		(51)		3,275				151	08/01/2015
31385N-CW-7	FED NATL MTG ASSOC #547385		12/01/2012	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	07/01/2030
31385N-EV-7	FED NATL MTG ASSOC #547448		12/01/2012	SCHEDULED REDEMPTION		78	78	81	84		(6)		(6)		78				4	09/01/2030
31385N-FN-4	FED NATL MTG ASSOC #547473		12/01/2012	SCHEDULED REDEMPTION		402	402	418	438		(36)		(36)		402				20	07/01/2030
31385N-F3-8	FED NATL MTG ASSOC #547486		12/01/2012	SCHEDULED REDEMPTION		3,227	3,227	3,351	3,548		(320)		(320)		3,227				253	08/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512		12/01/2012	SCHEDULED REDEMPTION		48	48	50	52		(4)		(4)		48				2	08/01/2030
31385N-Q9-3	FED NATL MTG ASSOC #547780		12/01/2012	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				2	09/01/2030
31385N-7B-9	FED NATL MTG ASSOC #548190		12/01/2012	SCHEDULED REDEMPTION		355	355	365	384		(29)		(29)		355				22	10/01/2030
31385P-H6-4	FED NATL MTG ASSOC #548453		12/01/2012	SCHEDULED REDEMPTION		10,570	10,570	11,105	11,111		(541)		(541)		10,570				636	11/01/2029
31385P-5Y-6	FED NATL MTG ASSOC #549063		12/01/2012	SCHEDULED REDEMPTION		2,177	2,177	2,306	2,369		(192)		(192)		2,177				133	06/01/2030
31385Q-AR-3	FED NATL MTG ASSOC #549116		12/01/2012	SCHEDULED REDEMPTION		114	114	118	126		(12)		(12)		114				5	08/01/2030
31385Q-A4-4	FED NATL MTG ASSOC #549127		12/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					08/01/2030
31385Q-ZR-6	FED NATL MTG ASSOC #549852		12/01/2012	SCHEDULED REDEMPTION		1,569	1,569	1,628	1,601		(32)		(32)		1,569				64	08/01/2030
31385R-BF-6	FED NATL MTG ASSOC #550038		12/01/2012	SCHEDULED REDEMPTION		5,349	5,349	5,453	5,428		(79)		(79)		5,349				233	10/01/2015
31385R-K8-2	FED NATL MTG ASSOC #550319		12/01/2012	SCHEDULED REDEMPTION		3,606	3,606	3,745	4,014		(408)		(408)		3,606				229	08/01/2030
31385R-WX-4	FED NATL MTG ASSOC #550662		12/01/2012	SCHEDULED REDEMPTION		515	515	535	562		(47)		(47)		515				26	08/01/2030
31385R-3Y-4	FED NATL MTG ASSOC #550815		12/01/2012	SCHEDULED REDEMPTION		2,209	2,209	2,247	2,247		(38)		(38)		2,209				96	12/01/2015
31385R-6B-1	FED NATL MTG ASSOC #550866		12/01/2012	SCHEDULED REDEMPTION		444	444	453	452		(8)		(8)		444				16	10/01/2015
31385S-FW-3	FED NATL MTG ASSOC #551081		12/01/2012	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	02/01/2031
31385S-NA-2	FED NATL MTG ASSOC #551285		12/01/2012	SCHEDULED REDEMPTION		3	3	4	4						3					09/01/2030
31385U-QP-1	FED NATL MTG ASSOC #553162		12/01/2012	SCHEDULED REDEMPTION		238	238	247	260		(23)		(23)		238				12	09/01/2030
31385U-7A-5	FED NATL MTG ASSOC #553589		12/01/2012	SCHEDULED REDEMPTION		212	212	220	227		(16)		(16)		212				11	10/01/2030
31385W-BN-8	FED NATL MTG ASSOC #554545		12/01/2012	SCHEDULED REDEMPTION		472	472	491	539		(67)		(67)		472				13	11/01/2030
31385W-KD-0	FED NATL MTG ASSOC #554792		12/01/2012	SCHEDULED REDEMPTION		39	39	40	43		(4)		(4)		39				2	11/01/2030
31385W-SX-8	FED NATL MTG ASSOC #555034		12/01/2012	SCHEDULED REDEMPTION		139,651	139,651	146,601	142,765		(3,114)		(3,114)		139,651				5,252	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170		12/01/2012	SCHEDULED REDEMPTION		83,899	83,899	88,037	86,207		(2,308)		(2,308)		83,899				3,057	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	Stated Con-tractual Maturity Date
31385W-XM-6	FED NATL MTG ASSOC #555184		12/01/2012	SCHEDULED REDEMPTION		87,371	87,371	91,719	89,547		(2,176)		(2,176)		87,371				3,070	04/01/2017
31385W-Y3-7	FED NATL MTG ASSOC #555230		12/01/2012	SCHEDULED REDEMPTION		17,826	17,826	18,713	18,334		(508)		(508)		17,826				646	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439		12/01/2012	SCHEDULED REDEMPTION		3,965	3,965	4,125	4,077		(112)		(112)		3,965				143	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454		12/01/2012	SCHEDULED REDEMPTION		16,825	16,825	17,663	17,192		(366)		(366)		16,825				609	03/01/2018
31385X-NN-3	FED NATL MTG ASSOC #555797		12/01/2012	SCHEDULED REDEMPTION		14,499	14,499	14,914	14,961		(462)		(462)		14,499				719	10/01/2033
31385X-TL-1	FED NATL MTG ASSOC #555955		12/01/2012	SCHEDULED REDEMPTION		975	975	973	973		2		2		975				40	10/01/2033
31385X-2P-1	FED NATL MTG ASSOC #556182		12/01/2012	SCHEDULED REDEMPTION		4,499	4,499	4,503	4,509		(9)		(9)		4,499				115	07/01/2030
31385X-5W-3	FED NATL MTG ASSOC #556261		12/01/2012	SCHEDULED REDEMPTION		759	759	752	755		4		4		759				25	12/01/2015
31385X-6P-7	FED NATL MTG ASSOC #556278		12/01/2012	SCHEDULED REDEMPTION		7,573	7,573	7,704	7,651		(78)		(78)		7,573				270	03/01/2016
31385Y-G4-1	FED NATL MTG ASSOC #556519		12/01/2012	SCHEDULED REDEMPTION		1,661	1,661	1,724	1,867		(206)		(206)		1,661				131	10/01/2030
31386A-CY-0	FED NATL MTG ASSOC #557287		12/01/2012	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	09/01/2030
31386A-4N-3	FED NATL MTG ASSOC #558029		12/01/2012	SCHEDULED REDEMPTION		167	167	170	170		(3)		(3)		167				5	10/01/2015
31386B-M4-3	FED NATL MTG ASSOC #558479		12/01/2012	SCHEDULED REDEMPTION		34	34	36	37		(3)		(3)		34				2	09/01/2030
31386B-5L-4	FED NATL MTG ASSOC #558951		12/01/2012	SCHEDULED REDEMPTION		1,528	1,528	1,567	1,565		(37)		(37)		1,528				67	01/01/2016
31386C-R9-5	FED NATL MTG ASSOC #559512		12/01/2012	SCHEDULED REDEMPTION		16,369	16,369	16,686	16,655		(286)		(286)		16,369				581	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535		12/01/2012	SCHEDULED REDEMPTION		40,570	40,570	41,356	41,049		(479)		(479)		40,570				945	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387		12/01/2012	SCHEDULED REDEMPTION		3,275	3,275	3,360	3,362		(86)		(86)		3,275				143	01/01/2016
31386E-CL-0	FED NATL MTG ASSOC #560875		12/01/2012	SCHEDULED REDEMPTION		209	209	203	204		5		5		209				5	03/01/2031
31386E-CQ-9	FED NATL MTG ASSOC #560879		12/01/2012	SCHEDULED REDEMPTION		100	100	104	105		(6)		(6)		100				5	03/01/2031
31386E-CS-5	FED NATL MTG ASSOC #560881		12/01/2012	SCHEDULED REDEMPTION		5,550	5,550	5,685	5,801		(251)		(251)		5,550				306	03/01/2031
31386E-SS-8	FED NATL MTG ASSOC #561329		12/01/2012	SCHEDULED REDEMPTION		64	64	65	65		(2)		(2)		64				3	12/01/2015
31386E-XY-9	FED NATL MTG ASSOC #561495		12/01/2012	SCHEDULED REDEMPTION		11,765	11,765	11,993	11,931		(165)		(165)		11,765				501	02/01/2016
31386E-YM-4	FED NATL MTG ASSOC #561516		12/01/2012	SCHEDULED REDEMPTION		47	47	48	48		(2)		(2)		47				3	12/01/2030
31386E-7L-6	FED NATL MTG ASSOC #561699		12/01/2012	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18				1	01/01/2031
31386F-BJ-3	FED NATL MTG ASSOC #561741		12/01/2012	SCHEDULED REDEMPTION		213	213	217	221		(8)		(8)		213				9	01/01/2031
31386F-CE-3	FED NATL MTG ASSOC #561769		12/01/2012	SCHEDULED REDEMPTION		762	762	775	770		(8)		(8)		762				33	12/01/2015
31386G-CK-7	FED NATL MTG ASSOC #562674		12/01/2012	SCHEDULED REDEMPTION		7,326	7,326	7,664	7,671		(345)		(345)		7,326				355	02/01/2031
31386H-AJ-0	FED NATL MTG ASSOC #563509		12/01/2012	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					12/01/2030
31386H-CY-5	FED NATL MTG ASSOC #563587		12/01/2012	SCHEDULED REDEMPTION		49	49	51	51		(2)		(2)		49				3	12/01/2030
31386H-H2-0	FED NATL MTG ASSOC #563749		12/01/2012	SCHEDULED REDEMPTION		409	409	415	424		(15)		(15)		409				15	02/01/2031
31386H-MX-6	FED NATL MTG ASSOC #563874		12/01/2012	SCHEDULED REDEMPTION		3,983	3,983	4,086	4,090		(106)		(106)		3,983				175	12/01/2015
31386H-QG-9	FED NATL MTG ASSOC #563955		12/01/2012	SCHEDULED REDEMPTION		373	373	380	380		(7)		(7)		373				16	12/01/2015
31386J-FC-6	FED NATL MTG ASSOC #564563		05/01/2012	SCHEDULED REDEMPTION		204	204	212	216		(11)		(11)		204				7	02/01/2031
31386J-UN-5	FED NATL MTG ASSOC #564989		12/01/2012	SCHEDULED REDEMPTION		1,423	1,423	1,448	1,438		(14)		(14)		1,423				62	03/01/2016
31386K-YF-5	FED NATL MTG ASSOC #566010		12/01/2012	SCHEDULED REDEMPTION		1,056	1,056	1,083	1,080		(25)		(25)		1,056				49	01/01/2016
31386L-FL-1	FED NATL MTG ASSOC #566371		12/01/2012	SCHEDULED REDEMPTION		133	133	131	131		2		2		133				5	12/01/2030
31386L-WM-0	FED NATL MTG ASSOC #566852		12/01/2012	SCHEDULED REDEMPTION		4,923	4,923	5,002	4,974		(51)		(51)		4,923				199	09/01/2016
31386M-AE-0	FED NATL MTG ASSOC #567105		12/01/2012	SCHEDULED REDEMPTION		78	78	80	83		(5)		(5)		78				4	12/01/2030
31386M-GR-5	FED NATL MTG ASSOC #567308		12/01/2012	SCHEDULED REDEMPTION		32,376	32,376	32,113	32,201		175		175		32,376				1,611	01/01/2016
31386M-QP-8	FED NATL MTG ASSOC #567562		12/01/2012	SCHEDULED REDEMPTION		401	401	411	409		(8)		(8)		401				14	01/01/2016
31386M-R7-7	FED NATL MTG ASSOC #567610		12/01/2012	SCHEDULED REDEMPTION		2,438	2,438	2,410	2,393		45		45		2,438				100	02/01/2031
31386N-VS-4	FED NATL MTG ASSOC #568625		12/01/2012	SCHEDULED REDEMPTION		6,769	6,769	6,918	7,181		(412)		(412)		6,769				176	01/01/2031
31386P-CX-9	FED NATL MTG ASSOC #568986		12/01/2012	SCHEDULED REDEMPTION		10,708	10,708	10,916	10,836		(127)		(127)		10,708				502	02/01/2016
31386P-L6-8	FED NATL MTG ASSOC #569249		12/01/2012	SCHEDULED REDEMPTION		14,038	14,038	14,262	14,162		(124)		(124)		14,038				569	10/01/2016
31386P-NR-0	FED NATL MTG ASSOC #569300		12/01/2012	SCHEDULED REDEMPTION		264	264	274	275		(11)		(11)		264				10	06/01/2016
31386P-S6-1	FED NATL MTG ASSOC #569441		12/01/2012	SCHEDULED REDEMPTION		1,375	1,375	1,427	1,452		(77)		(77)		1,375				69	01/01/2031
31386P-WU-3	FED NATL MTG ASSOC #569559		12/01/2012	SCHEDULED REDEMPTION		3,337	3,337	3,394	3,366		(29)		(29)		3,337				146	03/01/2016
31386Q-E6-4	FED NATL MTG ASSOC #569957		12/01/2012	SCHEDULED REDEMPTION		750	750	763	765		(15)		(15)		750				33	02/01/2016
31386Q-FM-8	FED NATL MTG ASSOC #569972		12/01/2012	SCHEDULED REDEMPTION		53	53	55	57		(4)		(4)		53				2	03/01/2031
31386Q-XU-0	FED NATL MTG ASSOC #570491		12/01/2012	SCHEDULED REDEMPTION		2,540	2,540	2,589	2,578		(38)		(38)		2,540				121	01/01/2016
31386R-WR-6	FED NATL MTG ASSOC #571356		12/01/2012	SCHEDULED REDEMPTION		49	49	51	51		(2)		(2)		49				3	02/01/2031
31386S-CH-8	FED NATL MTG ASSOC #571672		12/01/2012	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20				1	02/01/2031
31386S-EE-3	FED NATL MTG ASSOC #571733		12/01/2012	SCHEDULED REDEMPTION		700	700	695	697		4		4		700				22	02/01/2016
31386S-LS-4	FED NATL MTG ASSOC #571937		12/01/2012	SCHEDULED REDEMPTION		12	12	12	12						12				1	06/01/2031
31386S-PD-3	FED NATL MTG ASSOC #572020		12/01/2012	SCHEDULED REDEMPTION		1,923	1,923	1,908	1,911		13		13		1,923				72	04/01/2016
31386T-AS-4	FED NATL MTG ASSOC #572517		12/01/2012	SCHEDULED REDEMPTION		337	337	350	371		(34)		(34)		337				17	03/01/2031
31386T-GZ-2	FED NATL MTG ASSOC #572716		12/01/2012	SCHEDULED REDEMPTION		9,285	9,285	9,445	9,425		(140)		(140)		9,285				406	02/01/2016
31386T-HB-4	FED NATL MTG ASSOC #572726		12/01/2012	SCHEDULED REDEMPTION		3,835	3,835	3,901	3,878		(42)		(42)		3,835				194	03/01/2016

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	Stated Con-tractual Maturity Date
31386T-PE-9	FED NATL MTG ASSOC #572921		12/01/2012	SCHEDULED REDEMPTION		1,226	1,226	1,257	1,251		(26)		(26)		1,226				54	04/01/2016
31386T-3L-7	FED NATL MTG ASSOC #573303		12/01/2012	SCHEDULED REDEMPTION		1,090	1,090	1,109	1,115		(25)		(25)		1,090				48	03/01/2016
31386U-RN-4	FED NATL MTG ASSOC #573893		12/01/2012	SCHEDULED REDEMPTION		919	919	892	894		25		25		919				13	04/01/2031
31386U-U3-4	FED NATL MTG ASSOC #574002		12/01/2012	SCHEDULED REDEMPTION		3,836	3,836	3,805	3,815		21		21		3,836				133	04/01/2016
31386U-VR-0	FED NATL MTG ASSOC #574024		12/01/2012	SCHEDULED REDEMPTION		2,167	2,167	2,275	2,227		(60)		(60)		2,167				66	05/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309		12/01/2012	SCHEDULED REDEMPTION		5,423	5,423	5,538	5,509		(86)		(86)		5,423				239	03/01/2016
31386X-JK-3	FED NATL MTG ASSOC #576366		12/01/2012	SCHEDULED REDEMPTION		19,373	19,373	19,874	19,693		(320)		(320)		19,373				904	07/01/2016
31386Y-E5-9	FED NATL MTG ASSOC #577156		12/01/2012	SCHEDULED REDEMPTION		13,416	13,416	13,025	13,076		341		341		13,416				244	05/01/2031
31386Y-LA-0	FED NATL MTG ASSOC #577321		12/01/2012	SCHEDULED REDEMPTION		18,946	18,946	18,342	18,049		897		897		18,946				965	04/01/2021
31386Y-3L-6	FED NATL MTG ASSOC #577803		12/01/2012	SCHEDULED REDEMPTION		1,043	1,043	1,012	1,013		30		30		1,043				40	04/01/2031
31387B-C9-2	FED NATL MTG ASSOC #578896		12/01/2012	SCHEDULED REDEMPTION		2,041	2,041	1,980	1,990		51		51		2,041				58	04/01/2031
31387C-BV-2	FED NATL MTG ASSOC #579752		12/01/2012	SCHEDULED REDEMPTION		8,224	8,224	7,979	7,946		277		277		8,224				213	04/01/2031
31387C-QS-3	FED NATL MTG ASSOC #580165		12/01/2012	SCHEDULED REDEMPTION		18,420	18,420	19,037	18,773		(352)		(352)		18,420				589	09/01/2016
31387D-BR-9	FED NATL MTG ASSOC #580648		12/01/2012	SCHEDULED REDEMPTION		802	802	833	854		(52)		(52)		802				40	05/01/2031
31387D-MB-2	FED NATL MTG ASSOC #580954		12/01/2012	SCHEDULED REDEMPTION		3,341	3,341	3,507	3,410		(70)		(70)		3,341				134	05/01/2016
31387E-FB-8	FED NATL MTG ASSOC #581662		12/01/2012	SCHEDULED REDEMPTION		1,468	1,468	1,509	1,548		(80)		(80)		1,468				69	07/01/2031
31387E-MA-2	FED NATL MTG ASSOC #581853		12/01/2012	SCHEDULED REDEMPTION		47,600	47,600	49,969	48,827		(1,227)		(1,227)		47,600				1,721	07/01/2016
31387E-Q4-2	FED NATL MTG ASSOC #581975		12/01/2012	SCHEDULED REDEMPTION		10,066	10,066	10,563	10,674		(608)		(608)		10,066				634	08/01/2031
31387E-RH-2	FED NATL MTG ASSOC #581988		12/01/2012	SCHEDULED REDEMPTION		1,138	1,138	1,182	1,199		(61)		(61)		1,138				57	07/01/2030
31387F-WT-7	FED NATL MTG ASSOC #583058		12/01/2012	SCHEDULED REDEMPTION		512	512	513	513		(1)		(1)		512				13	05/01/2016
31387H-XK-1	FED NATL MTG ASSOC #584882		12/01/2012	SCHEDULED REDEMPTION		2,081	2,081	2,134	2,124		(43)		(43)		2,081				91	05/01/2016
31387H-2V-1	FED NATL MTG ASSOC #584988		12/01/2012	SCHEDULED REDEMPTION		201	201	206	214		(13)		(13)		201				10	09/01/2031
31387J-FK-7	FED NATL MTG ASSOC #585270		12/01/2012	SCHEDULED REDEMPTION		2,357	2,357	2,395	2,397		(39)		(39)		2,357				96	07/01/2016
31387K-AW-3	FED NATL MTG ASSOC #586021		12/01/2012	SCHEDULED REDEMPTION		3,458	3,458	3,514	3,511		(52)		(52)		3,458				140	07/01/2016
31387M-KC-2	FED NATL MTG ASSOC #588091		12/01/2012	SCHEDULED REDEMPTION		10,030	10,030	10,213	10,348		(318)		(318)		10,030				319	06/01/2031
31387N-ZS-9	FED NATL MTG ASSOC #589453		12/01/2012	SCHEDULED REDEMPTION		26,869	26,869	26,907	26,921		(53)		(53)		26,869				787	07/01/2031
31387N-3T-2	FED NATL MTG ASSOC #589510		12/01/2012	SCHEDULED REDEMPTION		2,485	2,485	2,544	2,599		(114)		(114)		2,485				143	08/01/2031
31387Q-G6-1	FED NATL MTG ASSOC #590721		12/01/2012	SCHEDULED REDEMPTION		6,343	6,343	6,444	6,422		(79)		(79)		6,343				272	07/01/2016
31387Q-UQ-1	FED NATL MTG ASSOC #591091		12/01/2012	SCHEDULED REDEMPTION		12,412	12,412	12,588	12,701		(290)		(290)		12,412				740	08/01/2031
31387R-AJ-7	FED NATL MTG ASSOC #591409		12/01/2012	SCHEDULED REDEMPTION		119	119	122	123		(4)		(4)		119				5	06/01/2030
31387S-AE-6	FED NATL MTG ASSOC #592305		12/01/2012	SCHEDULED REDEMPTION		9,232	9,232	8,940	8,729		503		503		9,232				323	06/01/2021
31387S-NZ-5	FED NATL MTG ASSOC #592708		12/01/2012	SCHEDULED REDEMPTION		15,760	15,760	15,782	15,790		(30)		(30)		15,760				850	08/01/2031
31387S-Y3-4	FED NATL MTG ASSOC #593030		12/01/2012	SCHEDULED REDEMPTION		290	290	296	302		(12)		(12)		290				14	09/01/2031
31387T-XD-1	FED NATL MTG ASSOC #593876		12/01/2012	SCHEDULED REDEMPTION		658	658	681	669		(11)		(11)		658				18	07/01/2016
31387V-EF-2	FED NATL MTG ASSOC #595134		12/01/2012	SCHEDULED REDEMPTION		6,527	6,527	6,632	6,623		(96)		(96)		6,527				293	07/01/2016
31387V-P5-2	FED NATL MTG ASSOC #595444		12/01/2012	SCHEDULED REDEMPTION		157	157	165	169		(13)		(13)		157				5	09/01/2031
31387V-4K-2	FED NATL MTG ASSOC #595826		12/01/2012	SCHEDULED REDEMPTION		5,893	5,893	5,987	5,962		(69)		(69)		5,893				210	09/01/2016
31387W-LA-3	FED NATL MTG ASSOC #596221		12/01/2012	SCHEDULED REDEMPTION		6,509	6,509	6,613	6,599		(90)		(90)		6,509				276	08/01/2016
31387W-VB-0	FED NATL MTG ASSOC #596510		12/01/2012	SCHEDULED REDEMPTION		2,919	2,919	2,965	2,957		(39)		(39)		2,919				118	09/01/2016
31387X-RV-9	FED NATL MTG ASSOC #597300		12/01/2012	SCHEDULED REDEMPTION		16,621	16,621	17,209	17,352		(731)		(731)		16,621				797	09/01/2031
31387X-UC-7	FED NATL MTG ASSOC #597379		12/01/2012	SCHEDULED REDEMPTION		1,775	1,775	1,864	1,813		(37)		(37)		1,775				63	09/01/2016
31387Y-YG-2	FED NATL MTG ASSOC #598411		12/01/2012	SCHEDULED REDEMPTION		3,704	3,704	3,888	3,798		(94)		(94)		3,704				141	10/01/2016
31388A-A4-6	FED NATL MTG ASSOC #598627		02/01/2012	SCHEDULED REDEMPTION		9,097	9,097	9,308	9,646		(548)		(548)		9,097				88	08/01/2031
31388B-X3-1	FED NATL MTG ASSOC #600198		12/01/2012	SCHEDULED REDEMPTION		2,483	2,483	2,456	2,455		29		29		2,483				107	07/01/2031
31388C-FF-2	FED NATL MTG ASSOC #600566		12/01/2012	SCHEDULED REDEMPTION		162	162	162	162						162				3	08/01/2031
31388C-FZ-8	FED NATL MTG ASSOC #600584		12/01/2012	SCHEDULED REDEMPTION		13,881	13,881	13,901	13,916		(35)		(35)		13,881				512	08/01/2031
31388C-MH-0	FED NATL MTG ASSOC #600760		12/01/2012	SCHEDULED REDEMPTION		755	755	756	756		(2)		(2)		755				27	08/01/2031
31388C-MR-8	FED NATL MTG ASSOC #600768		12/01/2012	SCHEDULED REDEMPTION		1,770	1,770	1,772	1,774		(4)		(4)		1,770				89	08/01/2031
31388C-TA-8	FED NATL MTG ASSOC #600945		12/01/2012	SCHEDULED REDEMPTION		169	169	173	175		(6)		(6)		169				13	09/01/2031
31388C-Z8-6	FED NATL MTG ASSOC #601167		12/01/2012	SCHEDULED REDEMPTION		3,360	3,360	3,414	3,405		(45)		(45)		3,360				144	09/01/2016
31388D-YD-4	FED NATL MTG ASSOC #602008		12/01/2012	SCHEDULED REDEMPTION		1,900	1,900	1,973	2,098		(198)		(198)		1,900				67	08/01/2031
31388D-4W-5	FED NATL MTG ASSOC #602137		12/01/2012	SCHEDULED REDEMPTION		659	659	669	668		(9)		(9)		659				27	09/01/2016
31388E-GD-2	FED NATL MTG ASSOC #602396		12/01/2012	SCHEDULED REDEMPTION		1,353	1,353	1,405	1,442		(89)		(89)		1,353				68	08/01/2031
31388G-XJ-5	FED NATL MTG ASSOC #604681		12/01/2012	SCHEDULED REDEMPTION		1,322	1,322	1,352	1,363		(41)		(41)		1,322				60	09/01/2031
31388H-B8-1	FED NATL MTG ASSOC #604963		12/01/2012	SCHEDULED REDEMPTION		134	134	137	140		(5)		(5)		134				6	11/01/2031
31388J-EU-5	FED NATL MTG ASSOC #605947		12/01/2012	SCHEDULED REDEMPTION		4,870	4,870	4,947	4,915		(46)		(46)		4,870				197	09/01/2016
31388J-S9-7	FED NATL MTG ASSOC #606344		12/01/2012	SCHEDULED REDEMPTION		1,215	1,215	1,278	1,276		(61)		(61)		1,215				60	10/01/2031
31388J-TE-5	FED NATL MTG ASSOC #606349		12/01/2012	SCHEDULED REDEMPTION		22,887	22,887	23,360	24,071		(1,184)		(1,184)		22,887				1,637	10/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31388K-XT-4	FED NATL MTG ASSOC #607390		12/01/2012	SCHEDULED REDEMPTION		23,955	23,955	25,147	24,602		(647)		(647)		23,955				896	11/01/2016
31388K-4C-3	FED NATL MTG ASSOC #607519		12/01/2012	SCHEDULED REDEMPTION		19,889	19,889	19,668	19,686		203		203		19,889				1,049	11/01/2031
31388L-6H-8	FED NATL MTG ASSOC #608472		12/01/2012	SCHEDULED REDEMPTION		239	239	244	245		(6)		(6)		239				11	10/01/2031
31388M-UC-0	FED NATL MTG ASSOC #609079		12/01/2012	SCHEDULED REDEMPTION		3,239	3,239	3,291	3,279		(40)		(40)		3,239				156	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445		12/01/2012	SCHEDULED REDEMPTION		430	430	455	469		(39)		(39)		430				23	07/01/2031
31388N-GH-3	FED NATL MTG ASSOC #609600		12/01/2012	SCHEDULED REDEMPTION		546	546	556	563		(16)		(16)		546				26	11/01/2031
31388N-P4-2	FED NATL MTG ASSOC #609843		12/01/2012	SCHEDULED REDEMPTION		295	295	303	309		(14)		(14)		295				14	10/01/2031
31388P-CX-7	FED NATL MTG ASSOC #610386		12/01/2012	SCHEDULED REDEMPTION		703	703	717	729		(26)		(26)		703				33	10/01/2031
31388P-G3-9	FED NATL MTG ASSOC #610518		12/01/2012	SCHEDULED REDEMPTION		284	284	292	299		(15)		(15)		284				16	10/01/2031
31388P-HD-6	FED NATL MTG ASSOC #610528		12/01/2012	SCHEDULED REDEMPTION		9,886	9,886	10,297	10,566		(680)		(680)		9,886				599	10/01/2031
31388Q-BP-3	FED NATL MTG ASSOC #611246		12/01/2012	SCHEDULED REDEMPTION		603	603	615	630		(27)		(27)		603				29	06/01/2031
31388U-EF-3	FED NATL MTG ASSOC #614934		12/01/2012	SCHEDULED REDEMPTION		38,817	38,817	40,749	39,831		(1,014)		(1,014)		38,817				1,339	12/01/2016
31388U-GN-4	FED NATL MTG ASSOC #615005		12/01/2012	SCHEDULED REDEMPTION		5,969	5,969	6,209	6,132		(162)		(162)		5,969				234	12/01/2016
31388U-K6-6	FED NATL MTG ASSOC #615117		12/01/2012	SCHEDULED REDEMPTION		981	981	1,031	1,066		(84)		(84)		981				52	11/01/2031
31388U-NZ-9	FED NATL MTG ASSOC #615208		12/01/2012	SCHEDULED REDEMPTION		953	953	980	990		(37)		(37)		953				45	10/01/2031
31388X-6U-3	FED NATL MTG ASSOC #618383		12/01/2012	SCHEDULED REDEMPTION		255	255	256	256						255				15	12/01/2031
31388Y-CL-4	FED NATL MTG ASSOC #618475		12/01/2012	SCHEDULED REDEMPTION		926	926	957	942		(16)		(16)		926				32	12/01/2016
31388Y-NY-4	FED NATL MTG ASSOC #618807		12/01/2012	SCHEDULED REDEMPTION		469	469	492	495		(26)		(26)		469				18	09/01/2016
31389A-6E-8	FED NATL MTG ASSOC #620169		12/01/2012	SCHEDULED REDEMPTION		235	235	240	243		(8)		(8)		235				11	12/01/2031
31389B-H4-6	FED NATL MTG ASSOC #620451		12/01/2012	SCHEDULED REDEMPTION		911	911	945	949		(38)		(38)		911				51	01/01/2032
31389D-TB-3	FED NATL MTG ASSOC #622546		12/01/2012	SCHEDULED REDEMPTION		2,093	2,093	2,181	2,190		(97)		(97)		2,093				83	09/01/2031
31389G-NH-9	FED NATL MTG ASSOC #625092		12/01/2012	SCHEDULED REDEMPTION		474	474	491	492		(18)		(18)		474				14	01/01/2032
31389H-NE-4	FED NATL MTG ASSOC #625989		12/01/2012	SCHEDULED REDEMPTION		1,757	1,757	1,845	1,796		(39)		(39)		1,757				60	01/01/2017
31389H-NK-0	FED NATL MTG ASSOC #625994		12/01/2012	SCHEDULED REDEMPTION		611	611	627	619		(8)		(8)		611				18	01/01/2017
31389H-TT-5	FED NATL MTG ASSOC #626162		12/01/2012	SCHEDULED REDEMPTION		48	48	50	54		(6)		(6)		48				2	06/01/2032
31389J-RW-6	FED NATL MTG ASSOC #627001		12/01/2012	SCHEDULED REDEMPTION		21,490	21,490	22,614	22,480		(990)		(990)		21,490				1,249	06/01/2032
31389J-ZC-1	FED NATL MTG ASSOC #627239		12/01/2012	SCHEDULED REDEMPTION		2,615	2,615	2,745	2,763		(148)		(148)		2,615				98	08/01/2017
31389K-L3-3	FED NATL MTG ASSOC #627746		12/01/2012	SCHEDULED REDEMPTION		113	113	116	118		(5)		(5)		113				5	02/01/2032
31389K-M3-2	FED NATL MTG ASSOC #627778		12/01/2012	SCHEDULED REDEMPTION		2,613	2,613	2,621	2,621		(8)		(8)		2,613				112	02/01/2032
31389K-VS-7	FED NATL MTG ASSOC #628025		12/01/2012	SCHEDULED REDEMPTION		5,079	5,079	5,324	5,347		(269)		(269)		5,079				221	02/01/2032
31389M-C9-6	FED NATL MTG ASSOC #629296		12/01/2012	SCHEDULED REDEMPTION		6,090	6,090	6,078	6,077		13		13		6,090				176	02/01/2032
31389N-E3-5	FED NATL MTG ASSOC #630254		12/01/2012	SCHEDULED REDEMPTION		50	50	50	50						50				2	03/01/2032
31389N-FK-6	FED NATL MTG ASSOC #630270		12/01/2012	SCHEDULED REDEMPTION		4,330	4,330	4,334	4,334		(3)		(3)		4,330				211	03/01/2032
31389N-H4-0	FED NATL MTG ASSOC #630351		12/01/2012	SCHEDULED REDEMPTION		5,699	5,699	5,902	5,875		(177)		(177)		5,699				271	04/01/2032
31389N-S6-3	FED NATL MTG ASSOC #630641		12/01/2012	SCHEDULED REDEMPTION		17,478	17,478	17,429	17,436		42		42		17,478				219	02/01/2032
31389P-DF-4	FED NATL MTG ASSOC #631102		12/01/2012	SCHEDULED REDEMPTION		1,271	1,271	1,286	1,289		(19)		(19)		1,271				60	02/01/2032
31389P-EC-0	FED NATL MTG ASSOC #631131		12/01/2012	SCHEDULED REDEMPTION		1,499	1,499	1,528	1,543		(44)		(44)		1,499				70	02/01/2032
31389Q-XG-8	FED NATL MTG ASSOC #632579		12/01/2012	SCHEDULED REDEMPTION		696	696	724	748		(53)		(53)		696				24	02/01/2032
31389Q-4L-9	FED NATL MTG ASSOC #632727		12/01/2012	SCHEDULED REDEMPTION		7,007	7,007	7,151	7,186		(179)		(179)		7,007				504	02/01/2032
31389S-S8-8	FED NATL MTG ASSOC #634243		12/01/2012	SCHEDULED REDEMPTION		12,188	12,188	12,795	12,738		(550)		(550)		12,188				632	04/01/2032
31389S-2F-0	FED NATL MTG ASSOC #634474		12/01/2012	SCHEDULED REDEMPTION		31,810	31,810	33,388	33,143		(1,333)		(1,333)		31,810				1,305	03/01/2032
31389T-FK-3	FED NATL MTG ASSOC #634770		12/01/2012	SCHEDULED REDEMPTION		72,268	72,268	74,438	73,459		(1,191)		(1,191)		72,268				2,458	02/01/2017
31389U-TM-1	FED NATL MTG ASSOC #636056		12/01/2012	SCHEDULED REDEMPTION		842	842	832	831		10		10		842				34	04/01/2032
31389U-UU-1	FED NATL MTG ASSOC #636095		12/01/2012	SCHEDULED REDEMPTION		5,209	5,209	5,395	5,376		(166)		(166)		5,209				290	04/01/2032
31389V-QR-1	FED NATL MTG ASSOC #636864		12/01/2012	SCHEDULED REDEMPTION		1,751	1,751	1,745	1,745		6		6		1,751				70	03/01/2032
31389V-RU-3	FED NATL MTG ASSOC #636899		12/01/2012	SCHEDULED REDEMPTION		13,269	13,269	13,793	13,710		(440)		(440)		13,269				436	05/01/2032
31389W-DA-0	FED NATL MTG ASSOC #637397		12/01/2012	SCHEDULED REDEMPTION		3,408	3,408	3,550	3,675		(266)		(266)		3,408				95	06/01/2032
31389W-3G-8	FED NATL MTG ASSOC #638099		12/01/2012	SCHEDULED REDEMPTION		9,533	9,533	10,008	9,673		(140)		(140)		9,533				334	04/01/2017
31389X-Z5-5	FED NATL MTG ASSOC #638964		12/01/2012	SCHEDULED REDEMPTION		25,768	25,768	26,453	25,984		(216)		(216)		25,768				758	01/01/2017
31389Y-AR-2	FED NATL MTG ASSOC #639116		12/01/2012	SCHEDULED REDEMPTION		9,090	9,090	8,981	8,967		123		123		9,090				457	08/01/2032
31389Y-S5-1	FED NATL MTG ASSOC #639640		12/01/2012	SCHEDULED REDEMPTION		8,278	8,278	8,690	8,534		(256)		(256)		8,278				323	01/01/2017
31390C-R9-9	FED NATL MTG ASSOC #642312		12/01/2012	SCHEDULED REDEMPTION		1,530	1,530	1,582	1,570		(40)		(40)		1,530				39	05/01/2032
31390D-QB-3	FED NATL MTG ASSOC #643150		12/01/2012	SCHEDULED REDEMPTION		23,986	23,986	24,949	24,619		(633)		(633)		23,986				842	05/01/2017
31390D-TG-9	FED NATL MTG ASSOC #643251		12/01/2012	SCHEDULED REDEMPTION		67,453	67,453	70,865	69,437		(1,984)		(1,984)		67,453				3,276	08/01/2032
31390E-S7-8	FED NATL MTG ASSOC #644142		12/01/2012	SCHEDULED REDEMPTION		58	58	64	63		(5)		(5)		58				2	05/01/2032
31390E-ZL-9	FED NATL MTG ASSOC #644347		12/01/2012	SCHEDULED REDEMPTION		963	963	952	948		14		14		963				40	06/01/2032
31390E-6X-5	FED NATL MTG ASSOC #644486		12/01/2012	SCHEDULED REDEMPTION		460	460	477	476		(16)		(16)		460				19	06/01/2032
31390F-SP-5	FED NATL MTG ASSOC #645026		12/01/2012	SCHEDULED REDEMPTION		9,038	9,038	8,938	8,952		86		86		9,038				381	05/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31390H-R3-1	FED NATL MTG ASSOC #646806		12/01/2012	SCHEDULED REDEMPTION		31,251	31,251	31,056	30,852		399		399		31,251				592	01/01/2033
31390J-D9-9	FED NATL MTG ASSOC #647328		12/01/2012	SCHEDULED REDEMPTION		3,236	3,236	3,594	3,522		(286)		(286)		3,236				142	07/01/2032
31390J-EY-3	FED NATL MTG ASSOC #647351		12/01/2012	SCHEDULED REDEMPTION		55	55	57	58		(3)		(3)		55				2	08/01/2032
31390J-6E-6	FED NATL MTG ASSOC #648069		12/01/2012	SCHEDULED REDEMPTION		5,917	5,917	5,922	5,922		(5)		(5)		5,917				319	07/01/2032
31390J-6F-3	FED NATL MTG ASSOC #648070		12/01/2012	SCHEDULED REDEMPTION		68	68	71	74		(6)		(6)		68				3	07/01/2032
31390L-PM-2	FED NATL MTG ASSOC #649428		12/01/2012	SCHEDULED REDEMPTION		16,884	16,884	17,743	17,678		(794)		(794)		16,884				953	07/01/2032
31390L-V4-5	FED NATL MTG ASSOC #649635		12/01/2012	SCHEDULED REDEMPTION		10,822	10,822	10,830	10,830		(9)		(9)		10,822				306	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769		12/01/2012	SCHEDULED REDEMPTION		1,794	1,794	1,884	1,830		(36)		(36)		1,794				56	06/01/2017
31390L-5L-6	FED NATL MTG ASSOC #649851		12/01/2012	SCHEDULED REDEMPTION		2,659	2,659	2,770	2,866		(207)		(207)		2,659				132	06/01/2032
31390M-H9-8	FED NATL MTG ASSOC #650156		12/01/2012	SCHEDULED REDEMPTION		17,060	17,060	17,939	17,910		(849)		(849)		17,060				650	09/01/2032
31390M-ST-2	FED NATL MTG ASSOC #650430		12/01/2012	SCHEDULED REDEMPTION		3,695	3,695	3,879	3,765		(70)		(70)		3,695				128	08/01/2017
31390N-CG-5	FED NATL MTG ASSOC #650871		12/01/2012	SCHEDULED REDEMPTION		663	663	691	726		(63)		(63)		663				29	06/01/2032
31390N-GD-8	FED NATL MTG ASSOC #650996		12/01/2012	SCHEDULED REDEMPTION		4,251	4,251	4,206	4,216		36		36		4,251				265	07/01/2032
31390N-RT-1	FED NATL MTG ASSOC #651298		12/01/2012	SCHEDULED REDEMPTION		172	172	175	174		(2)		(2)		172				7	07/01/2032
31390N-TU-6	FED NATL MTG ASSOC #651363		12/01/2012	SCHEDULED REDEMPTION		5,409	5,409	5,615	5,603		(193)		(193)		5,409				142	07/01/2032
31390N-4J-8	FED NATL MTG ASSOC #651625		12/01/2012	SCHEDULED REDEMPTION		5,803	5,803	6,024	6,034		(231)		(231)		5,803				281	06/01/2032
31390P-AZ-0	FED NATL MTG ASSOC #651724		12/01/2012	SCHEDULED REDEMPTION		10,867	10,867	10,775	10,732		134		134		10,867				411	08/01/2032
31390P-D3-8	FED NATL MTG ASSOC #651822		12/01/2012	SCHEDULED REDEMPTION		1,662	1,662	1,721	1,719		(57)		(57)		1,662				75	08/01/2032
31390P-LY-1	FED NATL MTG ASSOC #652043		12/01/2012	SCHEDULED REDEMPTION		775	775	773	773		1		1		775				9	07/01/2032
31390P-VP-9	FED NATL MTG ASSOC #652322		12/01/2012	SCHEDULED REDEMPTION		757	757	789	806		(49)		(49)		757				33	08/01/2032
31390Q-GA-7	FED NATL MTG ASSOC #652793		12/01/2012	SCHEDULED REDEMPTION		489	489	507	520		(31)		(31)		489				13	08/01/2032
31390Q-2C-8	FED NATL MTG ASSOC #653371		12/01/2012	SCHEDULED REDEMPTION		7,470	7,470	7,826	7,963		(493)		(493)		7,470				262	10/01/2032
31390R-BD-4	FED NATL MTG ASSOC #653536		12/01/2012	SCHEDULED REDEMPTION		14,619	14,619	14,456	14,476		142		142		14,619				231	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650		12/01/2012	SCHEDULED REDEMPTION		5,703	5,703	5,903	5,889		(186)		(186)		5,703				190	08/01/2032
31390R-T6-0	FED NATL MTG ASSOC #654073		12/01/2012	SCHEDULED REDEMPTION		16,573	16,573	17,261	17,258		(685)		(685)		16,573				591	09/01/2032
31390S-W2-3	FED NATL MTG ASSOC #655065		12/01/2012	SCHEDULED REDEMPTION		31,095	31,095	32,343	31,906		(812)		(812)		31,095				1,063	07/01/2017
31390S-XX-4	FED NATL MTG ASSOC #655094		12/01/2012	SCHEDULED REDEMPTION		524	524	523	523		1		1		524				22	09/01/2032
31390T-KC-2	FED NATL MTG ASSOC #655591		12/01/2012	SCHEDULED REDEMPTION		1,753	1,753	1,782	1,780		(27)		(27)		1,753				67	08/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610		12/01/2012	SCHEDULED REDEMPTION		5,040	5,040	5,312	5,264		(224)		(224)		5,040				267	08/01/2032
31390U-BM-7	FED NATL MTG ASSOC #656244		12/01/2012	SCHEDULED REDEMPTION		14,864	14,864	15,238	15,272		(408)		(408)		14,864				443	09/01/2032
31390U-LX-2	FED NATL MTG ASSOC #656542		12/01/2012	SCHEDULED REDEMPTION		850	850	881	877		(27)		(27)		850				35	09/01/2032
31390U-QB-5	FED NATL MTG ASSOC #656650		12/01/2012	SCHEDULED REDEMPTION		213	213	221	222		(9)		(9)		213				8	05/01/2032
31390Y-DQ-8	FED NATL MTG ASSOC #659911		12/01/2012	SCHEDULED REDEMPTION		11,134	11,134	11,727	11,814		(680)		(680)		11,134				423	09/01/2032
31390Y-E9-5	FED NATL MTG ASSOC #659960		12/01/2012	SCHEDULED REDEMPTION		2,181	2,181	2,176	2,175		6		6		2,181				39	09/01/2032
31390Y-W4-6	FED NATL MTG ASSOC #660467		12/01/2012	SCHEDULED REDEMPTION		1,315	1,315	1,311	1,309		6		6		1,315				52	09/01/2032
31390Y-X8-6	FED NATL MTG ASSOC #660503		12/01/2012	SCHEDULED REDEMPTION		1,060	1,060	1,113	1,066		(6)		(6)		1,060				36	06/01/2014
31390Y-Z5-0	FED NATL MTG ASSOC #660564		12/01/2012	SCHEDULED REDEMPTION		1,641	1,641	1,719	1,724		(83)		(83)		1,641				67	09/01/2032
31390Y-3B-2	FED NATL MTG ASSOC #660594		12/01/2012	SCHEDULED REDEMPTION		184	184	191	195		(11)		(11)		184				8	09/01/2032
31391B-FE-2	FED NATL MTG ASSOC #661765		12/01/2012	SCHEDULED REDEMPTION		186	186	194	200		(13)		(13)		186				8	10/01/2032
31391C-A5-4	FED NATL MTG ASSOC #662528		12/01/2012	SCHEDULED REDEMPTION		43,335	43,335	43,498	43,471		(135)		(135)		43,335				1,615	09/01/2032
31391C-XR-1	FED NATL MTG ASSOC #663188		12/01/2012	SCHEDULED REDEMPTION		319,263	319,263	324,481	322,125		(2,862)		(2,862)		319,263				12,036	09/01/2017
31391D-KN-2	FED NATL MTG ASSOC #663701		12/01/2012	SCHEDULED REDEMPTION		61	61	63	67		(6)		(6)		61				3	09/01/2032
31391D-NH-2	FED NATL MTG ASSOC #663792		12/01/2012	SCHEDULED REDEMPTION		445	445	467	494		(50)		(50)		445				18	09/01/2032
31391D-RP-0	FED NATL MTG ASSOC #663894		12/01/2012	SCHEDULED REDEMPTION		14,550	14,550	15,262	15,364		(815)		(815)		14,550				917	10/01/2032
31391E-F2-2	FED NATL MTG ASSOC #664485		12/01/2012	SCHEDULED REDEMPTION		922	922	920	920		2		2		922				37	10/01/2032
31391G-NW-2	FED NATL MTG ASSOC #666505		12/01/2012	SCHEDULED REDEMPTION		17,488	17,488	17,472	17,468		20		20		17,488				204	11/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891		12/01/2012	SCHEDULED REDEMPTION		17,198	17,198	17,813	17,782		(584)		(584)		17,198				668	11/01/2032
31391H-CR-3	FED NATL MTG ASSOC #667080		12/01/2012	SCHEDULED REDEMPTION		14,161	14,161	14,907	15,108		(946)		(946)		14,161				464	07/01/2032
31391J-HL-7	FED NATL MTG ASSOC #668135		12/01/2012	SCHEDULED REDEMPTION		92	92	97	101		(9)		(9)		92				4	11/01/2032
31391K-BF-3	FED NATL MTG ASSOC #668838		12/01/2012	SCHEDULED REDEMPTION		10,916	10,916	11,459	11,064		(148)		(148)		10,916				417	08/01/2017
31391K-TA-5	FED NATL MTG ASSOC #669345		12/01/2012	SCHEDULED REDEMPTION		121	121	126	127		(6)		(6)		121				5	11/01/2032
31391K-3V-7	FED NATL MTG ASSOC #669612		12/01/2012	SCHEDULED REDEMPTION		2,968	2,968	3,047	3,010		(42)		(42)		2,968				86	10/01/2017
31391M-DN-0	FED NATL MTG ASSOC #670709		12/01/2012	SCHEDULED REDEMPTION		3,574	3,574	3,725	3,756		(183)		(183)		3,574				186	11/01/2032
31391M-4W-0	FED NATL MTG ASSOC #671437		12/01/2012	SCHEDULED REDEMPTION		12,819	12,819	12,875	12,882		(63)		(63)		12,819				786	10/01/2032
31391N-PT-2	FED NATL MTG ASSOC #671934		12/01/2012	SCHEDULED REDEMPTION		1,022	1,022	1,011	1,007		15		15		1,022				41	12/01/2032
31391N-YP-0	FED NATL MTG ASSOC #672218		12/01/2012	SCHEDULED REDEMPTION		489	489	506	508		(19)		(19)		489				20	12/01/2032
31391N-6Q-9	FED NATL MTG ASSOC #672379		12/01/2012	SCHEDULED REDEMPTION		22,013	22,013	22,598	22,301		(289)		(289)		22,013				661	12/01/2017
31391P-TW-6	FED NATL MTG ASSOC #672965		12/01/2012	SCHEDULED REDEMPTION		48,409	48,409	49,014	48,735		(326)		(326)		48,409				1,543	01/01/2018

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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	Stated Con-tractual Maturity Date
31391T-AQ-1	FED NATL MTG ASSOC #676015		12/01/2012	SCHEDULED REDEMPTION		9,749	9,749	9,640	9,648		100		100		9,749				515	10/01/2032
31391V-BB-8	FED NATL MTG ASSOC #677834		12/01/2012	SCHEDULED REDEMPTION		9,552	9,552	9,507	9,503		49		49		9,552				424	01/01/2033
31391V-TR-4	FED NATL MTG ASSOC #678360		12/01/2012	SCHEDULED REDEMPTION		39,288	39,288	39,003	39,069		219		219		39,288				1,389	02/01/2033
31400A-AH-1	FED NATL MTG ASSOC #681408		12/01/2012	SCHEDULED REDEMPTION		3,377	3,377	3,467	3,419		(42)		(42)		3,377				98	03/01/2018
31400B-ER-3	FED NATL MTG ASSOC #682444		12/01/2012	SCHEDULED REDEMPTION		159,944	159,944	156,870	158,308		1,636		1,636		159,944				3,956	08/01/2018
31400B-ZU-3	FED NATL MTG ASSOC #683055		12/01/2012	SCHEDULED REDEMPTION		234	234	233	233		1		1		234				10	02/01/2033
31400C-4C-5	FED NATL MTG ASSOC #684019		12/01/2012	SCHEDULED REDEMPTION		20,192	20,192	20,046	20,086		106		106		20,192				759	02/01/2033
31400D-4S-8	FED NATL MTG ASSOC #684933		12/01/2012	SCHEDULED REDEMPTION		161,028	161,028	162,638	161,740		(712)		(712)		161,028				3,919	07/01/2018
31400F-YU-5	FED NATL MTG ASSOC #686623		12/01/2012	SCHEDULED REDEMPTION		53,160	53,160	52,742	52,800		360		360		53,160				1,527	02/01/2033
31400H-HU-0	FED NATL MTG ASSOC #687943		12/01/2012	SCHEDULED REDEMPTION		606	606	627	631		(26)		(26)		606				24	02/01/2033
31400J-GD-5	FED NATL MTG ASSOC #688796		12/01/2012	SCHEDULED REDEMPTION		1,488	1,488	1,519	1,516		(28)		(28)		1,488				72	02/01/2033
31400K-MJ-2	FED NATL MTG ASSOC #689861		12/01/2012	SCHEDULED REDEMPTION		1,034	1,034	1,061	1,055		(21)		(21)		1,034				32	06/01/2018
31400P-Y7-4	FED NATL MTG ASSOC #693834		12/01/2012	SCHEDULED REDEMPTION		11,540	11,540	11,846	11,699		(160)		(160)		11,540				318	03/01/2018
31400Q-3M-3	FED NATL MTG ASSOC #694804		12/01/2012	SCHEDULED REDEMPTION		10,527	10,527	11,021	11,152		(625)		(625)		10,527				426	05/01/2033
31400T-5J-2	FED NATL MTG ASSOC #697549		02/01/2012	SCHEDULED REDEMPTION		18,029	18,029	17,828	17,836		193		193		18,029				195	05/01/2033
31400Y-R2-4	FED NATL MTG ASSOC #701705		12/01/2012	SCHEDULED REDEMPTION		10,225	10,225	10,215	10,215		10		10		10,225				535	02/01/2033
31401A-Z2-6	FED NATL MTG ASSOC #702861		12/01/2012	SCHEDULED REDEMPTION		6,304	6,304	6,472	6,386		(82)		(82)		6,304				193	04/01/2018
31401C-M4-2	FED NATL MTG ASSOC #704279		12/01/2012	SCHEDULED REDEMPTION		5,484	5,484	5,423	5,411		73		73		5,484				281	05/01/2033
31401C-YW-7	FED NATL MTG ASSOC #704625		12/01/2012	SCHEDULED REDEMPTION		20,627	20,627	21,594	22,068		(1,441)		(1,441)		20,627				251	05/01/2033
31401E-HP-7	FED NATL MTG ASSOC #705938		12/01/2012	SCHEDULED REDEMPTION		590	590	612	617		(27)		(27)		590				24	06/01/2033
31401H-3F-7	FED NATL MTG ASSOC #709198		12/01/2012	SCHEDULED REDEMPTION		690	690	708	701		(11)		(11)		690				20	06/01/2018
31401L-GN-7	FED NATL MTG ASSOC #711305		12/01/2012	SCHEDULED REDEMPTION		2,138	2,138	2,239	2,237		(99)		(99)		2,138				87	04/01/2033
31401N-7K-9	FED NATL MTG ASSOC #713798		12/01/2012	SCHEDULED REDEMPTION		9,571	9,571	9,666	9,614		(44)		(44)		9,571				311	07/01/2018
31401W-DW-6	FED NATL MTG ASSOC #720217		12/01/2012	SCHEDULED REDEMPTION		6,187	6,187	6,477	6,370		(183)		(183)		6,187				251	06/01/2033
31401W-XS-3	FED NATL MTG ASSOC #720789		12/01/2012	SCHEDULED REDEMPTION		352	352	348	347		6		6		352				14	09/01/2033
31402B-WU-4	FED NATL MTG ASSOC #724359		12/01/2012	SCHEDULED REDEMPTION		156,959	156,959	156,395	156,548		411		411		156,959				4,778	07/01/2033
31402C-TT-9	FED NATL MTG ASSOC #725162		12/01/2012	SCHEDULED REDEMPTION		40,110	40,110	39,490	39,553		557		557		40,110				1,514	02/01/2034
31402C-TZ-5	FED NATL MTG ASSOC #725168		12/01/2012	SCHEDULED REDEMPTION		29,227	29,227	29,479	29,364		(138)		(138)		29,227				812	02/01/2019
31402C-US-9	FED NATL MTG ASSOC #725193		12/01/2012	SCHEDULED REDEMPTION		45,926	45,926	48,212	47,218		(1,292)		(1,292)		45,926				1,668	11/01/2018
31402C-VG-4	FED NATL MTG ASSOC #725215		12/01/2012	SCHEDULED REDEMPTION		17,888	17,888	18,778	18,373		(484)		(484)		17,888				664	05/01/2018
31402D-BT-6	FED NATL MTG ASSOC #725550		12/01/2012	SCHEDULED REDEMPTION		7,708	7,708	7,843	7,764		(55)		(55)		7,708				228	05/01/2019
31402D-7L-8	FED NATL MTG ASSOC #726399		12/01/2012	SCHEDULED REDEMPTION		26,305	26,305	27,004	26,647		(342)		(342)		26,305				811	07/01/2018
31402G-QS-5	FED NATL MTG ASSOC #728665		12/01/2012	SCHEDULED REDEMPTION		597,991	597,991	587,246	591,416		6,576		6,576		597,991				17,579	07/01/2033
31402H-VR-9	FED NATL MTG ASSOC #729724		12/01/2012	SCHEDULED REDEMPTION		480,946	480,946	475,536	477,362		3,584		3,584		480,946				14,549	07/01/2033
31402H-YU-9	FED NATL MTG ASSOC #729823		12/01/2012	SCHEDULED REDEMPTION		8,396	8,396	8,468	8,439		(43)		(43)		8,396				259	02/01/2019
31402K-YP-3	FED NATL MTG ASSOC #731618		12/01/2012	SCHEDULED REDEMPTION		74,564	74,564	78,060	78,069		(3,505)		(3,505)		74,564				1,039	09/01/2033
31402K-YU-2	FED NATL MTG ASSOC #731623		12/01/2012	SCHEDULED REDEMPTION		18,171	18,171	19,023	19,258		(1,087)		(1,087)		18,171				776	09/01/2033
31402K-YZ-1	FED NATL MTG ASSOC #731628		12/01/2012	SCHEDULED REDEMPTION		14,624	14,624	15,147	15,200		(576)		(576)		14,624				868	10/01/2033
31402L-P5-5	FED NATL MTG ASSOC #732244		12/01/2012	SCHEDULED REDEMPTION		55,211	55,211	55,763	55,459		(248)		(248)		55,211				1,488	08/01/2018
31402L-5L-2	FED NATL MTG ASSOC #732651		12/01/2012	SCHEDULED REDEMPTION		439	439	461	456		(17)		(17)		439				17	08/01/2033
31402M-RM-4	FED NATL MTG ASSOC #733192		12/01/2012	SCHEDULED REDEMPTION		44	44	46	50		(6)		(6)		44				2	09/01/2033
31402M-3E-8	FED NATL MTG ASSOC #733497		12/01/2012	SCHEDULED REDEMPTION		5,377	5,377	5,520	5,446		(69)		(69)		5,377				161	08/01/2018
31402R-SU-4	FED NATL MTG ASSOC #735931		12/01/2012	SCHEDULED REDEMPTION		3,564	3,564	3,660	3,625		(60)		(60)		3,564				111	10/01/2020
31402S-PX-9	FED NATL MTG ASSOC #736738		12/01/2012	SCHEDULED REDEMPTION		14,213	14,213	14,720	15,193		(980)		(980)		14,213				833	12/01/2033
31402U-DP-4	FED NATL MTG ASSOC #738210		12/01/2012	SCHEDULED REDEMPTION		18,359	18,359	18,542	18,432		(73)		(73)		18,359				489	10/01/2018
31402U-RA-2	FED NATL MTG ASSOC #738581		12/01/2012	SCHEDULED REDEMPTION		1,013	1,013	1,050	1,059		(45)		(45)		1,013				41	10/01/2032
31402W-KZ-0	FED NATL MTG ASSOC #740212		12/01/2012	SCHEDULED REDEMPTION		763	763	754	751		12		12		763				31	09/01/2033
31402W-M9-6	FED NATL MTG ASSOC #740284		12/01/2012	SCHEDULED REDEMPTION		101	101	101	100		1		1		101				4	09/01/2033
31402W-X5-2	FED NATL MTG ASSOC #740600		12/01/2012	SCHEDULED REDEMPTION		26,379	26,379	26,327	26,325		54		54		26,379				917	09/01/2033
31402W-3Z-9	FED NATL MTG ASSOC #740716		12/01/2012	SCHEDULED REDEMPTION		45,287	45,287	45,739	45,483		(196)		(196)		45,287				1,127	09/01/2018
31402W-6N-3	FED NATL MTG ASSOC #740777		12/01/2012	SCHEDULED REDEMPTION		2,705	2,705	2,832	2,905		(200)		(200)		2,705				110	09/01/2033
31402X-AK-2	FED NATL MTG ASSOC #740810		12/01/2012	SCHEDULED REDEMPTION		2,001	2,001	2,054	2,029		(28)		(28)		2,001				63	09/01/2018
31402X-2A-3	FED NATL MTG ASSOC #741569		12/01/2012	SCHEDULED REDEMPTION		20,427	20,427	21,487	21,351		(924)		(924)		20,427				1,091	10/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222		12/01/2012	SCHEDULED REDEMPTION		6,399	6,399	6,699	6,570		(171)		(171)		6,399				259	09/01/2033
31403A-WA-9	FED NATL MTG ASSOC #743241		12/01/2012	SCHEDULED REDEMPTION		3,855	3,855	3,992	4,055		(200)		(200)		3,855				217	10/01/2033
31403A-6D-2	FED NATL MTG ASSOC #743468		12/01/2012	SCHEDULED REDEMPTION		15,603	15,603	15,573	15,570		32		32		15,603				712	10/01/2033
31403B-H7-1	FED NATL MTG ASSOC #743754		12/01/2012	SCHEDULED REDEMPTION		393	393	407	410		(17)		(17)		393				16	11/01/2033
31403B-ZQ-9	FED NATL MTG ASSOC #744251		12/01/2012	SCHEDULED REDEMPTION		60	60	63	64		(3)		(3)		60				2	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	Stated Con-tractual Maturity Date
31403D-J6-7	FED NATL MTG ASSOC #745585		12/01/2012	SCHEDULED REDEMPTION		4,153	4,153	4,174	4,173		(20)		(20)		4,153				171	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932		12/01/2012	SCHEDULED REDEMPTION		37,998	37,998	38,952	38,905		(907)		(907)		37,998				1,597	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947		12/01/2012	SCHEDULED REDEMPTION		273,121	273,121	279,981	279,828		(6,708)		(6,708)		273,121				11,596	10/01/2036
31403D-4E-6	FED NATL MTG ASSOC #746121		12/01/2012	SCHEDULED REDEMPTION		274,564	274,564	284,624	284,515		(9,951)		(9,951)		274,564				6,452	04/01/2023
31403F-K5-2	FED NATL MTG ASSOC #747416		12/01/2012	SCHEDULED REDEMPTION		255	255	264	272		(17)		(17)		255				10	10/01/2033
31403F-PE-8	FED NATL MTG ASSOC #747521		12/01/2012	SCHEDULED REDEMPTION		6,643	6,643	6,881	6,844		(201)		(201)		6,643				301	10/01/2033
31403F-RP-1	FED NATL MTG ASSOC #747594		12/01/2012	SCHEDULED REDEMPTION		4,783	4,783	4,774	4,770		13		13		4,783				242	11/01/2033
31403G-TP-7	FED NATL MTG ASSOC #748558		12/01/2012	SCHEDULED REDEMPTION		1,431	1,431	1,482	1,484		(53)		(53)		1,431				57	12/01/2033
31403H-UT-5	FED NATL MTG ASSOC #749494		12/01/2012	SCHEDULED REDEMPTION		11,663	11,663	11,866	11,797		(134)		(134)		11,663				272	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731		12/01/2012	SCHEDULED REDEMPTION		1,691	1,691	1,775	1,740		(50)		(50)		1,691				57	11/01/2018
31403H-5P-1	FED NATL MTG ASSOC #749754		12/01/2012	SCHEDULED REDEMPTION		15,667	15,667	16,460	16,466		(799)		(799)		15,667				724	02/01/2029
31403J-H3-3	FED NATL MTG ASSOC #750050		12/01/2012	SCHEDULED REDEMPTION		37,760	37,760	38,310	38,059		(299)		(299)		37,760				779	12/01/2018
31403J-XK-7	FED NATL MTG ASSOC #750482		12/01/2012	SCHEDULED REDEMPTION		34,369	34,369	34,894	35,182		(812)		(812)		34,369				1,622	12/01/2033
31403K-E8-2	FED NATL MTG ASSOC #750859		12/01/2012	SCHEDULED REDEMPTION		18,998	18,998	19,677	19,580		(582)		(582)		18,998				666	10/01/2032
31403K-QB-2	FED NATL MTG ASSOC #751150		12/01/2012	SCHEDULED REDEMPTION		17,093	17,093	17,109	17,107		(14)		(14)		17,093				733	01/01/2034
31403K-QF-3	FED NATL MTG ASSOC #751154		12/01/2012	SCHEDULED REDEMPTION		1,229	1,229	1,273	1,259		(30)		(30)		1,229				40	01/01/2034
31403L-GK-1	FED NATL MTG ASSOC #751802		12/01/2012	SCHEDULED REDEMPTION		431	431	453	464		(33)		(33)		431				18	10/01/2033
31403L-GT-2	FED NATL MTG ASSOC #751810		12/01/2012	SCHEDULED REDEMPTION		1,074	1,074	1,116	1,116		(42)		(42)		1,074				61	10/01/2033
31403L-MN-8	FED NATL MTG ASSOC #751965		12/01/2012	SCHEDULED REDEMPTION		8,731	8,731	9,043	9,090		(359)		(359)		8,731				285	11/01/2033
31403M-GY-9	FED NATL MTG ASSOC #752715		12/01/2012	SCHEDULED REDEMPTION		19,212	19,212	19,404	19,292		(80)		(80)		19,212				458	12/01/2018
31403M-W6-2	FED NATL MTG ASSOC #753169		12/01/2012	SCHEDULED REDEMPTION		505	505	499	495		9		9		505				20	12/01/2033
31403N-HR-1	FED NATL MTG ASSOC #753640		12/01/2012	SCHEDULED REDEMPTION		1,297	1,297	1,344	1,377		(80)		(80)		1,297				24	11/01/2033
31403N-KE-6	FED NATL MTG ASSOC #753693		12/01/2012	SCHEDULED REDEMPTION		70,623	70,623	71,329	70,943		(321)		(321)		70,623				1,722	09/01/2018
31403N-KW-6	FED NATL MTG ASSOC #753709		12/01/2012	SCHEDULED REDEMPTION		131	131	132	132		(1)		(1)		131				5	11/01/2033
31403N-WC-7	FED NATL MTG ASSOC #754043		12/01/2012	SCHEDULED REDEMPTION		20,960	20,960	21,325	21,185		(225)		(225)		20,960				643	12/01/2018
31403N-WJ-2	FED NATL MTG ASSOC #754049		12/01/2012	SCHEDULED REDEMPTION		425	425	420	417		8		8		425				17	12/01/2033
31403R-E8-7	FED NATL MTG ASSOC #755359		12/01/2012	SCHEDULED REDEMPTION		790	790	818	829		(39)		(39)		790				32	12/01/2033
31403R-VE-5	FED NATL MTG ASSOC #755813		12/01/2012	SCHEDULED REDEMPTION		5,333	5,333	5,518	5,470		(138)		(138)		5,333				293	11/01/2033
31403V-TZ-2	FED NATL MTG ASSOC #759368		12/01/2012	SCHEDULED REDEMPTION		26,602	26,602	27,066	26,860		(258)		(258)		26,602				722	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281		12/01/2012	SCHEDULED REDEMPTION		45,500	45,500	46,293	45,868		(368)		(368)		45,500				1,140	02/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331		12/01/2012	SCHEDULED REDEMPTION		15,407	15,407	15,921	15,722		(315)		(315)		15,407				563	04/01/2019
31403X-Y6-6	FED NATL MTG ASSOC #761333		12/01/2012	SCHEDULED REDEMPTION		4,493	4,493	4,558	4,528		(36)		(36)		4,493				119	04/01/2019
31403X-4D-4	FED NATL MTG ASSOC #761420		12/01/2012	SCHEDULED REDEMPTION		6,808	6,808	6,423	6,617		191		191		6,808				169	05/01/2019
31403X-5G-6	FED NATL MTG ASSOC #761447		12/01/2012	SCHEDULED REDEMPTION		1,960	1,960	2,012	1,983		(23)		(23)		1,960				57	01/01/2019
31403Y-AS-2	FED NATL MTG ASSOC #761517		12/01/2012	SCHEDULED REDEMPTION		18,179	18,179	17,151	17,659		520		520		18,179				428	05/01/2019
31403Y-JB-0	FED NATL MTG ASSOC #761758		12/01/2012	SCHEDULED REDEMPTION		406	406	420	416		(10)		(10)		406				14	01/01/2019
31403Y-3T-8	FED NATL MTG ASSOC #762310		12/01/2012	SCHEDULED REDEMPTION		11,390	11,390	11,797	11,607		(217)		(217)		11,390				383	10/01/2032
31404B-T7-7	FED NATL MTG ASSOC #763874		12/01/2012	SCHEDULED REDEMPTION		2,336	2,336	2,420	2,428		(92)		(92)		2,336				95	02/01/2034
31404C-GH-7	FED NATL MTG ASSOC #764400		12/01/2012	SCHEDULED REDEMPTION		15,632	15,632	16,047	15,762		(130)		(130)		15,632				367	04/01/2019
31404C-UP-3	FED NATL MTG ASSOC #764790		12/01/2012	SCHEDULED REDEMPTION		12,508	12,508	12,726	12,648		(140)		(140)		12,508				455	03/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028		12/01/2012	SCHEDULED REDEMPTION		8,488	8,488	8,771	8,684		(196)		(196)		8,488				287	01/01/2019
31404D-JT-6	FED NATL MTG ASSOC #765374		12/01/2012	SCHEDULED REDEMPTION		10,675	10,675	11,022	10,930		(255)		(255)		10,675				428	07/01/2034
31404D-6J-2	FED NATL MTG ASSOC #765973		12/01/2012	SCHEDULED REDEMPTION		3,818	3,818	3,954	3,961		(143)		(143)		3,818				192	02/01/2034
31404E-C7-9	FED NATL MTG ASSOC #766094		12/01/2012	SCHEDULED REDEMPTION		10,904	10,904	10,783	10,750		154		154		10,904				410	02/01/2034
31404E-FL-5	FED NATL MTG ASSOC #766171		12/01/2012	SCHEDULED REDEMPTION		4,850	4,850	5,107	5,411		(561)		(561)		4,850				185	02/01/2034
31404E-GV-2	FED NATL MTG ASSOC #766212		12/01/2012	SCHEDULED REDEMPTION		1,405	1,405	1,437	1,450		(46)		(46)		1,405				57	03/01/2034
31404E-KR-6	FED NATL MTG ASSOC #766304		12/01/2012	SCHEDULED REDEMPTION		5,466	5,466	5,725	5,785		(319)		(319)		5,466				107	03/01/2034
31404E-MV-5	FED NATL MTG ASSOC #766372		12/01/2012	SCHEDULED REDEMPTION		36,197	36,197	36,238	36,231		(34)		(34)		36,197				1,563	03/01/2034
31404E-N6-9	FED NATL MTG ASSOC #766413		12/01/2012	SCHEDULED REDEMPTION		1,388	1,388	1,416	1,434		(47)		(47)		1,388				56	03/01/2034
31404E-R7-3	FED NATL MTG ASSOC #766510		12/01/2012	SCHEDULED REDEMPTION		23,951	23,951	24,854	25,082		(1,131)		(1,131)		23,951				797	03/01/2034
31404E-WX-0	FED NATL MTG ASSOC #766662		12/01/2012	SCHEDULED REDEMPTION		15,083	15,083	15,558	15,684		(601)		(601)		15,083				768	03/01/2034
31404F-6Z-1	FED NATL MTG ASSOC #767788		12/01/2012	SCHEDULED REDEMPTION		2,784	2,784	2,878	2,830		(47)		(47)		2,784				95	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082		12/01/2012	SCHEDULED REDEMPTION		21,681	21,681	22,059	21,892		(211)		(211)		21,681				812	01/01/2019
31404G-V5-7	FED NATL MTG ASSOC #768436		12/01/2012	SCHEDULED REDEMPTION		33,053	33,053	34,698	33,464		(411)		(411)		33,053				1,138	05/01/2014
31404G-X9-7	FED NATL MTG ASSOC #768504		12/01/2012	SCHEDULED REDEMPTION		2,228	2,228	2,224	2,215		13		13		2,228				136	01/01/2034
31404G-2M-2	FED NATL MTG ASSOC #768580		12/01/2012	SCHEDULED REDEMPTION		3,398	3,398	3,542	3,487		(89)		(89)		3,398				96	01/01/2034
31404G-4S-7	FED NATL MTG ASSOC #768633		12/01/2012	SCHEDULED REDEMPTION		10,224	10,224	10,319	10,306		(82)		(82)		10,224				238	06/01/2032
31404H-L9-8	FED NATL MTG ASSOC #769052		12/01/2012	SCHEDULED REDEMPTION		35,196	35,196	36,131	35,586		(390)		(390)		35,196				1,094	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	Stated Con-tractual Maturity Date
31404H-NP-0	FED NATL MTG ASSOC #769098		12/01/2012	SCHEDULED REDEMPTION		237	237	238	238		(1)		(1)		237				10	06/01/2034
31404J-T5-4	FED NATL MTG ASSOC #770172		12/01/2012	SCHEDULED REDEMPTION		12,474	12,474	12,980	13,425		(950)		(950)		12,474				654	03/01/2034
31404J-YC-3	FED NATL MTG ASSOC #770307		12/01/2012	SCHEDULED REDEMPTION		61	61	61	61						61				3	04/01/2034
31404K-FW-7	FED NATL MTG ASSOC #770681		12/01/2012	SCHEDULED REDEMPTION		32,786	32,786	33,755	33,398		(612)		(612)		32,786				922	04/01/2019
31404K-PC-0	FED NATL MTG ASSOC #770919		12/01/2012	SCHEDULED REDEMPTION		108	108	113	115		(7)		(7)		108				4	04/01/2034
31404K-SU-7	FED NATL MTG ASSOC #771031		12/01/2012	SCHEDULED REDEMPTION		50,391	50,391	48,458	49,323		1,068		1,068		50,391				1,656	04/01/2034
31404K-ZH-8	FED NATL MTG ASSOC #771244		12/01/2012	SCHEDULED REDEMPTION		1,164	1,164	1,188	1,179		(15)		(15)		1,164				31	02/01/2019
31404L-AB-6	FED NATL MTG ASSOC #771402		12/01/2012	SCHEDULED REDEMPTION		910	910	956	933		(23)		(23)		910				37	06/01/2032
31404N-NR-3	FED NATL MTG ASSOC #773600		12/01/2012	SCHEDULED REDEMPTION		8,342	8,342	8,249	8,138		204		204		8,342				514	08/01/2034
31404P-UQ-2	FED NATL MTG ASSOC #774691		12/01/2012	SCHEDULED REDEMPTION		50,607	50,607	52,063	51,662		(1,055)		(1,055)		50,607				2,499	04/01/2034
31404P-ZY-0	FED NATL MTG ASSOC #774859		12/01/2012	SCHEDULED REDEMPTION		278,368	278,368	274,366	275,902		2,466		2,466		278,368				9,529	04/01/2034
31404P-2Z-3	FED NATL MTG ASSOC #774892		12/01/2012	SCHEDULED REDEMPTION		5,771	5,771	5,969	6,002		(231)		(231)		5,771				74	04/01/2034
31404Q-WJ-4	FED NATL MTG ASSOC #775649		12/01/2012	SCHEDULED REDEMPTION		701	701	732	736		(35)		(35)		701				29	05/01/2034
31404R-T2-3	FED NATL MTG ASSOC #776469		12/01/2012	SCHEDULED REDEMPTION		16,619	16,619	16,434	16,397		221		221		16,619				955	03/01/2034
31404S-AF-2	FED NATL MTG ASSOC #776806		12/01/2012	SCHEDULED REDEMPTION		138,583	138,583	137,111	137,722		861		861		138,583				6,076	08/01/2034
31404U-TD-2	FED NATL MTG ASSOC #779148		12/01/2012	SCHEDULED REDEMPTION		30,514	30,514	28,788	29,695		820		820		30,514				828	06/01/2019
31404U-ZU-7	FED NATL MTG ASSOC #779355		12/01/2012	SCHEDULED REDEMPTION		323	323	334	332		(9)		(9)		323				13	06/01/2034
31404W-QP-4	FED NATL MTG ASSOC #780862		12/01/2012	SCHEDULED REDEMPTION		17,291	17,291	17,354	17,366		(75)		(75)		17,291				509	06/01/2031
31404W-XQ-4	FED NATL MTG ASSOC #781087		12/01/2012	SCHEDULED REDEMPTION		839	839	871	876		(38)		(38)		839				34	06/01/2034
31405C-M8-9	FED NATL MTG ASSOC #785283		12/01/2012	SCHEDULED REDEMPTION		14,482	14,482	14,420	14,406		76		76		14,482				197	07/01/2034
31405C-NE-5	FED NATL MTG ASSOC #785289		12/01/2012	SCHEDULED REDEMPTION		51	51	53	53		(2)		(2)		51				2	09/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262		12/01/2012	SCHEDULED REDEMPTION		27,517	27,517	28,886	28,600		(1,083)		(1,083)		27,517				1,093	07/01/2019
31405D-2H-9	FED NATL MTG ASSOC #786576		12/01/2012	SCHEDULED REDEMPTION		8,964	8,964	9,287	9,322		(357)		(357)		8,964				411	07/01/2034
31405D-7D-3	FED NATL MTG ASSOC #786692		12/01/2012	SCHEDULED REDEMPTION		308	308	316	318		(10)		(10)		308				12	08/01/2034
31405E-CU-7	FED NATL MTG ASSOC #786783		12/01/2012	SCHEDULED REDEMPTION		12,369	12,369	12,807	12,688		(320)		(320)		12,369				498	08/01/2019
31405E-UD-5	FED NATL MTG ASSOC #787280		12/01/2012	SCHEDULED REDEMPTION		11,406	11,406	11,280	11,298		108		108		11,406				333	07/01/2034
31405E-4F-9	FED NATL MTG ASSOC #787522		12/01/2012	SCHEDULED REDEMPTION		57,250	57,250	59,754	59,597		(2,347)		(2,347)		57,250				2,958	09/01/2034
31405E-5P-6	FED NATL MTG ASSOC #787554		12/01/2012	SCHEDULED REDEMPTION		61,361	61,361	63,204	62,751		(1,389)		(1,389)		61,361				2,206	02/01/2035
31405H-UE-6	FED NATL MTG ASSOC #789981		12/01/2012	SCHEDULED REDEMPTION		25,618	25,618	26,533	26,992		(1,374)		(1,374)		25,618				1,129	08/01/2034
31405J-SM-7	FED NATL MTG ASSOC #790824		12/01/2012	SCHEDULED REDEMPTION		910	910	942	955		(46)		(46)		910				37	09/01/2034
31405J-6X-7	FED NATL MTG ASSOC #791186		12/01/2012	SCHEDULED REDEMPTION		392,767	392,767	394,777	394,236		(1,469)		(1,469)		392,767				15,287	08/01/2034
31405K-D5-7	FED NATL MTG ASSOC #791324		12/01/2012	SCHEDULED REDEMPTION		63,826	63,826	65,927	65,351		(1,526)		(1,526)		63,826				2,285	09/01/2034
31405L-3W-7	FED NATL MTG ASSOC #792913		12/01/2012	SCHEDULED REDEMPTION		124	124	129	133		(9)		(9)		124				4	10/01/2034
31405M-SS-7	FED NATL MTG ASSOC #793529		12/01/2012	SCHEDULED REDEMPTION		1,279	1,279	1,324	1,332		(52)		(52)		1,279				77	08/01/2034
31405P-JN-1	FED NATL MTG ASSOC #795069		12/01/2012	SCHEDULED REDEMPTION		8,920	8,920	9,079	9,062		(142)		(142)		8,920				339	10/01/2034
31405Q-ES-3	FED NATL MTG ASSOC #795845		12/01/2012	SCHEDULED REDEMPTION		22,799	22,799	23,609	23,425		(627)		(627)		22,799				1,106	09/01/2034
31405U-DR-7	FED NATL MTG ASSOC #799412		12/01/2012	SCHEDULED REDEMPTION		3,025	3,025	3,115	3,082		(56)		(56)		3,025				80	10/01/2019
31405V-JZ-1	FED NATL MTG ASSOC #800480		12/01/2012	SCHEDULED REDEMPTION		14,351	14,351	14,601	14,502		(151)		(151)		14,351				446	11/01/2019
31405V-M3-8	FED NATL MTG ASSOC #800578		12/01/2012	SCHEDULED REDEMPTION		28,893	28,893	29,396	29,121		(229)		(229)		28,893				830	10/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268		12/01/2012	SCHEDULED REDEMPTION		4,281	4,281	4,355	4,312		(32)		(32)		4,281				132	11/01/2019
31405Y-WC-1	FED NATL MTG ASSOC #803543		12/01/2012	SCHEDULED REDEMPTION		14,706	14,706	15,056	14,947		(241)		(241)		14,706				464	11/01/2034
31406C-M6-2	FED NATL MTG ASSOC #805981		12/01/2012	SCHEDULED REDEMPTION		2,193	2,193	2,272	2,298		(105)		(105)		2,193				89	11/01/2034
31406G-BS-7	FED NATL MTG ASSOC #809249		12/01/2012	SCHEDULED REDEMPTION		58,303	58,303	60,030	59,878		(1,575)		(1,575)		58,303				2,661	01/01/2035
31406K-P3-8	FED NATL MTG ASSOC #812342		07/01/2012	SCHEDULED REDEMPTION		2,446	2,446	2,497	2,541		(94)		(94)		2,446				92	03/01/2035
31406R-QZ-1	FED NATL MTG ASSOC #817772		12/01/2012	SCHEDULED REDEMPTION		4,092	4,092	4,184	4,181		(88)		(88)		4,092				179	07/01/2036
31406R-TW-5	FED NATL MTG ASSOC #817865		12/01/2012	SCHEDULED REDEMPTION		87,424	87,424	90,627	90,653		(3,229)		(3,229)		87,424				2,430	12/01/2021
31406S-TE-3	FED NATL MTG ASSOC #818749		12/01/2012	SCHEDULED REDEMPTION		55,072	55,072	55,354	55,316		(244)		(244)		55,072				2,222	02/01/2035
31406S-3A-9	FED NATL MTG ASSOC #818993		12/01/2012	SCHEDULED REDEMPTION		6,081	6,081	6,307	6,341		(260)		(260)		6,081				280	03/01/2035
31406U-B4-9	FED NATL MTG ASSOC #820059		12/01/2012	SCHEDULED REDEMPTION		745	745	772	769		(24)		(24)		745				30	04/01/2035
31406V-RX-6	FED NATL MTG ASSOC #821402		12/01/2012	SCHEDULED REDEMPTION		26	26	26	27		(1)		(1)		26				1	06/01/2035
31406X-E9-9	FED NATL MTG ASSOC #822860		12/01/2012	SCHEDULED REDEMPTION		207,610	207,610	211,341	209,527		(1,917)		(1,917)		207,610				4,068	05/01/2035
31406Y-KK-5	FED NATL MTG ASSOC #823898		12/01/2012	SCHEDULED REDEMPTION		5,150	5,150	5,305	5,306		(155)		(155)		5,150				194	05/01/2035
31407A-FU-0	FED NATL MTG ASSOC #824679		06/01/2012	SCHEDULED REDEMPTION		2,578	2,578	2,629	2,611		(33)		(33)		2,578				75	05/01/2035
31407A-2K-6	FED NATL MTG ASSOC #825278		12/01/2012	SCHEDULED REDEMPTION		10,487	10,487	10,280	10,357		130		130		10,487				346	07/01/2035
31407C-XD-4	FED NATL MTG ASSOC #826976		12/01/2012	SCHEDULED REDEMPTION		19,946	19,946	20,442	20,551		(606)		(606)		19,946				686	06/01/2035
31407C-XQ-5	FED NATL MTG ASSOC #826987		12/01/2012	SCHEDULED REDEMPTION		8,524	8,524	8,769	8,889		(365)		(365)		8,524				377	06/01/2035
31407D-6B-6	FED NATL MTG ASSOC #828066		12/01/2012	SCHEDULED REDEMPTION		8,841	8,841	9,149	9,139		(298)		(298)		8,841				342	06/01/2035
31407F-RQ-5	FED NATL MTG ASSOC #829495		12/01/2012	SCHEDULED REDEMPTION		2,788	2,788	2,862	2,837		(50)		(50)		2,788				72	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	Stated Con-tractual Maturity Date
31407H-L5-3	FED NATL MTG ASSOC #831148		12/01/2012	SCHEDULED REDEMPTION		22,732	22,732	23,390	23,171		(439)		(439)		22,732				769	12/01/2035
31407J-PL-0	FED NATL MTG ASSOC #832127		12/01/2012	SCHEDULED REDEMPTION		531	531	542	541		(10)		(10)		531				22	07/01/2035
31407J-TW-2	FED NATL MTG ASSOC #832265		06/01/2012	SCHEDULED REDEMPTION		110,413	110,413	113,187	113,297		(2,883)		(2,883)		110,413				2,872	08/01/2035
31407J-XC-1	FED NATL MTG ASSOC #832375		12/01/2012	SCHEDULED REDEMPTION		59,570	59,570	61,753	61,914		(2,344)		(2,344)		59,570				1,425	08/01/2020
31407L-DD-6	FED NATL MTG ASSOC #833600		12/01/2012	SCHEDULED REDEMPTION		81,074	81,074	83,110	82,877		(1,803)		(1,803)		81,074				3,812	11/01/2035
31407M-TX-3	FED NATL MTG ASSOC #834966		12/01/2012	SCHEDULED REDEMPTION		12,549	12,549	12,830	12,838		(289)		(289)		12,549				747	07/01/2035
31407M-4L-6	FED NATL MTG ASSOC #835227		12/01/2012	SCHEDULED REDEMPTION		3,397	3,397	3,488	3,455		(58)		(58)		3,397				96	08/01/2020
31407P-JZ-2	FED NATL MTG ASSOC #836480		12/01/2012	SCHEDULED REDEMPTION		19,548	19,548	20,031	19,927		(379)		(379)		19,548				773	10/01/2035
31407P-5C-8	FED NATL MTG ASSOC #837043		12/01/2012	SCHEDULED REDEMPTION		36,255	36,255	37,227	36,727		(472)		(472)		36,255				1,129	10/01/2020
31407Q-C6-1	FED NATL MTG ASSOC #837193		12/01/2012	SCHEDULED REDEMPTION		22,629	22,629	21,696	21,963		666		666		22,629				654	02/01/2021
31407R-QM-9	FED NATL MTG ASSOC #838460		12/01/2012	SCHEDULED REDEMPTION		381,522	381,522	395,341	390,773		(9,251)		(9,251)		381,522				16,097	09/01/2035
31407S-JP-8	FED NATL MTG ASSOC #839170		12/01/2012	SCHEDULED REDEMPTION		2,143	2,143	2,207	2,186		(43)		(43)		2,143				85	11/01/2035
31407S-PL-0	FED NATL MTG ASSOC #839327		12/01/2012	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	10/01/2035
31407V-CM-5	FED NATL MTG ASSOC #841676		12/01/2012	SCHEDULED REDEMPTION		5,193	5,193	5,332	5,277		(84)		(84)		5,193				169	09/01/2020
31407V-TY-1	FED NATL MTG ASSOC #842167		12/01/2012	SCHEDULED REDEMPTION		3,103	3,103	3,186	3,158		(54)		(54)		3,103				99	10/01/2020
31407V-X6-7	FED NATL MTG ASSOC #842301		12/01/2012	SCHEDULED REDEMPTION		1,626	1,626	1,635	1,637		(10)		(10)		1,626				66	09/01/2035
31407W-4N-0	FED NATL MTG ASSOC #843329		12/01/2012	SCHEDULED REDEMPTION		34,869	34,869	32,439	33,270		1,599		1,599		34,869				972	10/01/2035
31407Y-VU-0	FED NATL MTG ASSOC #844927		12/01/2012	SCHEDULED REDEMPTION		14,039	14,039	14,140	14,095		(56)		(56)		14,039				734	12/01/2035
31407Y-4K-2	FED NATL MTG ASSOC #845126		12/01/2012	SCHEDULED REDEMPTION		3,774	3,774	3,875	3,838		(65)		(65)		3,774				111	12/01/2020
31407Y-4R-7	FED NATL MTG ASSOC #845132		12/01/2012	SCHEDULED REDEMPTION		25,884	25,884	26,578	26,339		(455)		(455)		25,884				836	12/01/2020
31408A-J9-2	FED NATL MTG ASSOC #845488		12/01/2012	SCHEDULED REDEMPTION		29,336	29,336	30,411	30,599		(1,263)		(1,263)		29,336				754	06/01/2021
31408B-QF-8	FED NATL MTG ASSOC #846554		12/01/2012	SCHEDULED REDEMPTION		30,942	30,942	31,635	31,563		(621)		(621)		30,942				772	12/01/2035
31408C-PH-3	FED NATL MTG ASSOC #847424		12/01/2012	SCHEDULED REDEMPTION		7,309	7,309	7,505	7,432		(123)		(123)		7,309				237	11/01/2020
31408D-4G-6	FED NATL MTG ASSOC #848723		12/01/2012	SCHEDULED REDEMPTION		1,717	1,717	1,755	1,775		(58)		(58)		1,717				54	01/01/2036
31408F-QB-8	FED NATL MTG ASSOC #850150		12/01/2012	SCHEDULED REDEMPTION		4,495	4,495	4,615	4,565		(70)		(70)		4,495				153	12/01/2020
31408F-3K-3	FED NATL MTG ASSOC #850502		12/01/2012	SCHEDULED REDEMPTION		36,590	36,590	37,570	37,155		(564)		(564)		36,590				984	12/01/2020
31408G-TN-7	FED NATL MTG ASSOC #851157		12/01/2012	SCHEDULED REDEMPTION		118,657	118,657	121,637	121,425		(2,768)		(2,768)		118,657				5,327	04/01/2036
31408G-UA-3	FED NATL MTG ASSOC #851177		12/01/2012	SCHEDULED REDEMPTION		59,542	59,542	59,849	59,787		(245)		(245)		59,542				2,678	04/01/2036
31408X-C4-0	FED NATL MTG ASSOC #863291		12/01/2012	SCHEDULED REDEMPTION		37,395	37,395	38,397	38,065		(670)		(670)		37,395				828	11/01/2020
31409A-HN-2	FED NATL MTG ASSOC #865237		12/01/2012	SCHEDULED REDEMPTION		3,074	3,074	3,090	3,088		(14)		(14)		3,074				121	02/01/2036
31409A-LW-7	FED NATL MTG ASSOC #865341		12/01/2012	SCHEDULED REDEMPTION		12,150	12,150	11,649	11,777		373		373		12,150				253	02/01/2021
31409A-Q2-8	FED NATL MTG ASSOC #865473		12/01/2012	SCHEDULED REDEMPTION		23,260	23,260	23,380	23,375		(115)		(115)		23,260				516	02/01/2036
31409C-W7-6	FED NATL MTG ASSOC #867470		12/01/2012	SCHEDULED REDEMPTION		114,102	114,102	106,151	108,475		5,627		5,627		114,102				3,965	06/01/2036
31409C-5N-1	FED NATL MTG ASSOC #867653		12/01/2012	SCHEDULED REDEMPTION		22,265	22,265	21,978	22,057		208		208		22,265				858	05/01/2036
31409E-JV-4	FED NATL MTG ASSOC #868876		12/01/2012	SCHEDULED REDEMPTION		2,640	2,640	2,654	2,656		(16)		(16)		2,640				150	04/01/2036
31409F-GJ-1	FED NATL MTG ASSOC #869701		12/01/2012	SCHEDULED REDEMPTION		37,974	37,974	36,289	36,697		1,277		1,277		37,974				1,158	04/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962		12/01/2012	SCHEDULED REDEMPTION		74,742	74,742	75,127	75,128		(387)		(387)		74,742				2,975	04/01/2036
31409G-XH-4	FED NATL MTG ASSOC #871080		12/01/2012	SCHEDULED REDEMPTION		93,872	93,872	97,312	98,074		(4,202)		(4,202)		93,872				2,502	11/01/2021
31409G-YG-5	FED NATL MTG ASSOC #871111		12/01/2012	SCHEDULED REDEMPTION		487,548	487,548	492,005	491,512		(3,964)		(3,964)		487,548				20,368	12/01/2036
31409H-DW-1	FED NATL MTG ASSOC #871417		12/01/2012	SCHEDULED REDEMPTION		3,210	3,210	3,282	3,291		(81)		(81)		3,210				189	05/01/2036
31409T-RY-6	FED NATL MTG ASSOC #878103		12/01/2012	SCHEDULED REDEMPTION		224,079	224,079	229,278	229,181		(5,101)		(5,101)		224,079				6,926	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521		12/01/2012	SCHEDULED REDEMPTION		4,514	4,514	4,537	4,535		(21)		(21)		4,514				201	02/01/2036
31409V-GJ-6	FED NATL MTG ASSOC #879601		12/01/2012	SCHEDULED REDEMPTION		18,590	18,590	19,291	19,318		(728)		(728)		18,590				611	03/01/2021
31409V-2C-6	FED NATL MTG ASSOC #880171		12/01/2012	SCHEDULED REDEMPTION		10,132	10,132	10,001	10,042		90		90		10,132				371	02/01/2036
31409X-NG-0	FED NATL MTG ASSOC #881591		12/01/2012	SCHEDULED REDEMPTION		2,278	2,278	2,249	2,248		30		30		2,278				79	06/01/2036
31409X-TX-7	FED NATL MTG ASSOC #881766		12/01/2012	SCHEDULED REDEMPTION		2,262	2,262	2,319	2,332		(70)		(70)		2,262				90	04/01/2036
31409Y-A9-8	FED NATL MTG ASSOC #882132		12/01/2012	SCHEDULED REDEMPTION		63,383	63,383	60,571	61,358		2,026		2,026		63,383				2,291	07/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474		12/01/2012	SCHEDULED REDEMPTION		22,202	22,202	22,700	22,796		(594)		(594)		22,202				1,277	04/01/2036
31410A-EC-6	FED NATL MTG ASSOC #883131		12/01/2012	SCHEDULED REDEMPTION		1,183	1,183	1,226	1,232		(49)		(49)		1,183				37	03/01/2021
31410C-X3-1	FED NATL MTG ASSOC #885498		12/01/2012	SCHEDULED REDEMPTION		59,956	59,956	62,153	62,396		(2,440)		(2,440)		59,956				2,374	06/01/2021
31410D-BG-4	FED NATL MTG ASSOC #885739		12/01/2012	SCHEDULED REDEMPTION		1,617	1,617	1,658	1,664		(47)		(47)		1,617				66	06/01/2036
31410D-FT-2	FED NATL MTG ASSOC #885878		12/01/2012	SCHEDULED REDEMPTION		1,360	1,360	1,394	1,410		(50)		(50)		1,360				55	06/01/2036
31410E-N2-0	FED NATL MTG ASSOC #887009		12/01/2012	SCHEDULED REDEMPTION		958	958	982	979		(21)		(21)		958				39	06/01/2036
31410E-XH-6	FED NATL MTG ASSOC #887280		12/01/2012	SCHEDULED REDEMPTION		739	739	756	761		(22)		(22)		739				32	07/01/2036
31410E-6R-4	FED NATL MTG ASSOC #887480		12/01/2012	SCHEDULED REDEMPTION		10,023	10,023	10,274	10,367		(345)		(345)		10,023				642	07/01/2036
31410E-7F-9	FED NATL MTG ASSOC #887494		12/01/2012	SCHEDULED REDEMPTION		97,611	97,611	100,062	99,416		(1,806)		(1,806)		97,611				3,402	07/01/2036
31410G-EH-2	FED NATL MTG ASSOC #888536		12/01/2012	SCHEDULED REDEMPTION		52,514	52,514	54,438	54,628		(2,114)		(2,114)		52,514				1,734	07/01/2022
31410G-N8-2	FED NATL MTG ASSOC #888815		12/01/2012	SCHEDULED REDEMPTION		33,150	33,150	34,362	34,344		(1,194)		(1,194)		33,150				908	11/01/2022

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	Stated Con-tractual Maturity Date
31410G-5Q-2	FED NATL MTG ASSOC #889255		12/01/2012	SCHEDULED REDEMPTION		200,287	200,287	207,625	208,706		(8,420)		(8,420)		200,287				5,947	03/01/2023
31410K-KL-7	FED NATL MTG ASSOC #889599		12/01/2012	SCHEDULED REDEMPTION		36,315	36,315	37,645	37,732		(1,417)		(1,417)		36,315				1,054	03/01/2023
31410M-VA-5	FED NATL MTG ASSOC #891709		12/01/2012	SCHEDULED REDEMPTION		15,087	15,087	15,425	15,562		(476)		(476)		15,087				916	07/01/2036
31410N-M4-7	FED NATL MTG ASSOC #892379		12/01/2012	SCHEDULED REDEMPTION		66,792	66,792	68,469	68,817		(2,025)		(2,025)		66,792				2,905	07/01/2036
31410N-S2-5	FED NATL MTG ASSOC #892537		12/01/2012	SCHEDULED REDEMPTION		40,048	40,048	41,054	41,071		(1,023)		(1,023)		40,048				1,733	09/01/2036
31410P-NU-3	FED NATL MTG ASSOC #893303		12/01/2012	SCHEDULED REDEMPTION		97,201	97,201	99,642	99,660		(2,459)		(2,459)		97,201				4,924	08/01/2036
31410Q-L4-1	FED NATL MTG ASSOC #894147		12/01/2012	SCHEDULED REDEMPTION		12,970	12,970	13,295	13,334		(365)		(365)		12,970				738	10/01/2036
31410Q-6U-0	FED NATL MTG ASSOC #894683		12/01/2012	SCHEDULED REDEMPTION		45,607	45,607	46,752	46,620		(1,014)		(1,014)		45,607				1,851	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641		12/01/2012	SCHEDULED REDEMPTION		2,337	2,337	2,389	2,410		(73)		(73)		2,337				97	05/01/2036
31410S-CE-5	FED NATL MTG ASSOC #895669		12/01/2012	SCHEDULED REDEMPTION		32,448	32,448	32,738	32,726		(278)		(278)		32,448				861	10/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021		12/01/2012	SCHEDULED REDEMPTION		47,114	47,114	48,297	48,157		(1,043)		(1,043)		47,114				1,974	08/01/2036
31410T-BG-9	FED NATL MTG ASSOC #896539		12/01/2012	SCHEDULED REDEMPTION		151,935	151,935	155,752	155,734		(3,799)		(3,799)		151,935				6,502	09/01/2036
31410U-EU-2	FED NATL MTG ASSOC #897547		12/01/2012	SCHEDULED REDEMPTION		7,093	7,093	7,361	7,417		(324)		(324)		7,093				106	01/01/2022
31410V-ZG-8	FED NATL MTG ASSOC #899043		12/01/2012	SCHEDULED REDEMPTION		153,934	153,934	157,921	158,499		(4,565)		(4,565)		153,934				4,280	02/01/2022
31410V-ZH-6	FED NATL MTG ASSOC #899044		12/01/2012	SCHEDULED REDEMPTION		226,403	226,403	234,946	236,131		(9,728)		(9,728)		226,403				6,715	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331		12/01/2012	SCHEDULED REDEMPTION		315,106	315,106	323,267	324,391		(9,285)		(9,285)		315,106				8,902	05/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401		12/01/2012	SCHEDULED REDEMPTION		270,555	270,555	280,469	283,113		(12,558)		(12,558)		270,555				8,937	04/01/2022
31410W-JM-1	FED NATL MTG ASSOC #899468		12/01/2012	SCHEDULED REDEMPTION		83,309	83,309	86,452	87,357		(4,048)		(4,048)		83,309				2,562	06/01/2022
31410W-S9-0	FED NATL MTG ASSOC #899744		12/01/2012	SCHEDULED REDEMPTION		311,901	311,901	291,408	297,054		14,847		14,847		311,901				8,890	07/01/2037
31410W-UP-1	FED NATL MTG ASSOC #899790		12/01/2012	SCHEDULED REDEMPTION		479,258	479,258	496,819	497,067		(17,808)		(17,808)		479,258				14,928	07/01/2022
31410W-XN-3	FED NATL MTG ASSOC #899885		12/01/2012	SCHEDULED REDEMPTION		118,541	118,541	119,801	119,891		(1,350)		(1,350)		118,541				4,444	11/01/2037
31410W-5D-6	FED NATL MTG ASSOC #900044		12/01/2012	SCHEDULED REDEMPTION		85,458	85,458	87,605	87,589		(2,131)		(2,131)		85,458				1,979	10/01/2036
31410X-TS-5	FED NATL MTG ASSOC #900661		12/01/2012	SCHEDULED REDEMPTION		29,917	29,917	30,668	30,655		(738)		(738)		29,917				1,070	09/01/2036
31410X-2T-2	FED NATL MTG ASSOC #900886		12/01/2012	SCHEDULED REDEMPTION		34,860	34,860	36,137	36,516		(1,657)		(1,657)		34,860				682	01/01/2022
31410X-5X-0	FED NATL MTG ASSOC #900962		12/01/2012	SCHEDULED REDEMPTION		1,526	1,526	1,564	1,584		(58)		(58)		1,526				62	09/01/2036
31410Y-R6-3	FED NATL MTG ASSOC #901509		12/01/2012	SCHEDULED REDEMPTION		3,895	3,895	4,042	4,064		(169)		(169)		3,895				109	12/01/2021
31411A-DF-9	FED NATL MTG ASSOC #902002		12/01/2012	SCHEDULED REDEMPTION		116,925	116,925	119,862	119,302		(2,377)		(2,377)		116,925				4,425	11/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234		12/01/2012	SCHEDULED REDEMPTION		132,560	132,560	135,889	135,729		(3,169)		(3,169)		132,560				7,137	09/01/2036
31411B-DA-8	FED NATL MTG ASSOC #902897		12/01/2012	SCHEDULED REDEMPTION		105,672	105,672	109,544	109,611		(3,939)		(3,939)		105,672				3,545	12/01/2021
31411B-EB-5	FED NATL MTG ASSOC #902930		12/01/2012	SCHEDULED REDEMPTION		262,960	262,960	265,664	265,894		(2,935)		(2,935)		262,960				13,039	12/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188		12/01/2012	SCHEDULED REDEMPTION		157,311	157,311	161,262	159,650		(2,339)		(2,339)		157,311				10,075	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858		12/01/2012	SCHEDULED REDEMPTION		31,692	31,692	32,488	32,541		(849)		(849)		31,692				1,050	10/01/2036
31411D-B4-0	FED NATL MTG ASSOC #904659		12/01/2012	SCHEDULED REDEMPTION		55,842	55,842	57,888	57,781		(1,940)		(1,940)		55,842				1,710	11/01/2021
31411D-T4-1	FED NATL MTG ASSOC #905171		12/01/2012	SCHEDULED REDEMPTION		13,865	13,865	14,213	14,148		(283)		(283)		13,865				330	10/01/2036
31411E-PE-1	FED NATL MTG ASSOC #905921		12/01/2012	SCHEDULED REDEMPTION		91,446	91,446	93,743	93,072		(1,626)		(1,626)		91,446				3,627	12/01/2036
31411E-ZR-1	FED NATL MTG ASSOC #906252		12/01/2012	SCHEDULED REDEMPTION		70,999	70,999	73,600	73,267		(2,268)		(2,268)		70,999				2,320	01/01/2022
31411E-3M-7	FED NATL MTG ASSOC #906304		12/01/2012	SCHEDULED REDEMPTION		3,357	3,357	3,484	3,503		(146)		(146)		3,357				90	01/01/2022
31411F-6K-5	FED NATL MTG ASSOC #907274		12/01/2012	SCHEDULED REDEMPTION		195,964	195,964	200,886	200,636		(4,671)		(4,671)		195,964				9,869	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890		12/01/2012	SCHEDULED REDEMPTION		5,300	5,300	5,348	5,340		(40)		(40)		5,300				220	02/01/2037
31411H-Y5-3	FED NATL MTG ASSOC #908932		12/01/2012	SCHEDULED REDEMPTION		447,555	447,555	451,646	451,479		(3,924)		(3,924)		447,555				21,249	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352		12/01/2012	SCHEDULED REDEMPTION		159,783	159,783	165,637	166,277		(6,494)		(6,494)		159,783				3,995	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756		12/01/2012	SCHEDULED REDEMPTION		48,598	48,598	49,819	49,908		(1,310)		(1,310)		48,598				2,313	02/01/2037
31411K-FF-5	FED NATL MTG ASSOC #910166		12/01/2012	SCHEDULED REDEMPTION		5,868	5,868	6,015	6,004		(136)		(136)		5,868				306	03/01/2037
31411K-GX-5	FED NATL MTG ASSOC #910214		12/01/2012	SCHEDULED REDEMPTION		206,188	206,188	211,367	211,509		(5,321)		(5,321)		206,188				9,759	03/01/2037
31411K-NJ-8	FED NATL MTG ASSOC #910393		12/01/2012	SCHEDULED REDEMPTION		8,727	8,727	8,946	8,952		(225)		(225)		8,727				508	03/01/2037
31411L-ED-9	FED NATL MTG ASSOC #911032		12/01/2012	SCHEDULED REDEMPTION		55,498	55,498	57,531	57,652		(2,154)		(2,154)		55,498				1,512	07/01/2022
31411L-FG-1	FED NATL MTG ASSOC #911067		12/01/2012	SCHEDULED REDEMPTION		93,477	93,477	97,004	97,102		(3,625)		(3,625)		93,477				2,664	11/01/2022
31411L-RL-7	FED NATL MTG ASSOC #911391		12/01/2012	SCHEDULED REDEMPTION		193,597	193,597	198,089	197,626		(4,029)		(4,029)		193,597				7,160	03/01/2037
31411N-ZU-4	FED NATL MTG ASSOC #912555		12/01/2012	SCHEDULED REDEMPTION		86,785	86,785	90,060	90,921		(4,136)		(4,136)		86,785				2,305	02/01/2022
31411R-AD-0	FED NATL MTG ASSOC #912704		12/01/2012	SCHEDULED REDEMPTION		180,936	180,936	185,134	184,880		(3,944)		(3,944)		180,936				5,732	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384		12/01/2012	SCHEDULED REDEMPTION		271,497	271,497	281,445	280,889		(9,392)		(9,392)		271,497				9,480	03/01/2022
31411U-BJ-9	FED NATL MTG ASSOC #914541		12/01/2012	SCHEDULED REDEMPTION		50,384	50,384	52,230	52,323		(1,939)		(1,939)		50,384				1,727	04/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079		12/01/2012	SCHEDULED REDEMPTION		173,869	173,869	180,239	182,538		(8,669)		(8,669)		173,869				4,745	04/01/2022
31411U-UH-2	FED NATL MTG ASSOC #915084		12/01/2012	SCHEDULED REDEMPTION		80,430	80,430	81,173	81,516		(1,086)		(1,086)		80,430				4,746	04/01/2037
31411U-ZW-4	FED NATL MTG ASSOC #915257		12/01/2012	SCHEDULED REDEMPTION		198,736	198,736	203,347	203,731		(4,995)		(4,995)		198,736				6,196	05/01/2037
31411V-P2-9	FED NATL MTG ASSOC #915841		12/01/2012	SCHEDULED REDEMPTION		49,895	49,895	51,723	51,700		(1,805)		(1,805)		49,895				1,196	03/01/2022
31411W-BT-3	FED NATL MTG ASSOC #916350		12/01/2012	SCHEDULED REDEMPTION		20,231	20,231	20,740	20,761		(530)		(530)		20,231				1,186	04/01/2037
31411W-YF-8	FED NATL MTG ASSOC #917010		12/01/2012	SCHEDULED REDEMPTION		476,899	476,899	494,373	493,119		(16,220)		(16,220)		476,899				13,370	04/01/2022

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	Stated Con-tractual Maturity Date
31411X-MF-9	FED NATL MTG ASSOC #917558		12/01/2012	SCHEDULED REDEMPTION		24,257	24,257	24,867	24,945		(688)		(688)		24,257				867	04/01/2037
31411X-XB-6	FED NATL MTG ASSOC #917874		12/01/2012	SCHEDULED REDEMPTION		80,343	80,343	81,084	81,157		(813)		(813)		80,343				4,492	05/01/2037
31411X-3K-9	FED NATL MTG ASSOC #918002		12/01/2012	SCHEDULED REDEMPTION		355,804	355,804	364,060	364,652		(8,848)		(8,848)		355,804				11,587	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104		12/01/2012	SCHEDULED REDEMPTION		259,388	259,388	268,986	271,064		(11,676)		(11,676)		259,388				5,768	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497		12/01/2012	SCHEDULED REDEMPTION		210,620	210,620	218,337	219,325		(8,705)		(8,705)		210,620				6,841	05/01/2022
31411Y-SB-0	FED NATL MTG ASSOC #918614		12/01/2012	SCHEDULED REDEMPTION		39,769	39,769	41,270	41,482		(1,712)		(1,712)		39,769				1,036	06/01/2022
31411Y-TV-5	FED NATL MTG ASSOC #918664		12/01/2012	SCHEDULED REDEMPTION		41,672	41,672	42,719	42,968		(1,296)		(1,296)		41,672				1,938	06/01/2037
31411Y-3F-8	FED NATL MTG ASSOC #918898		12/01/2012	SCHEDULED REDEMPTION		2,394	2,394	2,456	2,484		(89)		(89)		2,394				59	04/01/2022
31411Y-3G-6	FED NATL MTG ASSOC #918899		12/01/2012	SCHEDULED REDEMPTION		99,045	99,045	102,782	104,183		(5,138)		(5,138)		99,045				3,243	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		12/01/2012	SCHEDULED REDEMPTION		177,374	177,374	183,873	185,895		(8,521)		(8,521)		177,374				5,576	04/01/2022
31412A-BG-8	FED NATL MTG ASSOC #919039		12/01/2012	SCHEDULED REDEMPTION		28,399	28,399	28,653	28,628		(229)		(229)		28,399				900	05/01/2037
31412A-E5-9	FED NATL MTG ASSOC #919156		12/01/2012	SCHEDULED REDEMPTION		176,034	176,034	180,456	179,629		(3,595)		(3,595)		176,034				6,316	04/01/2037
31412A-UV-4	FED NATL MTG ASSOC #919596		12/01/2012	SCHEDULED REDEMPTION		57,624	57,624	59,736	60,077		(2,453)		(2,453)		57,624				1,787	07/01/2022
31412A-VY-7	FED NATL MTG ASSOC #919631		12/01/2012	SCHEDULED REDEMPTION		58,622	58,622	60,770	60,178		(1,556)		(1,556)		58,622				1,141	08/01/2022
31412A-V5-0	FED NATL MTG ASSOC #919636		12/01/2012	SCHEDULED REDEMPTION		80,687	80,687	83,644	83,643		(2,955)		(2,955)		80,687				2,088	09/01/2022
31412A-V6-8	FED NATL MTG ASSOC #919637		12/01/2012	SCHEDULED REDEMPTION		193,856	193,856	195,916	195,819		(1,963)		(1,963)		193,856				6,875	09/01/2037
31412B-KG-6	FED NATL MTG ASSOC #920195		12/01/2012	SCHEDULED REDEMPTION		51,114	51,114	52,987	53,377		(2,262)		(2,262)		51,114				1,742	12/01/2021
31412D-2D-9	FED NATL MTG ASSOC #922472		12/01/2012	SCHEDULED REDEMPTION		78,747	78,747	80,725	80,381		(1,633)		(1,633)		78,747				3,440	03/01/2037
31412E-FR-2	FED NATL MTG ASSOC #922776		12/01/2012	SCHEDULED REDEMPTION		16,782	16,782	17,204	17,299		(517)		(517)		16,782				461	12/01/2036
31412F-JR-5	FED NATL MTG ASSOC #923772		12/01/2012	SCHEDULED REDEMPTION		6,172	6,172	6,327	6,274		(102)		(102)		6,172				255	05/01/2037
31412G-LC-3	FED NATL MTG ASSOC #924723		12/01/2012	SCHEDULED REDEMPTION		21,993	21,993	22,799	22,555		(561)		(561)		21,993				685	05/01/2022
31412L-LE-8	FED NATL MTG ASSOC #928325		12/01/2012	SCHEDULED REDEMPTION		81,120	81,120	83,157	83,148		(2,028)		(2,028)		81,120				2,858	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511		12/01/2012	SCHEDULED REDEMPTION		70,451	70,451	72,221	71,858		(1,407)		(1,407)		70,451				2,943	06/01/2037
31412L-SY-7	FED NATL MTG ASSOC #928535		12/01/2012	SCHEDULED REDEMPTION		537,150	537,150	556,831	556,587		(19,438)		(19,438)		537,150				12,466	07/01/2022
31412L-ZB-9	FED NATL MTG ASSOC #928738		12/01/2012	SCHEDULED REDEMPTION		15,147	15,147	15,527	15,436		(290)		(290)		15,147				274	10/01/2037
31412M-XL-7	FED NATL MTG ASSOC #929583		12/01/2012	SCHEDULED REDEMPTION		66,660	66,660	69,103	69,178		(2,517)		(2,517)		66,660				2,041	06/01/2023
31412N-CL-8	FED NATL MTG ASSOC #929875		12/01/2012	SCHEDULED REDEMPTION		1,299,340	1,299,340	1,335,985	1,332,171		(32,831)		(32,831)		1,299,340				36,586	06/01/2023
31412N-FQ-4	FED NATL MTG ASSOC #929975		12/01/2012	SCHEDULED REDEMPTION		56,185	56,185	58,243	58,421		(2,236)		(2,236)		56,185				1,889	09/01/2023
31412N-G4-2	FED NATL MTG ASSOC #930019		12/01/2012	SCHEDULED REDEMPTION		76,567	76,567	79,372	80,468		(3,901)		(3,901)		76,567				2,300	10/01/2023
31412N-LF-1	FED NATL MTG ASSOC #930126		12/01/2012	SCHEDULED REDEMPTION		135,428	135,428	138,935	139,263		(3,835)		(3,835)		135,428				2,665	11/01/2023
31412N-LG-9	FED NATL MTG ASSOC #930127		12/01/2012	SCHEDULED REDEMPTION		187,755	187,755	194,635	196,051		(8,296)		(8,296)		187,755				5,344	11/01/2023
31412N-RS-7	FED NATL MTG ASSOC #930297		12/01/2012	SCHEDULED REDEMPTION		156,422	156,422	160,833	161,106		(4,684)		(4,684)		156,422				4,212	12/01/2023
31412N-W7-7	FED NATL MTG ASSOC #930470		12/01/2012	SCHEDULED REDEMPTION		167,680	167,680	174,007	175,683		(8,003)		(8,003)		167,680				4,572	01/01/2024
31412P-E4-9	FED NATL MTG ASSOC #930855		12/01/2012	SCHEDULED REDEMPTION		9,571	9,571	9,717	9,697		(126)		(126)		9,571				228	04/01/2024
31412P-KR-1	FED NATL MTG ASSOC #931004		12/01/2012	SCHEDULED REDEMPTION		49,204	49,204	49,954	49,853		(649)		(649)		49,204				1,151	04/01/2024
31412Q-BY-4	FED NATL MTG ASSOC #931655		12/01/2012	SCHEDULED REDEMPTION		284,786	284,786	289,125	288,408		(3,622)		(3,622)		284,786				6,205	07/01/2024
31412Q-DY-2	FED NATL MTG ASSOC #931719		12/01/2012	SCHEDULED REDEMPTION		24,921	24,921	25,301	25,236		(315)		(315)		24,921				604	08/01/2024
31412Q-EL-9	FED NATL MTG ASSOC #931739		12/01/2012	SCHEDULED REDEMPTION		21,307	21,307	21,632	21,582		(275)		(275)		21,307				505	08/01/2024
31412S-RH-0	FED NATL MTG ASSOC #933488		12/01/2012	SCHEDULED REDEMPTION		100,358	100,358	104,144	104,279		(3,921)		(3,921)		100,358				2,975	03/01/2023
31412S-6X-8	FED NATL MTG ASSOC #933886		12/01/2012	SCHEDULED REDEMPTION		1,105,116	1,105,116	1,136,283	1,136,638		(31,523)		(31,523)		1,105,116				30,595	04/01/2023
31412T-AQ-6	FED NATL MTG ASSOC #933915		12/01/2012	SCHEDULED REDEMPTION		126,955	126,955	130,243	130,384		(3,430)		(3,430)		126,955				3,138	06/01/2023
31412T-PN-7	FED NATL MTG ASSOC #934329		12/01/2012	SCHEDULED REDEMPTION		199,719	199,719	204,354	204,514		(4,794)		(4,794)		199,719				5,256	07/01/2038
31412T-UG-6	FED NATL MTG ASSOC #934483		12/01/2012	SCHEDULED REDEMPTION		111,005	111,005	115,072	115,348		(4,344)		(4,344)		111,005				4,495	10/01/2023
31412T-UZ-4	FED NATL MTG ASSOC #934500		12/01/2012	SCHEDULED REDEMPTION		81,674	81,674	84,666	85,384		(3,710)		(3,710)		81,674				2,318	10/01/2023
31412U-L8-1	FED NATL MTG ASSOC #935151		12/01/2012	SCHEDULED REDEMPTION		277,085	277,085	281,306	280,746		(3,660)		(3,660)		277,085				6,528	04/01/2024
31412U-N2-2	FED NATL MTG ASSOC #935209		12/01/2012	SCHEDULED REDEMPTION		39,781	39,781	41,238	41,112		(1,331)		(1,331)		39,781				1,611	04/01/2024
31412V-B6-4	FED NATL MTG ASSOC #935761		12/01/2012	SCHEDULED REDEMPTION		202,421	202,421	205,505	204,890		(2,469)		(2,469)		202,421				5,219	11/01/2024
31412W-PY-6	FED NATL MTG ASSOC #937039		12/01/2012	SCHEDULED REDEMPTION		85,033	85,033	88,149	87,614		(2,580)		(2,580)		85,033				2,633	04/01/2022
31412X-H8-0	FED NATL MTG ASSOC #937755		12/01/2012	SCHEDULED REDEMPTION		148,744	148,744	152,196	152,390		(3,646)		(3,646)		148,744				5,011	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775		12/01/2012	SCHEDULED REDEMPTION		227,036	227,036	235,355	236,856		(9,820)		(9,820)		227,036				6,223	06/01/2022
31412X-JV-7	FED NATL MTG ASSOC #937776		12/01/2012	SCHEDULED REDEMPTION		22,934	22,934	23,510	23,670		(736)		(736)		22,934				774	06/01/2037
31412X-MT-8	FED NATL MTG ASSOC #937870		12/01/2012	SCHEDULED REDEMPTION		65,957	65,957	68,374	68,426		(2,469)		(2,469)		65,957				1,990	07/01/2022
31412X-V4-3	FED NATL MTG ASSOC #938135		12/01/2012	SCHEDULED REDEMPTION		60,588	60,588	62,110	61,833		(1,245)		(1,245)		60,588				2,561	07/01/2037
31412X-XV-1	FED NATL MTG ASSOC #938192		12/01/2012	SCHEDULED REDEMPTION		64,180	64,180	66,532	66,677		(2,497)		(2,497)		64,180				1,977	07/01/2022
31412X-ZF-4	FED NATL MTG ASSOC #938242		12/01/2012	SCHEDULED REDEMPTION		139,221	139,221	142,827	143,025		(3,804)		(3,804)		139,221				4,647	07/01/2022
31412X-2U-7	FED NATL MTG ASSOC #938287		12/01/2012	SCHEDULED REDEMPTION		148,082	148,082	153,508	154,515		(6,433)		(6,433)		148,082				3,898	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602		12/01/2012	SCHEDULED REDEMPTION		10,204	10,204	10,468	10,608		(404)		(404)		10,204				326	05/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115		12/01/2012	SCHEDULED REDEMPTION		17,150	17,150	17,580	17,511		(361)		(361)		17,150				689	09/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31413B-H9-5	FED NATL MTG ASSOC #940456		12/01/2012	SCHEDULED REDEMPTION		218,023	218,023	226,011	225,917		(7,894)		(7,894)		218,023				6,957	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915		12/01/2012	SCHEDULED REDEMPTION		2,268	2,268	2,327	2,321		(52)		(52)		2,268				73	07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028		12/01/2012	SCHEDULED REDEMPTION		39,548	39,548	39,912	39,890		(343)		(343)		39,548				1,682	07/01/2037
31413C-SV-2	FED NATL MTG ASSOC #941632		12/01/2012	SCHEDULED REDEMPTION		23,951	23,951	24,855	25,265		(1,314)		(1,314)		23,951				740	06/01/2022
31413D-HK-6	FED NATL MTG ASSOC #942234		12/01/2012	SCHEDULED REDEMPTION		13,152	13,152	13,648	13,630		(477)		(477)		13,152				405	07/01/2022
31413F-MX-7	FED NATL MTG ASSOC #944174		12/01/2012	SCHEDULED REDEMPTION		636	636	652	647		(11)		(11)		636				26	06/01/2037
31413F-P8-9	FED NATL MTG ASSOC #944247		12/01/2012	SCHEDULED REDEMPTION		144,852	144,852	150,159	149,404		(4,552)		(4,552)		144,852				4,243	06/01/2022
31413F-S6-0	FED NATL MTG ASSOC #944341		12/01/2012	SCHEDULED REDEMPTION		109,258	109,258	112,002	111,859		(2,602)		(2,602)		109,258				4,609	06/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939		12/01/2012	SCHEDULED REDEMPTION		229,319	229,319	235,079	234,653		(5,333)		(5,333)		229,319				8,486	08/01/2037
31413K-GS-4	FED NATL MTG ASSOC #947609		12/01/2012	SCHEDULED REDEMPTION		119,978	119,978	124,505	124,689		(4,712)		(4,712)		119,978				4,053	10/01/2022
31413M-HW-0	FED NATL MTG ASSOC #949445		12/01/2012	SCHEDULED REDEMPTION		147,928	147,928	153,510	153,327		(5,399)		(5,399)		147,928				4,293	06/01/2023
31413S-S5-4	FED NATL MTG ASSOC #954240		12/01/2012	SCHEDULED REDEMPTION		41,480	41,480	43,000	43,251		(1,771)		(1,771)		41,480				1,762	01/01/2023
31413T-U4-2	FED NATL MTG ASSOC #955203		12/01/2012	SCHEDULED REDEMPTION		70,721	70,721	73,389	74,662		(3,941)		(3,941)		70,721				2,563	12/01/2022
31413T-3R-1	FED NATL MTG ASSOC #955408		12/01/2012	SCHEDULED REDEMPTION		57,818	57,818	59,936	60,161		(2,343)		(2,343)		57,818				1,474	12/01/2022
31413U-P4-5	FED NATL MTG ASSOC #955943		12/01/2012	SCHEDULED REDEMPTION		45,885	45,885	47,566	48,514		(2,629)		(2,629)		45,885				1,442	10/01/2022
31413U-VQ-9	FED NATL MTG ASSOC #956123		12/01/2012	SCHEDULED REDEMPTION		35,635	35,635	36,940	37,402		(1,768)		(1,768)		35,635				1,301	10/01/2022
31414B-WY-2	FED NATL MTG ASSOC #961563		12/01/2012	SCHEDULED REDEMPTION		57,093	57,093	59,247	59,461		(2,368)		(2,368)		57,093				1,649	02/01/2023
31414B-ZF-0	FED NATL MTG ASSOC #961642		12/01/2012	SCHEDULED REDEMPTION		58,104	58,104	60,233	60,704		(2,601)		(2,601)		58,104				1,718	02/01/2023
31414B-6U-9	FED NATL MTG ASSOC #961783		12/01/2012	SCHEDULED REDEMPTION		905,790	905,790	931,336	931,717		(25,928)		(25,928)		905,790				26,202	02/01/2023
31414C-AV-0	FED NATL MTG ASSOC #961820		12/01/2012	SCHEDULED REDEMPTION		59,632	59,632	61,016	60,994		(1,362)		(1,362)		59,632				1,864	03/01/2038
31414C-TX-6	FED NATL MTG ASSOC #962366		12/01/2012	SCHEDULED REDEMPTION		7,291	7,291	7,480	7,483		(192)		(192)		7,291				187	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697		12/01/2012	SCHEDULED REDEMPTION		5,287	5,287	5,424	5,410		(123)		(123)		5,287				126	06/01/2023
31414E-6F-6	FED NATL MTG ASSOC #964470		12/01/2012	SCHEDULED REDEMPTION		120,621	120,621	125,040	125,565		(4,945)		(4,945)		120,621				3,182	08/01/2023
31414F-GL-9	FED NATL MTG ASSOC #964703		12/01/2012	SCHEDULED REDEMPTION		61,934	61,934	64,204	64,421		(2,486)		(2,486)		61,934				1,798	08/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326		12/01/2012	SCHEDULED REDEMPTION		15,539	15,539	15,900	15,848		(309)		(309)		15,539				529	09/01/2038
31414F-5Q-0	FED NATL MTG ASSOC #965355		12/01/2012	SCHEDULED REDEMPTION		8,963	8,963	9,301	9,284		(321)		(321)		8,963				269	10/01/2023
31414F-6Y-2	FED NATL MTG ASSOC #965387		12/01/2012	SCHEDULED REDEMPTION		314,029	314,029	325,536	324,690		(10,661)		(10,661)		314,029				9,052	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466		12/01/2012	SCHEDULED REDEMPTION		5,478	5,478	5,620	5,588		(110)		(110)		5,478				188	09/01/2022
31414G-DY-2	FED NATL MTG ASSOC #965519		12/01/2012	SCHEDULED REDEMPTION		39,726	39,726	41,200	42,119		(2,392)		(2,392)		39,726				1,192	01/01/2023
31414G-ES-4	FED NATL MTG ASSOC #965545		12/01/2012	SCHEDULED REDEMPTION		156,382	156,382	162,111	165,058		(8,676)		(8,676)		156,382				4,043	01/01/2023
31414G-VM-8	FED NATL MTG ASSOC #966020		12/01/2012	SCHEDULED REDEMPTION		127,733	127,733	132,413	132,076		(4,343)		(4,343)		127,733				3,252	02/01/2023
31414H-M4-6	FED NATL MTG ASSOC #966679		12/01/2012	SCHEDULED REDEMPTION		8,800	8,800	9,132	9,158		(358)		(358)		8,800				213	02/01/2023
31414H-NE-3	FED NATL MTG ASSOC #966689		12/01/2012	SCHEDULED REDEMPTION		135,986	135,986	140,968	141,247		(5,262)		(5,262)		135,986				3,365	06/01/2023
31414H-PK-7	FED NATL MTG ASSOC #966726		12/01/2012	SCHEDULED REDEMPTION		139,550	139,550	144,815	145,761		(6,212)		(6,212)		139,550				5,653	12/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754		12/01/2012	SCHEDULED REDEMPTION		362,102	362,102	375,369	372,512		(10,411)		(10,411)		362,102				10,304	01/01/2023
31414J-H3-0	FED NATL MTG ASSOC #967450		12/01/2012	SCHEDULED REDEMPTION		56,809	56,809	58,891	60,033		(3,224)		(3,224)		56,809				1,515	12/01/2022
31414J-NW-9	FED NATL MTG ASSOC #967605		12/01/2012	SCHEDULED REDEMPTION		56,704	56,704	58,782	59,695		(2,991)		(2,991)		56,704				1,518	12/01/2022
31414J-SN-4	FED NATL MTG ASSOC #967725		12/01/2012	SCHEDULED REDEMPTION		425,040	425,040	440,614	440,721		(15,680)		(15,680)		425,040				12,202	01/01/2023
31414J-UC-5	FED NATL MTG ASSOC #967779		12/01/2012	SCHEDULED REDEMPTION		36,184	36,184	37,510	37,780		(1,596)		(1,596)		36,184				911	06/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015		12/01/2012	SCHEDULED REDEMPTION		149,782	149,782	155,270	155,079		(5,297)		(5,297)		149,782				5,471	01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294		12/01/2012	SCHEDULED REDEMPTION		91,024	91,024	93,136	92,905		(1,881)		(1,881)		91,024				3,045	02/01/2038
31414L-P4-4	FED NATL MTG ASSOC #969443		12/01/2012	SCHEDULED REDEMPTION		135,255	135,255	140,244	143,172		(7,917)		(7,917)		135,255				4,525	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481		12/01/2012	SCHEDULED REDEMPTION		72,884	72,884	75,555	76,968		(4,084)		(4,084)		72,884				2,206	01/01/2023
31414L-3Y-2	FED NATL MTG ASSOC #969815		12/01/2012	SCHEDULED REDEMPTION		160,105	160,105	164,252	166,061		(5,956)		(5,956)		160,105				4,274	02/01/2023
31414M-D5-2	FED NATL MTG ASSOC #970024		12/01/2012	SCHEDULED REDEMPTION		38,619	38,619	40,076	39,996		(1,378)		(1,378)		38,619				840	06/01/2023
31414N-GE-8	FED NATL MTG ASSOC #970997		12/01/2012	SCHEDULED REDEMPTION		5,573	5,573	5,783	5,813		(240)		(240)		5,573				166	01/01/2024
31414N-UT-9	FED NATL MTG ASSOC #971394		12/01/2012	SCHEDULED REDEMPTION		13,137	13,137	13,632	13,541		(404)		(404)		13,137				485	05/01/2023
31414N-VF-8	FED NATL MTG ASSOC #971414		12/01/2012	SCHEDULED REDEMPTION		39,783	39,783	41,285	41,045		(1,262)		(1,262)		39,783				1,309	05/01/2023
31414P-7G-8	FED NATL MTG ASSOC #972595		12/01/2012	SCHEDULED REDEMPTION		108,669	108,669	111,191	111,014		(2,345)		(2,345)		108,669				2,881	04/01/2038
31414Q-LX-3	FED NATL MTG ASSOC #972942		12/01/2012	SCHEDULED REDEMPTION		91,888	91,888	95,254	96,634		(4,747)		(4,747)		91,888				2,585	02/01/2023
31414Q-RL-3	FED NATL MTG ASSOC #973091		12/01/2012	SCHEDULED REDEMPTION		301,072	301,072	308,058	307,554		(6,481)		(6,481)		301,072				10,099	03/01/2038
31414Q-UR-6	FED NATL MTG ASSOC #973192		12/01/2012	SCHEDULED REDEMPTION		66,502	66,502	68,939	69,445		(2,942)		(2,942)		66,502				1,942	03/01/2023
31414Q-X2-8	FED NATL MTG ASSOC #973297		12/01/2012	SCHEDULED REDEMPTION		595,032	595,032	610,443	610,686		(15,654)		(15,654)		595,032				16,902	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993		12/01/2012	SCHEDULED REDEMPTION		289,738	289,738	300,354	300,841		(11,103)		(11,103)		289,738				5,639	02/01/2023
31414S-JX-2	FED NATL MTG ASSOC #974678		12/01/2012	SCHEDULED REDEMPTION		508,679	508,679	523,026	525,540		(16,861)		(16,861)		508,679				16,180	04/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744		12/01/2012	SCHEDULED REDEMPTION		254,809	254,809	260,721	259,907		(5,098)		(5,098)		254,809				7,749	04/01/2038
31414S-VL-4	FED NATL MTG ASSOC #975019		12/01/2012	SCHEDULED REDEMPTION		212,239	212,239	218,225	218,196		(5,956)		(5,956)		212,239				5,329	04/01/2023
31414S-YM-9	FED NATL MTG ASSOC #975116		12/01/2012	SCHEDULED REDEMPTION		192,471	192,471	196,937	196,996		(4,525)		(4,525)		192,471				6,427	05/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31414S-3Q-4	FED NATL MTG ASSOC #975207		12/01/2012	SCHEDULED REDEMPTION		130,964	130,964	135,906	137,173		(6,209)		(6,209)		130,964				4,238	03/01/2023
31414S-6Z-1	FED NATL MTG ASSOC #975288		12/01/2012	SCHEDULED REDEMPTION		8,349	8,349	8,565	8,616		(267)		(267)		8,349				237	05/01/2023
31414T-7H-8	FED NATL MTG ASSOC #976196		12/01/2012	SCHEDULED REDEMPTION		389,783	389,783	400,776	404,461		(14,678)		(14,678)		389,783				10,008	05/01/2023
31414U-G6-9	FED NATL MTG ASSOC #976421		12/01/2012	SCHEDULED REDEMPTION		4,019	4,019	4,123	4,156		(137)		(137)		4,019				101	03/01/2023
31414U-LD-8	FED NATL MTG ASSOC #976524		12/01/2012	SCHEDULED REDEMPTION		76,058	76,058	78,845	81,037		(4,979)		(4,979)		76,058				1,843	05/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607		12/01/2012	SCHEDULED REDEMPTION		59,673	59,673	61,859	62,558		(2,885)		(2,885)		59,673				1,608	04/01/2023
31414U-R7-5	FED NATL MTG ASSOC #976710		12/01/2012	SCHEDULED REDEMPTION		293,177	293,177	301,446	302,762		(9,584)		(9,584)		293,177				5,758	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789		12/01/2012	SCHEDULED REDEMPTION		5,188	5,188	5,323	5,326		(137)		(137)		5,188				124	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443		12/01/2012	SCHEDULED REDEMPTION		132,159	132,159	137,002	137,175		(5,016)		(5,016)		132,159				3,913	08/01/2023
31415A-MG-3	FED NATL MTG ASSOC #981059		12/01/2012	SCHEDULED REDEMPTION		5,435	5,435	5,640	5,658		(224)		(224)		5,435				149	04/01/2023
31415A-T5-0	FED NATL MTG ASSOC #981272		12/01/2012	SCHEDULED REDEMPTION		2,602,507	2,602,507	2,675,906	2,694,094		(91,587)		(91,587)		2,602,507				66,706	04/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365		12/01/2012	SCHEDULED REDEMPTION		34,112	34,112	34,995	34,901		(789)		(789)		34,112				848	04/01/2023
31415B-AP-4	FED NATL MTG ASSOC #981614		12/01/2012	SCHEDULED REDEMPTION		6,046	6,046	6,275	6,302		(256)		(256)		6,046				207	06/01/2023
31415B-B3-2	FED NATL MTG ASSOC #981658		12/01/2012	SCHEDULED REDEMPTION		69,765	69,765	72,321	72,551		(2,786)		(2,786)		69,765				2,321	06/01/2023
31415B-DU-0	FED NATL MTG ASSOC #981715		12/01/2012	SCHEDULED REDEMPTION		37,130	37,130	38,531	38,529		(1,399)		(1,399)		37,130				1,239	07/01/2023
31415B-FP-9	FED NATL MTG ASSOC #981774		12/01/2012	SCHEDULED REDEMPTION		79,528	79,528	82,442	83,105		(3,577)		(3,577)		79,528				2,770	05/01/2023
31415B-FW-4	FED NATL MTG ASSOC #981781		12/01/2012	SCHEDULED REDEMPTION		75,441	75,441	78,205	79,254		(3,814)		(3,814)		75,441				2,439	04/01/2023
31415B-T3-3	FED NATL MTG ASSOC #982170		12/01/2012	SCHEDULED REDEMPTION		51,766	51,766	53,719	53,732		(1,966)		(1,966)		51,766				1,461	06/01/2023
31415B-XU-8	FED NATL MTG ASSOC #982291		12/01/2012	SCHEDULED REDEMPTION		183,155	183,155	185,945	185,122		(1,967)		(1,967)		183,155				3,726	06/01/2024
31415B-4R-7	FED NATL MTG ASSOC #982432		12/01/2012	SCHEDULED REDEMPTION		6,279	6,279	6,509	6,476		(197)		(197)		6,279				180	05/01/2023
31415C-KK-2	FED NATL MTG ASSOC #982798		12/01/2012	SCHEDULED REDEMPTION		631,594	631,594	649,407	650,146		(18,552)		(18,552)		631,594				10,237	05/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831		12/01/2012	SCHEDULED REDEMPTION		229,033	229,033	234,347	235,474		(6,441)		(6,441)		229,033				6,058	05/01/2038
31415C-NH-6	FED NATL MTG ASSOC #982892		12/01/2012	SCHEDULED REDEMPTION		1,822,412	1,822,412	1,873,809	1,901,369		(78,958)		(78,958)		1,822,412				46,212	05/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104		12/01/2012	SCHEDULED REDEMPTION		9,369	9,369	9,722	9,714		(345)		(345)		9,369				279	05/01/2023
31415L-EC-7	FED NATL MTG ASSOC #983131		12/01/2012	SCHEDULED REDEMPTION		74,150	74,150	76,866	76,938		(2,788)		(2,788)		74,150				1,927	05/01/2023
31415L-QX-8	FED NATL MTG ASSOC #983470		12/01/2012	SCHEDULED REDEMPTION		99,106	99,106	101,406	101,712		(2,605)		(2,605)		99,106				2,912	05/01/2038
31415L-TF-4	FED NATL MTG ASSOC #983550		12/01/2012	SCHEDULED REDEMPTION		4,999	4,999	5,128	5,120		(122)		(122)		4,999				153	05/01/2023
31415L-XC-6	FED NATL MTG ASSOC #983675		12/01/2012	SCHEDULED REDEMPTION		33,444	33,444	34,670	34,895		(1,450)		(1,450)		33,444				1,013	11/01/2023
31415M-FR-1	FED NATL MTG ASSOC #984076		12/01/2012	SCHEDULED REDEMPTION		1,155,929	1,155,929	1,188,530	1,197,253		(41,324)		(41,324)		1,155,929				31,106	06/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804		12/01/2012	SCHEDULED REDEMPTION		111,867	111,867	115,966	117,544		(5,676)		(5,676)		111,867				3,013	06/01/2023
31415Q-CT-1	FED NATL MTG ASSOC #985782		12/01/2012	SCHEDULED REDEMPTION		127,076	127,076	130,024	130,992		(3,916)		(3,916)		127,076				5,767	08/01/2038
31415Q-M3-7	FED NATL MTG ASSOC #986078		12/01/2012	SCHEDULED REDEMPTION		22,861	22,861	23,699	23,649		(788)		(788)		22,861				499	09/01/2023
31415Q-NT-9	FED NATL MTG ASSOC #986102		12/01/2012	SCHEDULED REDEMPTION		411,383	411,383	426,456	422,080		(10,697)		(10,697)		411,383				8,899	09/01/2023
31415Q-N7-7	FED NATL MTG ASSOC #986114		12/01/2012	SCHEDULED REDEMPTION		797,882	797,882	827,117	821,401		(23,519)		(23,519)		797,882				30,183	10/01/2023
31415Q-XS-0	FED NATL MTG ASSOC #986389		12/01/2012	SCHEDULED REDEMPTION		77,831	77,831	80,683	80,133		(2,302)		(2,302)		77,831				2,095	07/01/2023
31415R-NN-0	FED NATL MTG ASSOC #986997		12/01/2012	SCHEDULED REDEMPTION		135,892	135,892	140,871	143,678		(7,787)		(7,787)		135,892				4,057	07/01/2023
31415R-0Z-0	FED NATL MTG ASSOC #987072		12/01/2012	SCHEDULED REDEMPTION		91,922	91,922	94,303	93,782		(1,860)		(1,860)		91,922				3,546	08/01/2023
31415R-VF-8	FED NATL MTG ASSOC #987214		12/01/2012	SCHEDULED REDEMPTION		48,371	48,371	50,143	50,824		(2,453)		(2,453)		48,371				1,322	07/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484		12/01/2012	SCHEDULED REDEMPTION		101,317	101,317	105,029	105,035		(3,718)		(3,718)		101,317				2,271	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741		12/01/2012	SCHEDULED REDEMPTION		248,642	248,642	257,756	258,278		(9,636)		(9,636)		248,642				7,208	08/01/2023
31415S-P5-5	FED NATL MTG ASSOC #987944		12/01/2012	SCHEDULED REDEMPTION		311,661	311,661	323,081	323,525		(11,864)		(11,864)		311,661				8,874	12/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388		12/01/2012	SCHEDULED REDEMPTION		122,242	122,242	126,855	126,578		(4,336)		(4,336)		122,242				3,121	09/01/2023
31415T-NQ-9	FED NATL MTG ASSOC #988799		12/01/2012	SCHEDULED REDEMPTION		179,802	179,802	186,390	189,310		(9,508)		(9,508)		179,802				6,094	08/01/2023
31415T-QL-7	FED NATL MTG ASSOC #988859		12/01/2012	SCHEDULED REDEMPTION		80,832	80,832	82,064	81,918		(1,086)		(1,086)		80,832				1,641	07/01/2024
31415T-SN-1	FED NATL MTG ASSOC #988925		12/01/2012	SCHEDULED REDEMPTION		123,888	123,888	128,562	131,045		(7,158)		(7,158)		123,888				3,569	08/01/2023
31415V-BG-9	FED NATL MTG ASSOC #990239		12/01/2012	SCHEDULED REDEMPTION		34,776	34,776	36,052	37,167		(2,391)		(2,391)		34,776				1,018	11/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957		12/01/2012	SCHEDULED REDEMPTION		161,541	161,541	167,637	170,445		(8,904)		(8,904)		161,541				4,756	09/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961		12/01/2012	SCHEDULED REDEMPTION		163,073	163,073	167,296	167,146		(4,074)		(4,074)		163,073				3,445	09/01/2023
31415V-5L-5	FED NATL MTG ASSOC #991051		12/01/2012	SCHEDULED REDEMPTION		315,490	315,490	318,842	320,250		(4,761)		(4,761)		315,490				10,584	10/01/2038
31415V-6B-6	FED NATL MTG ASSOC #991066		12/01/2012	SCHEDULED REDEMPTION		118,322	118,322	122,787	124,772		(6,449)		(6,449)		118,322				3,030	11/01/2023
31415W-FY-4	FED NATL MTG ASSOC #991283		12/01/2012	SCHEDULED REDEMPTION		198,656	198,656	206,153	211,380		(12,723)		(12,723)		198,656				6,228	09/01/2023
31415W-LM-3	FED NATL MTG ASSOC #991432		12/01/2012	SCHEDULED REDEMPTION		23,115	23,115	23,987	24,064		(949)		(949)		23,115				703	12/01/2023
31415W-3G-6	FED NATL MTG ASSOC #991899		12/01/2012	SCHEDULED REDEMPTION		498,425	498,425	503,721	504,211		(5,786)		(5,786)		498,425				14,543	10/01/2038
31415W-4P-5	FED NATL MTG ASSOC #991930		12/01/2012	SCHEDULED REDEMPTION		55,691	55,691	57,732	58,203		(2,512)		(2,512)		55,691				1,622	12/01/2023
31415X-Z3-8	FED NATL MTG ASSOC #992762		12/01/2012	SCHEDULED REDEMPTION		48,616	48,616	49,356	49,146		(531)		(531)		48,616				1,009	02/01/2024
31415X-3S-8	FED NATL MTG ASSOC #992809		12/01/2012	SCHEDULED REDEMPTION		42,006	42,006	43,591	43,607		(1,600)		(1,600)		42,006				1,124	11/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956		12/01/2012	SCHEDULED REDEMPTION		376,334	376,334	390,123	389,735		(13,401)		(13,401)		376,334				10,158	12/01/2023
31415Y-LM-9	FED NATL MTG ASSOC #993232		12/01/2012	SCHEDULED REDEMPTION		138,974	138,974	141,091	140,702		(1,729)		(1,729)		138,974				3,685	07/01/2024

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	Stated Con-tractual Maturity Date
31415Y-5S-4	FED NATL MTG ASSOC #993757		12/01/2012	SCHEDULED REDEMPTION		183,810	183,810	190,545	193,929		(10,119)		(10,119)		183,810				3,862	11/01/2023
31416A-GT-1	FED NATL MTG ASSOC #994010		12/01/2012	SCHEDULED REDEMPTION		100,851	100,851	102,388	102,126		(1,275)		(1,275)		100,851				1,784	09/01/2024
31416A-GY-0	FED NATL MTG ASSOC #994015		12/01/2012	SCHEDULED REDEMPTION		161,077	161,077	163,530	162,861		(1,785)		(1,785)		161,077				4,174	09/01/2024
31416B-BM-9	FED NATL MTG ASSOC #994744		12/01/2012	SCHEDULED REDEMPTION		182,837	182,837	185,623	185,036		(2,199)		(2,199)		182,837				4,426	04/01/2024
31416B-HE-1	FED NATL MTG ASSOC #994929		12/01/2012	SCHEDULED REDEMPTION		5,123	5,123	5,311	5,397		(274)		(274)		5,123				143	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933		12/01/2012	SCHEDULED REDEMPTION		98,140	98,140	101,736	101,239		(3,099)		(3,099)		98,140				2,802	09/01/2023
31416B-Z8-4	FED NATL MTG ASSOC #995467		12/01/2012	SCHEDULED REDEMPTION		924,603	924,603	950,679	950,991		(26,389)		(26,389)		924,603				24,565	09/01/2023
31416B-2F-4	FED NATL MTG ASSOC #995474		12/01/2012	SCHEDULED REDEMPTION		61,406	61,406	63,656	63,845		(2,439)		(2,439)		61,406				1,796	02/01/2024
31416H-E5-0	FED NATL MTG ASSOC #AA0155		12/01/2012	SCHEDULED REDEMPTION		327,591	327,591	339,594	339,848		(12,257)		(12,257)		327,591				10,322	01/01/2024
31416H-PX-7	FED NATL MTG ASSOC #AA0437		09/01/2012	Various		256,041	243,136	252,044	265,832		(11,583)		(11,583)		254,249		1,792	1,792	7,655	12/01/2023
31416H-ZB-4	FED NATL MTG ASSOC #AA0737		12/01/2012	SCHEDULED REDEMPTION		194,397	194,397	197,358	197,120		(2,724)		(2,724)		194,397				5,515	03/01/2024
31416H-ZK-4	FED NATL MTG ASSOC #AA0745		12/01/2012	SCHEDULED REDEMPTION		225,061	225,061	231,408	232,056		(6,995)		(6,995)		225,061				5,950	03/01/2024
31416H-2W-4	FED NATL MTG ASSOC #AA0788		12/01/2012	SCHEDULED REDEMPTION		30,430	30,430	30,894	30,832		(402)		(402)		30,430				643	05/01/2024
31416J-BE-0	FED NATL MTG ASSOC #AA0936		08/01/2012	SCHEDULED REDEMPTION		45,428	45,428	47,092	47,923		(2,496)		(2,496)		45,428				868	12/01/2023
31416K-ZP-6	FED NATL MTG ASSOC #AA2549		12/01/2012	SCHEDULED REDEMPTION		192,956	192,956	195,896	195,945		(2,989)		(2,989)		192,956				4,521	04/01/2024
31416L-FM-3	FED NATL MTG ASSOC #AA2871		12/01/2012	SCHEDULED REDEMPTION		675,768	675,768	694,826	692,852		(17,084)		(17,084)		675,768				21,944	03/01/2024
31416L-3Q-7	FED NATL MTG ASSOC #AA3506		12/01/2012	SCHEDULED REDEMPTION		234,360	234,360	237,930	237,513		(3,153)		(3,153)		234,360				5,321	03/01/2024
31416M-U2-8	FED NATL MTG ASSOC #AA4200		12/01/2012	SCHEDULED REDEMPTION		791,948	791,948	814,283	813,735		(21,787)		(21,787)		791,948				21,783	03/01/2024
31416M-WC-4	FED NATL MTG ASSOC #AA4242		12/01/2012	SCHEDULED REDEMPTION		228,900	228,900	232,387	231,875		(2,976)		(2,976)		228,900				5,839	04/01/2024
31416N-BX-9	FED NATL MTG ASSOC #AA4553		12/01/2012	SCHEDULED REDEMPTION		196,030	196,030	203,197	203,046		(7,016)		(7,016)		196,030				4,872	08/01/2024
31416N-CR-1	FED NATL MTG ASSOC #AA4579		12/01/2012	SCHEDULED REDEMPTION		43,979	43,979	44,649	44,521		(542)		(542)		43,979				1,158	04/01/2024
31416N-V2-5	FED NATL MTG ASSOC #AA5132		12/01/2012	SCHEDULED REDEMPTION		391,795	391,795	397,764	397,117		(5,321)		(5,321)		391,795				12,464	04/01/2024
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250		12/01/2012	SCHEDULED REDEMPTION		367,639	367,639	373,240	371,753		(4,114)		(4,114)		367,639				9,598	03/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		12/01/2012	SCHEDULED REDEMPTION		193,673	193,673	198,688	198,383		(4,710)		(4,710)		193,673				4,322	10/01/2023
31416P-MP-9	FED NATL MTG ASSOC #AA5765		12/01/2012	SCHEDULED REDEMPTION		338,260	338,260	343,413	342,499		(4,239)		(4,239)		338,260				7,739	04/01/2024
31416P-UQ-8	FED NATL MTG ASSOC #AA5990		12/01/2012	SCHEDULED REDEMPTION		3,301,445	3,301,445	3,422,154	3,415,594		(114,148)		(114,148)		3,301,445				79,665	05/01/2024
31416P-Y5-0	FED NATL MTG ASSOC #AA6131		12/01/2012	SCHEDULED REDEMPTION		53,569	53,569	54,385	54,146		(577)		(577)		53,569				1,104	04/01/2024
31416Q-MF-9	FED NATL MTG ASSOC #AA6657		12/01/2012	SCHEDULED REDEMPTION		212,070	212,070	215,301	214,614		(2,544)		(2,544)		212,070				4,835	06/01/2024
31416Q-QB-4	FED NATL MTG ASSOC #AA6749		12/01/2012	SCHEDULED REDEMPTION		112,779	112,779	114,497	114,282		(1,503)		(1,503)		112,779				2,681	06/01/2024
31416Q-SH-9	FED NATL MTG ASSOC #AA6819		12/01/2012	SCHEDULED REDEMPTION		55,556	55,556	56,403	56,467		(911)		(911)		55,556				1,180	10/01/2024
31416Q-7M-1	FED NATL MTG ASSOC #AA7199		12/01/2012	SCHEDULED REDEMPTION		104,474	104,474	106,065	105,849		(1,375)		(1,375)		104,474				2,530	05/01/2024
31416R-VA-8	FED NATL MTG ASSOC #AA7808		12/01/2012	SCHEDULED REDEMPTION		5,510	5,510	5,594	5,574		(64)		(64)		5,510				117	08/01/2024
31416R-XR-9	FED NATL MTG ASSOC #AA7887		12/01/2012	SCHEDULED REDEMPTION		109,207	109,207	110,870	110,420		(1,213)		(1,213)		109,207				2,390	06/01/2024
31416R-3D-3	FED NATL MTG ASSOC #AA7995		12/01/2012	SCHEDULED REDEMPTION		21,057	21,057	21,378	21,302		(245)		(245)		21,057				567	06/01/2024
31416S-XS-5	FED NATL MTG ASSOC #AA8788		12/01/2012	SCHEDULED REDEMPTION		153,231	153,231	155,565	154,991		(1,760)		(1,760)		153,231				3,633	07/01/2024
31416S-Z8-7	FED NATL MTG ASSOC #AA8866		11/01/2012	SCHEDULED REDEMPTION		157,364	157,364	159,761	161,383		(4,019)		(4,019)		157,364				4,240	04/01/2024
31416T-JX-8	FED NATL MTG ASSOC #AA9277		12/01/2012	SCHEDULED REDEMPTION		184,634	184,634	187,447	186,920		(2,286)		(2,286)		184,634				3,142	09/01/2024
31417J-DX-5	FED NATL MTG ASSOC #AC0117		12/01/2012	SCHEDULED REDEMPTION		277,392	277,392	281,618	280,599		(3,207)		(3,207)		277,392				5,991	09/01/2024
31417J-D9-8	FED NATL MTG ASSOC #AC0127		12/01/2012	SCHEDULED REDEMPTION		11,099	11,099	11,268	11,239		(140)		(140)		11,099				291	11/01/2024
31417J-E6-3	FED NATL MTG ASSOC #AC0156		12/01/2012	SCHEDULED REDEMPTION		10,556	10,556	10,717	10,672		(116)		(116)		10,556				301	07/01/2024
31417J-RJ-1	FED NATL MTG ASSOC #AC0488		12/01/2012	SCHEDULED REDEMPTION		1,686,954	1,686,954	1,748,633	1,739,320		(52,366)		(52,366)		1,686,954				41,891	09/01/2024
31417J-SJ-0	FED NATL MTG ASSOC #AC0520		12/01/2012	SCHEDULED REDEMPTION		11,070	11,070	11,239	11,206		(136)		(136)		11,070				247	07/01/2024
31417K-QY-6	FED NATL MTG ASSOC #AC1370		12/01/2012	SCHEDULED REDEMPTION		87,630	87,630	88,965	88,631		(1,001)		(1,001)		87,630				2,216	08/01/2024
31417K-Q4-2	FED NATL MTG ASSOC #AC1374		12/01/2012	SCHEDULED REDEMPTION		47,273	47,273	47,993	47,832		(559)		(559)		47,273				1,249	08/01/2024
31417K-VS-3	FED NATL MTG ASSOC #AC1524		12/01/2012	SCHEDULED REDEMPTION		10,260	10,260	10,416	10,380		(120)		(120)		10,260				267	09/01/2024
31417K-VU-8	FED NATL MTG ASSOC #AC1526		12/01/2012	SCHEDULED REDEMPTION		14,731	14,731	14,956	14,917		(186)		(186)		14,731				361	09/01/2024
31417K-3T-2	FED NATL MTG ASSOC #AC1709		12/01/2012	SCHEDULED REDEMPTION		51,353	51,353	52,135	51,967		(614)		(614)		51,353				1,654	11/01/2024
31417K-4D-6	FED NATL MTG ASSOC #AC1719		12/01/2012	SCHEDULED REDEMPTION		225,536	225,536	228,971	228,134		(2,599)		(2,599)		225,536				6,245	08/01/2024
31417L-KZ-7	FED NATL MTG ASSOC #AC2111		12/01/2012	SCHEDULED REDEMPTION		100,068	100,068	101,593	101,410		(1,342)		(1,342)		100,068				2,056	08/01/2024
31417L-QT-5	FED NATL MTG ASSOC #AC2265		12/01/2012	SCHEDULED REDEMPTION		515,399	515,399	523,251	522,384		(6,984)		(6,984)		515,399				11,170	11/01/2024
31417L-YM-1	FED NATL MTG ASSOC #AC2515		12/01/2012	SCHEDULED REDEMPTION		30,716	30,716	31,839	31,830		(1,115)		(1,115)		30,716				602	08/01/2024
31417M-5Y-5	FED NATL MTG ASSOC #AC3562		12/01/2012	SCHEDULED REDEMPTION		66,600	66,600	67,614	67,523		(923)		(923)		66,600				1,722	10/01/2024
31417N-AJ-0	FED NATL MTG ASSOC #AC3608		12/01/2012	SCHEDULED REDEMPTION		47,887	47,887	48,616	48,373		(486)		(486)		47,887				1,523	08/01/2024
31417N-AS-0	FED NATL MTG ASSOC #AC3616		12/01/2012	SCHEDULED REDEMPTION		8,635	8,635	8,767	8,735		(100)		(100)		8,635				250	08/01/2024
31417Q-C8-5	FED NATL MTG ASSOC #AC4594		12/01/2012	SCHEDULED REDEMPTION		12,498	12,498	12,688	12,633		(135)		(135)		12,498				360	12/01/2024
31417Q-GE-8	FED NATL MTG ASSOC #AC4696		12/01/2012	SCHEDULED REDEMPTION		179,209	179,209	181,939	181,643		(2,434)		(2,434)		179,209				4,242	10/01/2024
31417Q-MM-3	FED NATL MTG ASSOC #AC4863		12/01/2012	SCHEDULED REDEMPTION		221,056	221,056	224,424	223,665		(2,609)		(2,609)		221,056				4,888	11/01/2024
31417Q-PC-2	FED NATL MTG ASSOC #AC4918		12/01/2012	SCHEDULED REDEMPTION		100,741	100,741	102,276	102,061		(1,320)		(1,320)		100,741				2,216	12/01/2024

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	Stated Con-tractual Maturity Date
31417Q-XE-9	FED NATL MTG ASSOC #AC5176		12/01/2012	SCHEDULED REDEMPTION		215,219	215,219	218,498	217,377		(2,158)		(2,158)		215,219				4,831	11/01/2024
31417S-L5-7	FED NATL MTG ASSOC #AC5747		12/01/2012	SCHEDULED REDEMPTION		144,123	144,123	149,392	148,222		(4,099)		(4,099)		144,123				3,528	12/01/2024
31417S-XZ-8	FED NATL MTG ASSOC #AC6095		12/01/2012	SCHEDULED REDEMPTION		105,953	105,953	107,568	107,382		(1,429)		(1,429)		105,953				2,539	11/01/2024
31417T-D9-6	FED NATL MTG ASSOC #AC6427		12/01/2012	SCHEDULED REDEMPTION		12,208	12,208	12,394	12,376		(168)		(168)		12,208				346	11/01/2024
31417T-GL-6	FED NATL MTG ASSOC #AC6502		12/01/2012	SCHEDULED REDEMPTION		992,546	992,546	1,007,667	1,010,275		(17,729)		(17,729)		992,546				24,114	12/01/2024
31417T-V8-8	FED NATL MTG ASSOC #AC6938		12/01/2012	SCHEDULED REDEMPTION		13,270	13,270	13,472	13,434		(164)		(164)		13,270				417	11/01/2024
31417U-CU-7	FED NATL MTG ASSOC #AC7282		12/01/2012	SCHEDULED REDEMPTION		26,528	26,528	26,932	26,855		(327)		(327)		26,528				584	11/01/2024
31417U-NW-1	FED NATL MTG ASSOC #AC7604		12/01/2012	SCHEDULED REDEMPTION		131,502	131,502	133,505	133,205		(1,703)		(1,703)		131,502				3,670	11/01/2024
31417U-P2-5	FED NATL MTG ASSOC #AC7640		12/01/2012	SCHEDULED REDEMPTION		1,414,981	1,414,981	1,436,537	1,433,776		(18,795)		(18,795)		1,414,981				33,574	11/01/2024
31417U-RG-2	FED NATL MTG ASSOC #AC7686		12/01/2012	SCHEDULED REDEMPTION		96,396	96,396	97,864	97,647		(1,251)		(1,251)		96,396				2,544	12/01/2024
31417U-RL-1	FED NATL MTG ASSOC #AC7690		12/01/2012	SCHEDULED REDEMPTION		608,606	608,606	617,878	616,069		(7,463)		(7,463)		608,606				11,687	11/01/2024
31417U-SK-2	FED NATL MTG ASSOC #AC7721		12/01/2012	SCHEDULED REDEMPTION		12,768	12,768	12,963	12,921		(152)		(152)		12,768				389	11/01/2024
31417Y-BM-8	FED NATL MTG ASSOC #MA0043		12/01/2012	SCHEDULED REDEMPTION		199,082	199,082	202,115	201,742		(2,660)		(2,660)		199,082				4,661	04/01/2024
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		12/01/2012	SCHEDULED REDEMPTION		7,303,718	7,303,718	7,594,726	7,550,253		(246,536)		(246,536)		7,303,718				177,829	10/01/2019
31417Y-HK-6	FED NATL MTG ASSOC #MA0233		12/01/2012	SCHEDULED REDEMPTION		15,783	15,783	16,023	15,975		(192)		(192)		15,783				408	11/01/2024
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		12/01/2012	SCHEDULED REDEMPTION		4,553,232	4,553,232	4,807,217	4,755,813		(202,581)		(202,581)		4,553,232				117,391	12/01/2019
31417Y-JV-0	FED NATL MTG ASSOC #MA0275		12/01/2012	SCHEDULED REDEMPTION		129,569	129,569	131,543	131,161		(1,592)		(1,592)		129,569				2,986	12/01/2024
31418A-GL-6	FED NATL MTG ASSOC #MA1102		12/01/2012	SCHEDULED REDEMPTION		22,504	22,504	23,601			(1,097)		(1,097)		22,504				160	07/01/2027
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		12/01/2012	SCHEDULED REDEMPTION		5,171	5,171	5,314	5,323		(152)		(152)		5,171				250	06/25/2018
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		05/01/2012	SCHEDULED REDEMPTION		756	756	790	756						756				20	04/25/2019
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		12/01/2012	SCHEDULED REDEMPTION		159,692	159,692	117,736	146,421		13,271		13,271		159,692				6,875	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		12/01/2012	SCHEDULED REDEMPTION		138,056	138,056	111,850	129,596		8,460		8,460		138,056				6,656	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		12/01/2012	SCHEDULED REDEMPTION		846,348	846,348	785,304	819,287		27,061		27,061		846,348				39,013	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		12/01/2012	SCHEDULED REDEMPTION		231,596	231,596	174,164	208,345		23,251		23,251		231,596				9,430	07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS		12/01/2012	SCHEDULED REDEMPTION		78,227	78,227	82,570	80,160		(1,933)		(1,933)		78,227				3,017	10/15/2023
3133TM-Z3-3	FHR 2205 ZA		03/01/2012	SCHEDULED REDEMPTION		636,953	636,953	592,792	635,867		1,086		1,086		636,953				6,064	08/15/2028
313398-QA-0	FHR 2335 PZ RMBS		12/01/2012	SCHEDULED REDEMPTION		760,101	760,101	715,251	736,676		23,425		23,425		760,101				31,059	07/15/2031
313399-AJ-6	FHR 2344 QG RMBS		12/01/2012	SCHEDULED REDEMPTION		73,540	73,540	71,748	72,951		590		590		73,540				2,678	08/15/2016
313399-TE-7	FHR 2345 PZ RMBS		12/01/2012	SCHEDULED REDEMPTION		734,210	734,210	693,150	714,507		19,703		19,703		734,210				33,269	08/15/2031
313399-FX-0	FHR 2351 AZ RMBS		12/01/2012	SCHEDULED REDEMPTION		352,414	352,414	338,017	345,606		6,808		6,808		352,414				15,303	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS		12/01/2012	SCHEDULED REDEMPTION		2,832,606	2,832,606	2,705,093	2,776,824		55,782		55,782		2,832,606				124,086	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS		12/01/2012	SCHEDULED REDEMPTION		1,375,033	1,375,033	1,313,133	1,345,211		29,823		29,823		1,375,033				50,745	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS		12/01/2012	SCHEDULED REDEMPTION		826,427	826,427	860,518	841,732		(15,305)		(15,305)		826,427				35,221	05/15/2032
31392V-7G-1	FHR 2498 BM RMBS		12/01/2012	SCHEDULED REDEMPTION		221,288	221,288	226,388	223,823		(2,536)		(2,536)		221,288				6,118	09/15/2017
31393F-X6-8	FHR 2539 PC RMBS		12/01/2012	SCHEDULED REDEMPTION		3,634,279	3,634,279	3,649,043	3,640,361		(6,082)		(6,082)		3,634,279				126,286	01/15/2032
31393H-MW-9	FHR 2547 BE RMBS		12/01/2012	SCHEDULED REDEMPTION		785,875	785,875	799,475	788,648		(2,773)		(2,773)		785,875				26,405	03/15/2032
31393K-PV-1	FHR 2575 EB RMBS		12/01/2012	SCHEDULED REDEMPTION		2,227,714	2,227,714	2,245,466	2,232,914		(5,200)		(5,200)		2,227,714				57,557	02/15/2018
31393Q-C3-4	FHR 2612 LN		06/01/2012	SCHEDULED REDEMPTION		4,980,866	4,980,866	5,162,979	5,026,788		(45,922)		(45,922)		4,980,866				73,532	12/15/2031
31393R-B6-6	FHR 2617 QU		04/01/2012	SCHEDULED REDEMPTION		638,741	638,741	639,739	638,760		(19)		(19)		638,741				5,280	06/15/2017
31393R-QU-7	FHR 2630 KS		07/01/2012	SCHEDULED REDEMPTION		225,402	225,402	212,986	224,629		773		773		225,402				2,806	01/15/2017
31394G-HU-0	FHR 2649 OD RMBS		12/01/2012	SCHEDULED REDEMPTION		5,188,379	5,188,379	5,387,807	5,253,267		(64,888)		(64,888)		5,188,379				156,192	11/15/2031
31394H-NQ-0	FHR 2663 LE RMBS		12/01/2012	SCHEDULED REDEMPTION		5,160,819	5,160,819	4,879,394	5,115,594		45,226		45,226		5,160,819				140,960	03/15/2032
31394J-N2-9	FHR 2676E LG RMBS		12/01/2012	SCHEDULED REDEMPTION		3,192,029	3,192,029	3,327,690	3,248,619		(56,590)		(56,590)		3,192,029				80,058	06/15/2032
31394J-ST-5	FHR 2677 HD		03/01/2012	SCHEDULED REDEMPTION		430,368	430,368	422,168	430,239		128		128		430,368				2,685	09/15/2016
31394N-NJ-3	FHR 2727B UD RMBS		12/01/2012	SCHEDULED REDEMPTION		1,285,508	1,285,508	1,335,723	1,305,359		(19,851)		(19,851)		1,285,508				54,768	02/15/2032
31394P-J6-1	FHR 2736A PD RMBS		12/01/2012	SCHEDULED REDEMPTION		6,159,058	6,159,058	6,416,969	6,234,206		(75,148)		(75,148)		6,159,058				185,116	03/15/2032
31394R-H5-1	FHR 2750 XD		04/01/2012	SCHEDULED REDEMPTION		8,348,799	8,348,799	8,327,329	8,344,642		4,157		4,157		8,348,799				81,329	12/15/2028
31394T-C7-8	FHR 2759E BD RMBS		12/01/2012	SCHEDULED REDEMPTION		12,437,410	12,437,410	12,959,198	12,614,100		(176,690)		(176,690)		12,437,410				417,968	08/15/2032
31394W-M7-0	FHR 2777E PE RMBS		12/01/2012	SCHEDULED REDEMPTION		14,310,118	14,310,118	14,902,647	14,553,639		(243,522)		(243,522)		14,310,118				441,835	04/15/2033
31394W-SH-2	FHR 2778 JD RMBS		12/01/2012	SCHEDULED REDEMPTION		15,069,593	15,069,593	15,688,860	15,296,804		(227,211)		(227,211)		15,069,593				459,014	12/15/2032
31395G-GY-2	FHR 2861 JL RMBS		12/01/2012	SCHEDULED REDEMPTION		7,760,049	7,760,049	7,147,624	7,571,395		188,655		188,655		7,760,049				206,463	09/15/2019
31395H-GJ-3	FHR 2869 MD		04/01/2012	SCHEDULED REDEMPTION		4,183,730	4,183,730	4,242,074	4,185,747		(2,016)		(2,016)		4,183,730				39,121	02/15/2029
31395H-E9-7	FHR 2875 MC		06/01/2012	SCHEDULED REDEMPTION		1,230,957	1,230,957	1,268,030	1,232,808		(1,851)		(1,851)		1,230,957				17,757	05/15/2031
31395P-U6-7	FHR 2941C WC		05/01/2012	SCHEDULED REDEMPTION		5,702,661	5,702,661	5,937,895	5,729,924		(27,264)		(27,264)		5,702,661				68,802	10/15/2030
31395R-RK-6	FHR 2968 MB		06/01/2012	SCHEDULED REDEMPTION		1,436,754	1,436,754	1,474,469	1,438,304		(1,550)		(1,550)		1,436,754				23,061	12/15/2028
31395U-XT-3	FHR 2991D QE RMBS		12/01/2012	SCHEDULED REDEMPTION		178,429	178,429	185,900	182,011		(3,582)		(3,582)		178,429				8,921	08/15/2034
31396E-GF-7	FHR 3079 MD RMBS		12/01/2012	SCHEDULED REDEMPTION		7,854,282	7,854,282	8,181,339	8,026,457		(172,175)		(172,175)		7,854,282				392,714	03/15/2034
31396G-CC-3	FHR 3087 VJ RMBS		12/01/2012	SCHEDULED REDEMPTION		721,790	721,790	685,080	707,116		14,674		14,674		721,790				19,541	06/15/2022

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	Stated Con-tractual Maturity Date
31396H-6D-6	FHR 3102 PH RMBS		12/01/2012	SCHEDULED REDEMPTION		8,886,083	8,886,083	9,260,965	8,988,624		(102,541)		(102,541)		8,886,083				339,308	07/15/2031
31395N-PD-3	FNBR 2006-B1 AB		03/01/2012	SCHEDULED REDEMPTION		399,702	399,702	398,016	399,667		35		35		399,702				3,528	06/25/2016
31393B-4Q-5	FNR 0305A QP RMBS		12/01/2012	SCHEDULED REDEMPTION		3,651,570	3,651,570	3,776,380	3,698,923		(47,353)		(47,353)		3,651,570				108,094	01/25/2032
31393D-ZD-6	FNR 0373A GA RMBS		12/01/2012	SCHEDULED REDEMPTION		3,044,753	3,044,753	3,075,200	3,059,149		(14,396)		(14,396)		3,044,753				53,767	05/25/2031
31358U-7D-2	FNR 1993-70 Z RMBS		12/01/2012	SCHEDULED REDEMPTION		25,468	25,468	26,549	33,821		(8,353)		(8,353)		25,468				1,169	05/25/2023
31392G-PN-9	FNR 2002-89 CB RMBS		12/01/2012	SCHEDULED REDEMPTION		953,761	953,761	939,534	949,656		4,106		4,106		953,761				21,868	01/25/2018
31392J-3G-2	FNR 2003-21 QE RMBS		12/01/2012	SCHEDULED REDEMPTION		3,327,478	3,327,478	3,348,145	3,330,074		(2,596)		(2,596)		3,327,478				88,908	10/25/2031
31393B-R5-6	FNR 2003-35 ME RMBS		12/01/2012	SCHEDULED REDEMPTION		2,911,196	2,911,196	2,955,774	2,921,790		(10,594)		(10,594)		2,911,196				88,137	05/25/2018
31393C-HP-1	FNR 2003-54 TD		04/01/2012	SCHEDULED REDEMPTION		163,641	163,641	164,571	163,669		(28)		(28)		163,641				1,528	09/25/2016
31394A-L7-9	FNR 2004-67 VE		08/01/2012	SCHEDULED REDEMPTION		19,801,166	19,801,166	19,572,215	19,769,012		32,153		32,153		19,801,166				469,606	12/25/2020
31394C-MX-7	FNR 2005-16 LD RMBS		12/01/2012	SCHEDULED REDEMPTION		33,918,885	33,918,885	34,318,834	33,939,405		(20,520)		(20,520)		33,918,885				1,215,237	03/25/2031
31397M-WQ-6	FNR 2008-82 EY RMBS		12/01/2012	SCHEDULED REDEMPTION		349,742	349,742	338,540	343,851		5,891		5,891		349,742				16,642	09/25/2023
3137EA-DA-4	FREDDIE MAC		02/28/2012	SALOMON SMITH BARNEY		11,541,366	11,500,000	11,468,605	11,469,031		1,708		1,708		11,470,739		70,626	70,626	14,974	12/29/2014
358266-CB-8	FRESNO CNTY CA PENSION 2004 A CAP		03/01/2012	PRAGER MCCARTHY & SEALY		63,038	125,000	40,444	62,174		624		624		62,799		239	239		08/15/2024
358266-CF-9	FRESNO CNTY CA PENSION 2004 A CAP		02/14/2012	PRAGER MCCARTHY & SEALY		948,875	2,500,000	394,846	741,568		6,958		6,958		748,526		200,349	200,349		08/15/2028
362848-NF-6	GAINESVILLE FL UTILS SYS 2005 B		08/02/2012	CALLED @ 126.68500000		20,445,000	20,445,000	19,866,815	20,073,560		25,768		25,768		20,099,328		345,672	345,672	6,803,042	10/01/2021
457074-AK-8	INGLEWOOD CA PENSION OBLIG 05 A TXBL		10/25/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		21,532	100,000	19,649	29,145		1,661		1,661		30,806		(9,274)	(9,274)		09/01/2035
519258-AP-2	LAURENTIAN ENERGY AUTH MN COGEN 05 B		11/09/2012	CITIGROUP GLOBAL MARKETS		8,800,000	10,000,000	10,000,000	10,000,000						10,000,000		(1,200,000)	(1,200,000)	687,044	12/01/2021
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		09/01/2012	CALLED @ 100.00		185,000	185,000	179,848	180,392		196		196		180,588		4,412	4,412	14,800	09/01/2038
566130-AA-1	MARBURY AL WTR SYS SER 2007		08/15/2012	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				5,383	08/15/2037
59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B		04/01/2012	CALLED @ 100.00		675,000	675,000	675,000	675,000						675,000				41,175	04/01/2015
596567-CB-1	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		12/18/2012	Various		256,379	645,000	131,219	214,913		5,476		5,476		220,390		35,990	35,990		10/01/2028
596567-CC-9	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		03/05/2012	Various		1,803,384	5,230,000	996,420	1,631,962		11,487		11,487		1,643,449		159,935	159,935		10/01/2029
605354-EK-1	MISSISSIPPI HIGHER ED ASSISTANCE CORP -		11/30/2012	SECOND MARKET INC		5,764,500	6,100,000	6,100,000	6,100,000						6,100,000		(335,500)	(335,500)	105,417	09/01/2033
605354-ER-6	MISSISSIPPI HIGHER ED ASSISTANCE CORP -		11/30/2012	SECOND MARKET INC		2,268,000	2,400,000	2,400,000	2,400,000						2,400,000		(132,000)	(132,000)	41,386	09/01/2034
612130-GV-0	MONTANA HIGHER EDUCATION STUDENT ASSISTA		05/02/2012	CITIGROUP GLOBAL MARKETS		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				23,332	12/01/2033
612130-GY-4	MONTANA HIGHER EDUCATION STUDENT ASSISTA		05/02/2012	CITIGROUP GLOBAL MARKETS		5,850,000	5,850,000	5,850,000	5,850,000						5,850,000				24,817	12/01/2034
612130-HC-1	MONTANA HIGHER EDUCATION STUDENT ASSISTA		05/02/2012	CITIGROUP GLOBAL MARKETS		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				5,513	12/01/2035
612130-HG-2	MONTANA HIGHER EDUCATION STUDENT ASSISTA		05/02/2012	CITIGROUP GLOBAL MARKETS		850,000	850,000	850,000	850,000						850,000				3,263	12/01/2037
612130-HQ-0	MONTANA HIGHER EDUCATION STUDENT ASSISTA		05/02/2012	CITIGROUP GLOBAL MARKETS		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				771	12/01/2040
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS		12/01/2012	SCHEDULED REDEMPTION		25,442	25,442	22,397	25,442						25,442				1,407	12/01/2018
626207-XB-5	MUNICIPAL ELEC AUTH GA 09A PROJ 1 SUB		01/01/2012	MATURED		5,000,000	5,000,000	4,998,400	5,000,000						5,000,000				125,000	01/01/2012
63252F-AA-7	NATIONAL ARCHIVES FAC TR ABS		09/01/2012	SCHEDULED REDEMPTION		579,434	579,434	647,285	602,062		(22,628)		(22,628)		579,434				49,252	09/01/2019
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		12/01/2012	Various		950,000	950,000	950,000	950,000						950,000				45,741	01/01/2037
64578J-AC-0	NEW JERSEY ECON MOTOR VEH SURG 05A		04/19/2012	Various		8,065,723	9,885,000	5,440,728	7,420,770		103,831		103,831		7,524,601		541,122	541,122		07/01/2017
64578J-AE-6	NEW JERSEY ECON MOTOR VEH SURG 05A		04/05/2012	Various		10,431,663	14,500,000	7,045,436	9,704,879		55,225		55,225		9,760,104		671,559	671,559		07/01/2019
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A		01/01/2012	CALLED @ 100.00		865,000	865,000	794,312	842,426		1,784		1,784		844,209		20,791	20,791	36,780	01/01/2016
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A		11/01/2012	Various		30,745,000	30,745,000	30,782,113	30,769,974		(634)		(634)		30,769,339		(24,339)	(24,339)	1,304,865	11/01/2027
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06		01/01/2012	CALLED @ 100.000		90,000	90,000	90,000	90,000						90,000				5,424	01/01/2046
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX		11/23/2012	CALLED @ 100.00		3,900,000	3,900,000	3,910,115	3,897,497		(41)		(41)		3,897,456		2,544	2,544	250,060	08/15/2015
64983T-WE-9	NEW YORK ST DORM LONG IS FHA 04A EX		11/23/2012	CALLED @ 100.00		19,300,000	19,300,000	19,522,550	19,304,409		(4,409)		(4,409)		19,300,000				1,559,172	08/15/2020
677555-XN-9	OHIO ECONOMIC DEV ANCHOR ACQ PROJ 08-1		07/02/2012	Various		5,510,000	5,510,000	5,510,000	5,510,000						5,510,000				995,433	03/01/2018
67884R-AR-1	OKLAHOMA DEV FIN IDR GOODYEAR 2004		07/01/2012	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				49,300	07/01/2012
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3 RMBS		11/01/2012	SCHEDULED REDEMPTION		14,618	14,618	14,161	14,329		289		289		14,618				540	01/01/2019
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2012	CALLED @ 100.00		2,710,000	2,710,000	2,710,000	2,710,000						2,710,000				152,600	06/01/2023
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		03/20/2012	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				552	08/01/2041
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 REF TXBL		10/01/2012	CALLED @ 100.00		1,645,000	1,645,000	1,641,760	1,643,295		457		457		1,643,753		1,247	1,247	90,853	10/01/2016
759830-AK-8	RENO NV SPL ASSMT DIST 2 LID RETRAC 06		08/15/2012	E.J. DE LA ROSA & CO.		1,106,700	1,085,000	1,085,000	1,085,000						1,085,000		21,700	21,700	53,783	06/01/2016
759830-AL-6	RENO NV SPL ASSMT DIST 2 LID RETRAC 06		08/15/2012	E.J. DE LA ROSA & CO.		948,600	930,000	930,000	930,000						930,000		18,600	18,600	48,709	06/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		11/01/2012	SCHEDULED REDEMPTION		13,913	13,913	13,267	(28,399)	41,927	385		42,312		13,913				814	09/01/2017
78612P-AC-4	SACRAMENTO CNTY CA PENSION 04C-3		08/08/2012	CITIGROUP GLOBAL MARKETS		30,828,888	33,850,000	19,405,528	22,446,131		272,049		272,049		22,718,181		8,110,707	8,110,707		07/10/2033
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS		12/01/2012	SCHEDULED REDEMPTION		70,609	70,609	58,990	65,446		5,163		5,163		70,609				2,888	12/01/2018
846565-AB-5	SPARKS REGL MED CTR AR MEDCAP V LLC 02		06/15/2012	MATURED		250,000	250,000	252,500	250,324		(324)		(324)		250,000				8,313	06/15/2012
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2012	CALLED @ 100.00		85,000	85,000	85,000	85,000						85,000				3,196	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2012	CALLED @ 100.00		145,000	145,000	145,000	145,000						145,000				5,452	06/01/2028
861395-FH-9	STOCKTON CA PUB FIN AUTH HSG 06C		03/13/2012	RBC DAIN RAUSCHER		2,606,588	2,670,000	2,670,000	2,670,000						2,670,000		(63,413)	(63,413)	88,944	09/01/2016
861395-GE-5	STOCKTON CA PUB FIN AUTH HSG 06C		02/06/2012	Various		4,782,389	5,875,000	4,644,520	4,689,919		3,293		3,293		4,693,211		89,178	89,178	174,133	09/01/2037
880591-EA-6	TENN VALLEY AUTHORITY		04/30/2012	BARCLAYS BANK		12,191,700	10,000,000	12,160,330	12,049,817		(118,176)		(118,176)		11,931,641		260,059	260,059	432,361	07/18/2017
880591-EL-2	TENN VALLEY AUTHORITY		03/19/2012	JEFFERIES & COMPANY, INC.		11,108,900	10,000,000	11,018,800	10,983,422		(20,980)		(20,980)		10,962,442		146,458	146,458	231,424	02/15/2021
914713-KT-8	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91		02/15/2012	MATURED		1,500,000	1,500,000	1,483,458	1,500,000		16,542		16,542		1,500,000					02/15/2012
91857P-AC-1	VACAVILLE CA REDEV HSG TAX ALLOC 06A		09/01/2012	CALLED @ 100.00		380,000	380,000	402,150	384,902		(2,711)		(2,711)		382,192		(2,192)	(2,192)	26,600	09/01/2013
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		12/01/2012	SCHEDULED REDEMPTION		463,046	463,046	427,922	446,711		16,335		16,335		463,046				21,054	05/15/2022
95648M-HB-8	WEST VIRGINIA ECON CHARLESTON STAD 04		11/01/2012	CALLED @ 100.00		220,000	220,000	220,000	220,000						220,000				11,440	11/01/2014
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99		12/01/2012	CALLED @ 100.0		400,000	400,000	429,696	411,808		(4,127)		(4,127)		407,681		(7,681)	(7,681)	24,600	12/01/2017
3199999. Subtotal - Bonds - U.S. Special Revenues						580,285,999	604,109,171	564,741,642	574,829,366	41,927	(3,929,953)		(3,888,026)		570,964,941		9,321,058	9,321,058	23,633,729	XXX
88579Y-AE-1	3M COMPANY		08/21/2012	BANK OF AMERICA		14,986,500	15,000,000	14,930,850			2,174		2,174		14,933,024		53,476	53,476	24,167	06/26/2017
00037B-AB-8	ABB FINANCE USA INC		09/20/2012	Various		2,108,894	2,100,000	2,054,493			381		381		2,054,874		54,020	54,020	5,886	05/08/2022
002819-AB-6	ABBOTT LABORATORIES		12/10/2012	CALLED @ 123.017		3,500,000	3,500,000	3,489,465	3,493,109		951		951		3,494,060		5,940	5,940	1,007,039	11/30/2017
04542B-LZ-3	ABFC 2005-WF1, M2 RMBS		09/10/2012	BARCLAYS BANK		1,688,834	2,506,618	2,506,618	2,506,618						2,506,618		(817,784)	(817,784)	11,834	10/25/2034
04541G-EU-2	ABSHE 2003-HE4 M1 RMBS		09/17/2012	Various		22,430,780	25,014,810	25,038,262	25,015,936		(99)		(99)		25,015,837		(2,585,057)	(2,585,057)	277,548	08/15/2033
004421-BH-5	ACE 2002-HE3, M1 RMBS		09/18/2012	Various		3,999,803	4,118,978	4,136,998	4,130,078		(1,367)		(1,367)		4,128,710		(128,908)	(128,908)	60,351	10/25/2032
004421-JH-7	ACE 2004-HE4 M1 RMBS		09/10/2012	Various		13,713,618	16,519,320	16,508,995	16,526,149		(291)		(291)		16,525,858		(2,812,240)	(2,812,240)	137,967	12/25/2034
004421-EX-7	ACE 2004-OP1, M2 RMBS		09/18/2012	Various		2,961,474	3,778,636	3,790,951	3,724,242		2,319		2,319		3,726,561		(765,087)	(765,087)	50,000	04/25/2034
004421-EY-5	ACE 2004-OP1, M3 RMBS		07/30/2012	Various		536,007	1,116,529	402,331	392,179	724,350	28,619	714,199	38,771		430,950		105,057	105,057	14,115	04/25/2034
004421-QP-1	ACE 2005-WF1, M1 RMBS		02/09/2012	GLEACHER DESCAP		4,050,000	5,000,000	5,000,000	5,000,000						5,000,000		(950,000)	(950,000)	4,808	05/25/2035
004421-QQ-9	ACE 2005-WF1, M2 RMBS		09/10/2012	NOMURA SECURITIES INTERNATIONAL, INC.		2,205,938	3,000,000	3,000,000	3,000,000						3,000,000		(794,063)	(794,063)	15,051	05/25/2035
004421-QR-7	ACE 2005-WF1, M3 RMBS		09/18/2012	Various		3,228,079	4,530,000	4,530,000	1,783,221	2,746,779			2,746,779		4,530,000		(1,301,921)	(1,301,921)	23,678	05/25/2035
004421-QS-5	ACE 2005-WF1, M4 RMBS		07/26/2012	Various		1,043,171	1,640,122	382,464	975,052		615,097	564,708	50,389		1,025,441		17,730	17,730	7,307	05/25/2035
004406-AA-2	ACE 2006-GP1, A RMBS		08/29/2012	Various		1,281,292	1,437,133	1,437,133	1,436,885		(485)		(485)		1,436,400		(155,108)	(155,108)	3,469	02/25/2031
00442B-AD-3	ACE 2006-HE4, A2C RMBS		03/26/2012	Various		2,684,131	9,235,380	5,372,838	5,090,200		(3,885)		(3,885)		5,086,315		(2,402,184)	(2,402,184)	10,039	12/25/2041
00441Y-AC-6	ACE 2006-OP2, A2B RMBS		04/04/2012	Various		5,551,144	6,215,667	5,251,678	5,122,182		(773)		(773)		5,121,410		429,735	429,735	6,632	08/25/2036
00441Y-AD-4	ACE 2006-OP2, A2C RMBS		06/25/2012	Various		3,915,000	9,000,000	3,539,223	9,000,000		95,855	5,460,777	(5,364,922)		3,635,078		279,922	279,922	18,654	08/25/2036
00485C-AK-3	ACOSTA INC TERM LOAN D		03/06/2012	SCHEDULED REDEMPTION		57,694	57,694	57,942	57,943		(249)		(249)		57,694				27,510	03/01/2018
00512N-AD-2	ACXIOM CORP EXTENDED TERM LOAN TRANCHE 2		12/31/2012	Various		97,298	97,298	95,783	95,725		1,573		1,573		97,298				4,188	03/15/2015
006848-BJ-3	ADELPHIA COMMUNICATIONS CORP		05/10/2012	DISTRIBUTION		1,014,224									1,014,224		1,014,224			06/15/2011
00101J-AB-2	ADT CORP		11/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,984,640	3,000,000	2,992,920			248		248		2,993,168		(8,528)	(8,528)	43,750	07/15/2022
00101J-AC-0	ADT CORP		11/30/2012	Various		8,925,210	9,000,000	8,903,250			598		598		8,903,848		21,362	21,362	182,813	07/15/2042
007708-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		05/17/2012	DISTRIBUTION		65,007									65,007		65,007	65,007		02/28/2013
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		11/01/2012	SCHEDULED REDEMPTION		8,824	8,824	5,523	8,605		219		219		8,824					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		11/01/2012	SCHEDULED REDEMPTION		24,263	24,263	15,188	23,661		602		602		24,263					03/01/2017
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		12/31/2012	SCHEDULED REDEMPTION		15,000	15,000	14,921	14,923		77		77		15,000				545	12/17/2017
00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	F	07/28/2012	MATURED		32,000,000	32,000,000	32,000,000	32,203,288		(203,288)		(203,288)		32,000,000				1,680,000	07/28/2012
00104B-AC-4	AES EASTERN ENERGY ABS		06/22/2012	Various		625,706	4,813,126	1,512,506	1,853,054	921,910	(16,730)	1,314,296	(409,116)		1,443,938		(818,231)	(818,231)		01/02/2017
00104B-AF-7	AES EASTERN ENERGY SEN SECURED 2029 ABS		06/22/2012	Various		1,950,000	15,000,000	5,867,757	5,925,000	2,651,318	(3,776,318)		(1,125,000)		4,800,000		(2,850,000)	(2,850,000)		01/02/2029
001118-AA-2	AES HAWAII (HEPCO)		12/31/2012	SCHEDULED REDEMPTION		1,149,050	1,149,050	1,149,050	1,149,050						1,149,050				84,200	06/30/2022
05377R-AB-0	AESOP FUNDING II LLC ABS		10/20/2012	SCHEDULED REDEMPTION		7,500,000	7,500,000	8,327,344	7,781,513		(281,513)		(281,513)		7,500,000				436,406	10/20/2013
05377R-AC-8	AESOP FUNDING II LLC ABS		12/20/2012	SCHEDULED REDEMPTION		8,611,333	8,611,333	9,293,513	8,917,427		(306,094)		(306,094)		8,611,333				458,554	02/20/2014
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		12/31/2012	Various		63,345	63,345	63,127	42,329		232		232		63,345				158,400	10/09/2016
02640F-AA-6	AGFMT 2010-1A A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,330,215	1,330,215	1,329,895	1,330,016		198		198		1,330,215				40,009	03/25/2058
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6		10/01/2012	SCHEDULED REDEMPTION		1,425,000	1,425,000	1,425,000	1,425,000						1,425,000				86,640	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6		10/01/2012	SCHEDULED REDEMPTION		719,000	719,000	719,000	719,000						719,000				46,304	10/01/2016
22268*-AF-8	AKZO NOBEL NV / AKZO NOBEL FINANCE U.S.	R	04/23/2012	MATURED		15,000,000	15,000,000	16,657,800	15,056,083		(56,083)		(56,083)		15,000,000				564,000	04/23/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01168B-AQ-4	ALASKA COMMUNICATIONS SYS TLB		12/31/2012	SCHEDULED REDEMPTION		6,750	6,750	6,497	6,482		268		268		6,750				37,144	10/21/2016
01449H-AD-1	ALERE TERM LOAN B		09/28/2012	SCHEDULED REDEMPTION		30,000	30,000	29,866	29,858		142		142		30,000				47	06/30/2017
014480-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1 PRE	E	10/30/2012	SCHEDULED REDEMPTION		1,987,981	1,987,981	1,987,981	1,987,981						1,987,981				18,276	07/30/2034
01583*-AF-0	ALGONQUIN GAS TRANSMISSION CO.		11/26/2012	MATURED		20,000,000	20,000,000	20,901,600	20,111,300		(111,300)		(111,300)		20,000,000				1,138,000	11/26/2012
01639#-AA-1	ALISAL WATER CORPORATION		10/01/2012	SCHEDULED REDEMPTION		270,000	270,000	270,000	270,000						270,000				17,368	01/01/2027
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		12/15/2012	SCHEDULED REDEMPTION		778,880	778,880	778,880	778,880						778,880				39,411	06/15/2025
01958X-BS-5	ALLIED WASTE NORTH AMER		07/02/2012	Various		5,000,000	5,000,000	4,837,500	4,880,027		7,621		7,621		4,887,647		112,353	112,353	343,775	06/01/2017
01973J-AF-6	ALLISON TRANSMISSION, INC. TERM LOAN B-3		12/31/2012	SCHEDULED REDEMPTION		9,988	9,988	9,888			100		100		9,988				5,682	08/23/2019
020039-DB-6	ALLTEL CORP		07/01/2012	MATURED		5,000,000	5,000,000	5,553,600	5,105,817		(105,817)		(105,817)		5,000,000				350,000	07/01/2012
02005Y-AD-8	ALLY AUTO RECEIVABLES TRUST ABS		12/15/2012	SCHEDULED REDEMPTION		8,712,384	8,712,384	8,712,291			92		92		8,712,384				49,650	09/15/2014
02076X-AB-8	ALPHA NATURAL RESOURCES		09/14/2012	Various		5,326,225	5,815,000	5,851,250	5,847,531		(3,624)		(3,624)		5,843,907		(517,682)	(517,682)	230,703	06/01/2019
021345-AA-1	ALTA WIND HOLDINGS, LLC ALTA II-V ABS		07/20/2012	Various		197,238	197,238	197,238	265,449						197,238				9,438	06/30/2035
00164Y-AD-9	AMC NETWORKS, INC. - TERM LOAN B		12/17/2012	Various		997,500	997,500	993,197	992,761		4,739		4,739		997,500				41,322	12/31/2018
030612-AC-9	AMCAR 2006-RM A3 ABS		01/06/2012	SCHEDULED REDEMPTION		8,860,982	8,860,982	8,857,908	8,860,697		285		285		8,860,982				40,834	01/06/2014
Q0307#-AB-4	AMCOR LIMITED SERIES B	F	12/17/2012	MATURED		6,000,000	6,000,000	5,833,593	5,971,342		28,658		28,658		6,000,000				339,000	12/17/2012
Q0307#-AC-2	AMCOR LIMITED SERIES C	F	12/17/2012	MATURED		8,000,000	8,000,000	7,457,079	7,907,027		92,973		92,973		8,000,000				392,800	12/17/2012
02360X-AJ-6	AMERENENERGY GENERATING		06/08/2012	J. P. MORGAN SECURITIES, INC.		2,120,625	2,500,000	2,606,400	2,593,147		(681)		(681)		2,592,466		(471,841)	(471,841)	85,242	06/01/2032
02364W-AH-8	AMERICA MOVIL SAB DE CV	F	08/01/2012	GOLDMAN, SACHS & CO.		7,924,379	7,110,000	7,994,424	7,811,841		(134,032)		(134,032)		7,677,809		246,570	246,570	432,673	01/15/2015
02364W-BC-8	AMERICA MOVIL SAB DE CV	F	09/11/2012	Various		15,599,250	15,000,000	14,878,200	14,885,418		15,753		15,753		14,901,171		698,079	698,079	352,951	09/08/2016
207543-S#-7	AMERICAN ELECTRIC POWER / AMERICAN ELEC		10/15/2012	SCHEDULED REDEMPTION		731,217	731,217	731,217	731,217						731,217				76,339	10/15/2017
02635P-TD-5	AMERICAN GENERAL FINANCE		03/12/2012	Various		9,263,750	10,000,000	4,097,892	8,179,008		228,092		228,092		8,407,100		856,650	856,650	164,775	06/01/2013
026660-G6-4	AMERICAN HONDA FINANCE		02/06/2012	BANK OF AMERICA		10,327,800	10,000,000	9,990,700	9,992,969		190		190		9,993,159		334,641	334,641	95,833	09/21/2015
67717*-AM-5	AMERICAN WATER / OHIO-AMERICAN WATER		11/15/2012	EXCHANGE		5,005,748	5,000,000	5,000,000	5,005,971		(223)		(223)		5,005,749		(1)	(1)	389,972	04/01/2026
67717*-AN-3	AMERICAN WATER / OHIO-AMERICAN WATER		11/15/2012	EXCHANGE		4,403,142	4,500,000	4,500,000	4,399,846		3,286		3,286		4,403,132		11	11	416,440	02/01/2027
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA ABS		01/06/2012	CALLED @ 100.00		2,421,308	2,421,308	2,318,403	2,383,338		844		844		2,384,182		37,126	37,126	647	10/06/2013
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIVA ABS		06/06/2012	SCHEDULED REDEMPTION		8,121,592	8,121,592	8,405,848	8,195,086		(73,494)		(73,494)		8,121,592				192,325	06/06/2014
03064U-AB-6	AMERICREDIT AUTOMOBILE RECEIVA ABS		12/08/2012	SCHEDULED REDEMPTION		2,028,484	2,028,484	2,028,373			111		111		2,028,484				14,286	10/08/2015
030616-AF-3	AMERICREDIT PRIME AUTOMOBILE R ABS		06/08/2012	SCHEDULED REDEMPTION		6,445,735	6,445,735	6,592,779	6,476,071		(30,336)		(30,336)		6,445,735				144,176	03/08/2016
030981-AF-1	AMERIGAS PART/FIN CORP		01/17/2012	J. P. MORGAN SECURITIES, INC.		1,287,000	1,300,000	1,301,500	1,301,367		(8)		(8)		1,301,359		(14,359)	(14,359)	14,083	05/20/2021
03073J-AL-8	AMERISTAR CASINOS, INC. B TERM LOAN		09/16/2011	VARIOUS															(19)	04/14/2018
031652-BE-9	AMKOR TECHNOLOGIES INC		12/04/2012	Various		2,152,375	2,175,000	2,222,000	1,000,000		(2,213)		(2,213)		2,219,787		(67,412)	(67,412)	89,815	06/01/2021
00174E-AC-3	AMMC CLO VI, CL A1B LOANS	E	06/12/2012	Various		17,306,250	19,250,000	19,250,000	19,250,000						19,250,000		(1,943,750)	(1,943,750)	90,001	05/03/2018
00175X-AB-2	AMMC VIII LTD. CLASS A2 LOANS CLO	E	02/27/2012	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,909,590	4,952,214		47,786		47,786		5,000,000				19,663	11/25/2022
00175X-AC-0	AMMC VIII LTD. CLASS B LOANS CLO	E	02/27/2012	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,909,620	4,949,913		50,087		50,087		5,000,000				29,455	11/25/2022
03200#-AE-8	AMPACET CORPORATION - 2007 EXCHANGE TRAN		01/31/2012	SCHEDULED REDEMPTION		2,533,998	2,533,998	2,533,998	2,705,423		(171,426)		(171,426)		2,533,998				163,950	01/31/2017
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS		12/15/2012	SCHEDULED REDEMPTION		1,331,333	1,331,333	1,331,333	1,331,333						1,331,333				126,477	06/15/2017
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN		12/24/2012	DISTRIBUTION		322,079									322,079		322,079	322,079		10/20/2012
032511-AU-1	ANADARKO PETROLEUM CORP		10/01/2012	MATURED		1,005,000	1,005,000	1,020,980	1,006,906		(1,906)		(1,906)		1,005,000				50,250	10/01/2012
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		03/23/2012	PRINCIPAL PAYMENT		4,001,844	4,001,844	3,997,044	3,994,968		(13,116)		(13,116)		3,981,852		19,992	19,992	72,214	06/30/2014
00184A-AA-3	AOL TIME WARNER INC		04/16/2012	DISTRIBUTION		2,265									2,265		2,265	2,265		04/15/2006
00184A-AG-0	AOL TIME WARNER INC		11/08/2012	DISTRIBUTION		832									832		832	832		05/01/2032
037411-AX-3	APACHE CORP		04/03/2012	GOLDMAN, SACHS & CO.		20,994,600	20,000,000	20,832,300	20,803,340		(20,982)		(20,982)		20,782,358		212,242	212,242	499,444	02/01/2021
037735-CH-8	APPALACHIAN POWER CO		08/15/2012	MATURED		2,500,000	2,500,000	2,495,500	2,499,370		630		630		2,500,000				141,250	08/15/2012
677755-C*-9	AQUA AMERICA / AQUA OHIO		07/15/2012	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,531		469		469		300,000				29,400	07/15/2020
03852C-AB-2	ARAMARK CORPORATION LC FACILITY LETTER O		02/29/2012	EXCHANGE		45,309	45,980	45,167	45,253		55		55		45,308		1	1	530	01/26/2014
03852C-AF-3	ARAMARK CORPORATION US TERM LOAN		02/29/2012	EXCHANGE		611,430	622,476	609,101	610,516		898		898		611,415		16	16	5,086	01/26/2014
03938L-AC-8	ARCELORMITTAL	F	11/29/2012	Various		18,297,450	18,053,000	18,993,083	18,451,231		(257,254)		(257,254)		18,193,977		103,473	103,473	976,942	06/01/2013
039380-AB-6	ARCH COAL INC		10/26/2012	Various		6,379,050	6,440,000	6,659,400	6,597,916		(26,318)		(26,318)		6,571,598		(192,548)	(192,548)	616,517	08/01/2016
039380-AC-4	ARCH COAL INC		12/13/2012	ROYAL BANK OF SCOTLAND PLC		2,220,350	2,422,000	2,482,550	2,481,446		(6,891)		(6,891)		2,474,555		(254,205)	(254,205)	211,944	10/01/2020
039380-AG-5	ARCH COAL INC		12/13/2012	Various		365,500	400,000	349,000			1,209		1,209		350,209		15,291	15,291	13,171	06/15/2021
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		12/31/2012	SCHEDULED REDEMPTION		16,247	16,247	16,147			100		100		16,247				34,901	05/16/2018
039483-BC-5	ARCHER-DANIELS-MIDLAND C		10/29/2012	Various		10,072,448	10,000,000	10,073,800	10,073,061		(613)		(613)		10,072,448				648,563	03/01/2041
039686-AA-8	ARDAGH PACKAGING FINANCE	F	01/12/2012	OPPENHEIMER & CO. INC		867,000	850,000	862,750	862,350		(89)		(89)		862,261		4,739	4,739	15,785	10/15/2017
04010K-AA-3	ARES VIII CLO CLASS A1A, FLOAT. RATE LOA	E	03/07/2012	Various		5,197,772	5,248,684	5,248,684	5,248,684						5,248,684		(50,912)	(50,912)	13,822	02/26/2016
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011		12/30/2012	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000						750,000				35,325	12/30/2030

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	Stated Con-tractual Maturity Date
007036-FW-1	ARMT 2005-1 5A2 RMBS		12/26/2012	SCHEDULED REDEMPTION		211,088	211,088	211,311	211,135		(47)		(47)		211,088				974	05/25/2035
007036-UQ-7	ARMT 2005-11 5A1 RMBS		12/26/2012	SCHEDULED REDEMPTION		790,758	790,758	371,656	378,886		411,872		411,872		790,758				1,727	02/25/2036
2254W0-MM-4	ARMT 2005-12 5A1 RMBS		12/26/2012	SCHEDULED REDEMPTION		666,056	666,056	300,349	305,726		360,330		360,330		666,056				1,240	04/25/2036
040104-MY-4	ARSI 2005-W1, A2 RMBS		08/29/2012	Various		387,745	633,535	616,644	621,624		(144)	16,891	(17,035)		616,391		(228,647)	(228,647)	2,116	02/25/2042
04013B-AB-8	ARSI 2006-M2, A2B RMBS		03/26/2012	Various		1,596,712	5,105,872	2,837,570	2,558,620		(1,948)		(1,948)		2,556,672		(959,960)	(959,960)	4,890	07/25/2041
04420T-AS-9	ASHLAND INC TERM B		12/24/2012	SCHEDULED REDEMPTION		780,000	780,000	783,397	778,130		1,870		1,870		780,000				12,277	08/23/2018
04541G-HX-3	ASSET BACKED SECURITIES CORP H RMBS		09/18/2012	Various		3,021,501	3,916,993	3,945,146	2,364,066	1,556,408	(470)		1,555,938		3,920,004		(898,503)	(898,503)	60,689	04/25/2034
046265-AE-4	ASTORIA FINANCIAL CORP		09/13/2012	CALLED @ 100.460		6,000,000	6,000,000	5,988,300	5,998,819		1,047		1,047		5,999,865		135	135	341,933	10/15/2012
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		01/10/2012	SCHEDULED REDEMPTION		22,727	22,727	24,014	22,511		216		216		22,727				1,422	05/24/2018
00206R-AD-4	AT&T CORP		12/17/2012	EXCHANGE		57,098	60,000	56,952	57,056		42		42		57,098				5,048	09/01/2037
001957-A*-0	AT&T FIBER OPTIC EASEMENT AGMT #5		06/28/2012	SCHEDULED REDEMPTION		554,540	554,540	554,540	554,540						554,540				39,451	07/16/2012
00206R-AZ-5	AT&T INC		12/12/2012	DEUTSCHE BANK SECURITIES		33,568,200	30,000,000	29,911,500	29,914,205		7,207		7,207		29,921,412		3,646,788	3,646,788	1,546,771	08/15/2021
00206R-BG-6	AT&T INC		12/17/2012	DIRECT		722	722	637							637		85	85		12/15/2042
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		12/15/2012	SCHEDULED REDEMPTION		862,050	862,050	942,066	906,856		(44,805)		(44,805)		862,050				38,309	07/15/2016
04963J-AA-3	ATRIUM CDO, CLASS A LOANS CLO	F	10/29/2012	SCHEDULED REDEMPTION		10,858,268	10,858,268	10,328,928	10,562,669		295,599		295,599		10,858,268				78,630	06/27/2015
05332N-AJ-6	AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011		12/31/2012	SCHEDULED REDEMPTION		9,975	9,975	9,975	9,975						9,975				12,974	12/15/2016
05342R-AA-4	AVALON CAPITAL LTD. 3, CLASS A-1 LOANS C	E	11/26/2012	SCHEDULED REDEMPTION		4,559,526	4,559,526	4,559,526	4,559,526						4,559,526				28,981	02/24/2019
053499-AG-4	AVAYA INC		08/31/2012	Various		4,590,573	5,000,000	4,900,000	4,906,705		5,836		5,836		4,912,540		(321,968)	(321,968)	291,606	04/01/2019
05349U-AP-7	AVAYA, INC TERM LOAN B-3 (EXT)		03/09/2012	Various		1,604,341	1,658,087	1,613,566	1,616,153		1,139		1,139		1,617,292		(12,952)	(12,952)	18,921	10/26/2017
05349U-AJ-1	AVAYA, INC. TERM B-1 LOAN		03/09/2012	Various		321,128	328,920	306,875	311,478		1,071		1,071		312,549		8,579	8,579	2,474	10/24/2014
05366#-AD-5	AVIATION CAPITAL GROUP CORP 5-YEAR		08/08/2012	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,358,000	08/08/2012
05368B-AA-8	AVIATION SECURITIZATION II LLC ABS		12/17/2012	SCHEDULED REDEMPTION		132,057	132,057	132,057	132,057						132,057				854	12/15/2023
05377J-AJ-1	AVIS BUDGET CAR RENTAL LLC ADD-ON TLC		12/31/2012	SCHEDULED REDEMPTION		2,509	2,509	2,484			25		25		2,509				28	03/15/2019
002447-AA-8	AWAS AVIATION CAPITAL LT	F	01/09/2012	BANK OF AMERICA		2,398,787	2,323,280	2,334,896	2,333,608		(95)		(95)		2,333,513		65,274	65,274	38,399	10/15/2016
05615Y-AA-9	BABSON 2005-2A A1 LOANS CLO	E	10/22/2012	SCHEDULED REDEMPTION		4,533,726	4,533,726	3,994,607	4,216,335		317,391		317,391		4,533,726				33,482	07/20/2019
05615N-AC-9	BABSON CLO LTD 2004-II, CL. B SR. NTS LO	E	11/15/2012	SCHEDULED REDEMPTION		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				84,187	11/15/2016
05615N-AD-7	BABSON CLO LTD 2004-II, CL. C-1 MEZZ	E	11/15/2012	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				231,051	11/15/2016
05615Q-AB-4	BABSON CLO LTD. 2004-IA CLASS A-2A LOANS	E	03/07/2012	MORGAN STANLEY DEAN WITTER		7,005,433	7,084,782	7,084,782	7,084,782						7,084,782		(79,350)	(79,350)	15,868	06/15/2016
05615N-AS-4	BABSON CLO LTD. 2004-II, CL. A-2C SR. NT	E	03/07/2012	Various		10,184,826	10,348,328	10,348,328	10,348,328						10,348,328		(163,501)	(163,501)	26,042	11/15/2016
05947U-PS-1	BACM 2004-1, A4 CMBS		03/20/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,627,637	2,500,000	2,346,764	2,657,208		(73,908)		(73,908)		2,583,300		44,337	44,337	37,022	11/10/2039
059523-BB-5	BAFC 2007-5 7A5 RMBS		12/01/2012	Various		304,533	2,413,282	1,536,093	1,593,385		(1,207,174)	81,679	(1,288,853)		304,533				86,443	02/25/2052
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		12/01/2012	SCHEDULED REDEMPTION		3,232,885	3,232,885	3,224,802	3,226,489		6,396		6,396		3,232,885				111,652	09/26/2037
05955Y-AS-8	BAFC 2010-R3 4A4 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,257,023	1,257,023	1,260,166	1,260,345		(3,321)		(3,321)		1,257,023				34,846	06/26/2036
05745P-AB-9	BAKERCORP TERM LOAN		10/31/2012	SCHEDULED REDEMPTION		25,000	25,000	25,097	25,095		(95)		(95)		25,000				1,012	06/01/2018
058498-AL-0	BALL CORP		03/09/2012	TENDER OFFER		5,029,150	5,000,000	5,100,000	5,087,456		(7,018)		(7,018)		5,080,438		(51,288)	(51,288)	260,104	03/15/2018
05874D-AA-1	BALLYROCK 2006-1A, A LOANS CLO	E	11/28/2012	SCHEDULED REDEMPTION		1,171,895	1,171,895	993,181	1,082,977		88,918		88,918		1,171,895				8,268	08/28/2019
05948K-BE-8	BANK OF AMERICA ALT LOAN TRUST RMBS		12/01/2012	SCHEDULED REDEMPTION		1,674,803	1,674,803	1,684,661	1,679,207		(4,404)		(4,404)		1,674,803				43,815	08/25/2049
06051G-EM-7	BANK OF AMERICA CORP		10/09/2012	MORGAN STANLEY DEAN WITTER		15,416,050	13,000,000	13,889,330			(40,101)		(40,101)		13,849,229		1,566,821	1,566,821	531,050	01/24/2022
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		12/01/2012	SCHEDULED REDEMPTION		1,166,412	1,166,412	1,166,412	1,166,412						1,166,412				46,591	12/01/2016
06739G-BP-3	BARCLAYS BANK PLC	F	02/21/2012	BARCLAYS BANK		945,440	1,000,000	904,750	911,830		1,105		1,105		912,936		32,505	32,505	18,561	10/14/2020
20763#-BF-7	BASIN ELE PWR CORP/DAKOTA COAL/CN BNK AB		01/03/2012	MATURED		335,861	335,861	335,861	335,862		(1)		(1)		335,861				17,059	01/03/2012
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE 2011 SE		10/01/2012	SCHEDULED REDEMPTION		390,400	390,400	390,400	390,400						390,400				14,358	10/01/2031
071813-BD-0	BAXTER INTERNATIONAL INC		05/02/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		5,127,850	5,000,000	4,997,050	4,997,068		195		195		4,997,264		130,586	130,586	35,458	01/15/2017
071813-BF-5	BAXTER INTERNATIONAL INC		12/03/2012	Various		10,062,800	10,000,000	10,105,600			(1,070)		(1,070)		10,104,530		(41,730)	(41,730)	75,333	08/15/2022
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,402,197	1,402,197	1,414,466	1,414,518		(12,321)		(12,321)		1,402,197				34,489	05/26/2037
055381-AQ-0	BE AEROSPACE INC		07/23/2012	TENDER OFFER		8,488,188	7,750,000	8,155,625	8,077,074		(35,763)		(35,763)		8,041,311		446,876	446,876	854,007	07/01/2018
079860-AJ-1	BELLSOUTH CORP		07/02/2012	Various		1,500,000	1,500,000	1,403,910	1,484,455		8,728		8,728		1,493,182		6,818	6,818	69,608	11/15/2012
084670-AS-7	BERKSHIRE HATHAWAY FIN		05/15/2012	MATURED		12,000,000	12,000,000	11,959,080	12,197,568		(197,568)		(197,568)		12,000,000				285,000	05/15/2012
08579J-AE-2	BERRY PLASTICS GROUP, INC. TERM LOAN C		12/31/2012	SCHEDULED REDEMPTION		39,078	39,078	39,078	39,078						39,078				15,497	04/03/2015
225383-AH-1	BGI/ANDERSON VALLEY CDO III SYNTHETIC CD	E	12/20/2011	SCHEDULED REDEMPTION			3,178,083	13,161											10,951	03/20/2017
225383-AF-5	BGI/ANDERSON VALLEY III SYNTHETIC CDO SY	E	12/20/2011	SCHEDULED REDEMPTION			9,952,168	217,912											18,309	03/20/2017
055451-AQ-1	BHP BILLITON FIN USA LTD	F	05/03/2012	Various		29,762,000	30,000,000	29,719,200			3,961		3,961		29,723,161		38,839	38,839	140,556	02/24/2022
055451-AD-0	BHP BILLITON FINANCE	F	03/29/2012	MATURED		8,000,000	8,000,000	8,039,020	8,002,863		(2,863)		(2,863)		8,000,000				205,000	03/29/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09061A-AL-8	BIOMET INC DOLLAR TERM LOAN		08/02/2012	Various		968,888	979,540	967,990	966,638		2,240		2,240		968,878		10	10	26,689	03/25/2015
09061A-AN-4	BIOMET INC DOLLAR TERM LOAN B-1		12/31/2012	SCHEDULED REDEMPTION		4,866	4,866	4,813			53		53		4,866				104	07/25/2017
09071*-AA-3	BIRCHWOOD POWER PARTNERS		12/31/2012	SCHEDULED REDEMPTION		3,059,317	3,059,317	3,036,372	3,073,082		(13,765)		(13,765)		3,059,317				247,110	12/30/2016
091797-AM-2	BLACK & DECKER CORP		08/31/2012	CALLED @ 109.32		6,000,000	6,000,000	6,426,240	6,283,813		(64,664)		(64,664)		6,219,149		(219,149)	(219,149)	796,700	11/01/2014
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		10/15/2012	SCHEDULED REDEMPTION		6,229,957	6,229,957	6,229,957	6,229,957						6,229,957				70,174	07/17/2017
09250F-AA-2	BLACKROCK (BSIS) 2005-2A, A1 LOANS CLO	E	11/26/2012	Various		2,861,302	2,861,302	2,117,363	2,434,259		444,875		444,875		2,861,302				20,625	05/25/2017
363259-AA-0	BLACKROCK GALENA II SYNTHETIC CDO, CL A1	E	08/24/2012	J. P. MORGAN SECURITIES, INC.		10,937,500	35,000,000	5,261,776	4,616,750		(231,118)		(231,118)		4,385,632		6,551,868	6,551,868	428,868	04/07/2017
01403*-AG-8	BLUESCOPE STEEL (FINANCE) LTD SER. B SR	F	08/07/2012	PRINCIPAL PAYMENT		16,000,000	16,000,000	16,000,000	17,471,181		(291,133)		(291,133)		17,180,048		(1,180,048)	(1,180,048)	1,129,703	07/01/2014
05948K-W5-4	BOAA 2005-11 4A5 RMBS		12/01/2012	Various		1,118,466	1,179,842	1,061,641	1,070,588		66,260	18,382	47,877		1,118,466				47,042	08/25/2049
05948K-E5-4	BOAA 2005-6 2CB1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,345,221	1,345,221	1,285,258	1,267,578		77,643		77,643		1,345,221				48,874	09/25/2049
05949C-GV-2	BOAMS 2005-8 A8 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,567,710	1,567,710	1,430,536	1,447,153		120,557		120,557		1,567,710				33,802	09/25/2035
05555#-AC-8	BOB EVANS FARMS INC SR UNSEC NTS SER. C		12/31/2012	Various		12,000,505	12,000,505	12,000,505	12,137,412		(73,897)		(73,897)		12,063,515		(63,010)	(63,010)	1,017,474	07/28/2014
09776M-AH-7	BOMBARDIER RECREATIONAL PRODUCTS INC. TE	A	03/19/2012	Various		3,669,278	3,674,482	3,669,266	3,668,408		859		859		3,669,266		11	11	54,914	06/28/2013
09776M-AG-9	BOMBARDIER RECREATIONAL PRODUCTS INC. TE	A	05/01/2012	SCHEDULED REDEMPTION		38,248	38,248	38,194			54		54		38,248				29,263	06/28/2016
09776B-AB-7	BON SECOURS HEALTH SYS LEASE COL		12/15/2012	SCHEDULED REDEMPTION		529,040	529,040	606,534	577,536		(48,495)		(48,495)		529,040				22,202	09/15/2021
100756-AA-3	BOST 2004-1A A LOANS CLO	E	11/25/2012	SCHEDULED REDEMPTION		876,744	876,744	740,849	798,609		78,135		78,135		876,744				6,226	05/25/2016
10138M-AB-1	BOTTLING GROUP LLC		11/15/2012	MATURED		14,500,000	14,500,000	14,282,193	14,474,212		25,788		25,788		14,500,000				670,625	11/15/2012
10553Y-AD-7	BRASKEM FINANCE LTD	F	08/21/2012	Various		12,637,500	12,000,000	12,137,500	12,132,960		(7,163)		(7,163)		12,125,797		511,703	511,703	613,056	04/15/2021
05564E-BL-9	BRE PROPERTIES INC		01/10/2012	Various		35,350,786	33,968,000	34,771,478	34,720,905		(2,058)		(2,058)		34,718,847		631,939	631,939	576,077	03/15/2021
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L		12/31/2012	SCHEDULED REDEMPTION		8,438	8,438	8,367	8,364		74		74		8,438				13,106	12/14/2017
11111Q-AB-1	BRICKMAN GROUP HOLDINGS TERM LOAN B		05/16/2012	Various		664,736	669,938	664,492	664,148		587		587		664,736				24,085	10/14/2016
10919N-AC-2	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR		03/30/2012	SCHEDULED REDEMPTION		8,875	8,875	8,684	8,675		200		200		8,875				4,608	05/28/2015
05577*-AB-8	BROOKFIELD POWER US NEWFINANCE LLC (HOLD		12/19/2012	MATURED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				437,256	12/19/2012
11442*-AA-1	BROOKS PROVISIONS LLC 10% LIEN SEC BRIDG		03/23/2012	PRINCIPAL PAYMENT		40,340	40,340								40,340		40,340	40,340		03/23/2017
116663-AC-9	BRUCE MANSFIELD UNIT 1 2 ABS		06/01/2012	SCHEDULED REDEMPTION		536,422	536,422	536,422	536,422						536,422				36,745	06/01/2034
07384M-6H-0	BSARM 2004-12 2A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,467,373	1,467,373	1,442,841	1,443,814		23,559		23,559		1,467,373				27,275	10/25/2051
07383F-XJ-2	BSCMS 2003-PWR2, A4 CMBS		12/01/2012	SCHEDULED REDEMPTION		56,637	56,637	56,295	56,572		65		65		56,637				2,553	05/11/2039
07383F-X3-7	BSCMS 2004-PWR6, A4 CMBS		02/01/2012	SCHEDULED REDEMPTION		333,935	333,935	326,415	333,935						333,935				2,095	11/11/2041
07387B-AA-1	BSCMS 2005-PWR8, C CMBS		09/10/2012	MESIROW FINANCIAL, INC.		3,475,000	5,000,000	5,027,169	5,633,155		(125,690)		(125,690)		5,507,465		(2,032,465)	(2,032,465)	190,126	06/11/2041
07383F-7X-0	BSCMS 2005-PWR8, X2 CMBS		10/01/2012	SCHEDULED REDEMPTION			3,042,283	454,367	(454,367)				(454,367)						342,262	06/11/2041
07383F-5M-6	BSCMS 2005-T18, AJ CMBS		08/17/2012	BARCLAYS BANK		16,006,641	15,000,000	15,082,395	15,031,789		(5,800)		(5,800)		15,025,990		980,651	980,651	544,294	02/13/2042
07387M-AK-5	BSCMS 2006-PW11, B CMBS		08/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		9,870,000	12,000,000	11,918,664	11,961,549		5,789		5,789		11,967,338		(2,097,338)	(2,097,338)	506,362	03/11/2039
07387M-AL-3	BSCMS 2006-PW11, C CMBS		08/30/2012	J. P. MORGAN SECURITIES, INC.		4,302,150	6,235,000	6,183,549	6,210,579		3,661		3,661		6,214,240		(1,912,090)	(1,912,090)	263,097	03/11/2039
07388L-AK-6	BSCMS 2006-PW13, X2 CMBS		10/01/2012	SCHEDULED REDEMPTION				2,845,568	594,055		(594,055)		(594,055)						361,883	09/11/2041
07388R-AC-1	BSCMS 2007-PW15 A3 CMBS		12/01/2012	SCHEDULED REDEMPTION		11,430,530	11,430,530	11,474,734	11,441,392		(10,862)		(10,862)		11,430,530				381,033	02/11/2044
11953U-AB-3	BUFFALO GULF COAST TERMINALS TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		7,500	7,500	7,357	7,352		148		148		7,500				49,941	10/31/2017
05567Y-AA-7	BURLINGTN NORTH SANTA FE ABS		10/01/2012	SCHEDULED REDEMPTION		814,805	814,805	814,805	814,805						814,805				40,471	04/01/2023
05568B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2012	SCHEDULED REDEMPTION		1,010,093	1,010,093	1,010,093	1,010,093						1,010,093				57,777	01/15/2024
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		01/15/2012	SCHEDULED REDEMPTION		1,136,453	1,136,453	1,059,969	1,089,936		46,517		46,517		1,136,453				51,993	01/15/2021
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS. A		12/01/2012	SCHEDULED REDEMPTION		389,899	389,899	389,899	389,899						389,899				21,611	08/01/2022
05568N-AF-9	BURLINGTON NORTHERN PASS THROUGH CERTIFI		07/02/2012	SCHEDULED REDEMPTION		2,150,149	2,150,149	2,150,149	2,150,149						2,150,149				121,075	07/02/2016
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		01/02/2012	MATURED		283,821	283,821	283,185	283,842		(21)		(21)		283,821				6,038	01/02/2012
90357#-AN-6	BURLINGTON NORTHERN SECD SER A 2005-AA A		04/01/2012	SCHEDULED REDEMPTION		47,781	47,781	47,781	47,781						47,781				2,518	04/01/2021
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB A		04/01/2012	SCHEDULED REDEMPTION		204,453	204,453	204,453	204,453						204,453				10,775	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB		04/01/2012	SCHEDULED REDEMPTION		210,543	210,543	210,543	210,543						210,543				11,096	04/01/2023
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB		04/01/2012	SCHEDULED REDEMPTION		131,088	131,088	131,088	131,088						131,088				6,908	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB		04/01/2012	SCHEDULED REDEMPTION		318,405	318,405	318,405	318,405						318,405				16,780	04/01/2022
90357#-AH-9	BURLINGTON NORTHERN SECD SER A 2005-W AB		04/01/2012	SCHEDULED REDEMPTION		198,439	198,439	198,439	198,439						198,439				10,458	04/01/2023
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z AB		04/01/2012	SCHEDULED REDEMPTION		99,854	99,854	99,854	99,854						99,854				5,262	04/01/2023
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA A		04/01/2012	SCHEDULED REDEMPTION		100,439	100,439	100,439	100,439						100,439				5,297	04/01/2020
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2012	SCHEDULED REDEMPTION		45,668	45,668	45,668	45,668						45,668				2,407	04/01/2023
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y AB		04/01/2012	SCHEDULED REDEMPTION		222,157	222,157	222,157	222,157						222,157				11,708	04/01/2022
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		04/01/2012	SCHEDULED REDEMPTION		81,502	81,502	81,502	81,502						81,502				4,295	04/01/2020
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA A		04/01/2012	SCHEDULED REDEMPTION		65,049	65,049	65,049	65,049						65,049				3,428	04/01/2021

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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	Stated Con-tractual Maturity Date
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		10/01/2012	Various		79,985	79,985	79,985	79,985						79,985				4,216	04/01/2020
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U A		04/01/2012	SCHEDULED REDEMPTION		27,890	27,890	27,890	27,890						27,890				1,470	04/01/2023
85746*-DT-4	CAE, INC. LEASE BACKED EQUIP. SER 1/SER	I	01/31/2012	SCHEDULED REDEMPTION		461,514	461,514	461,514	461,514						461,514				29,491	01/31/2015
85746*-DW-7	CAE, INC. LEASE BACKED EQUIP. SER 2/SER	I	01/31/2012	SCHEDULED REDEMPTION		408,071	408,071	408,071	408,071						408,071				26,076	01/31/2015
85746*-DZ-0	CAE, INC. LEASE BACKED EQUIP. SER 3/SER	I	01/31/2012	SCHEDULED REDEMPTION		408,071	408,071	408,071	408,071						408,071				26,076	01/31/2015
85746*-DP-2	CAE, INC. LEASE BACKED SERIES B NOTES AB	I	01/31/2012	SCHEDULED REDEMPTION		453,838	453,838	453,838	453,838						453,838				29,000	01/31/2015
124765-B*-8	CAE, INC. SER. D SR NTS	A	06/06/2012	MATURED		15,000,000	15,000,000	15,000,000	14,993,743		6,257		6,257		15,000,000				582,000	06/06/2012
12800U-AE-0	CAISSE CENTRALE DESJARDN	A	09/12/2012	J. P. MORGAN SECURITIES, INC.		15,458,885	14,750,000	14,973,610	14,952,852		(37,571)		(37,571)		14,915,281		543,604	543,604	391,961	09/16/2015
12800U-AL-4	CAISSE CENTRALE DESJARDN	A	03/19/2012	NATIONAL BANK OF CANADA		6,888,070	7,000,000	6,998,320			14		14		6,998,334		(110,264)	(110,264)	4,978	03/06/2017
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		12/10/2012	SCHEDULED REDEMPTION		175,642	175,642	175,642	175,642						175,642				5,788	05/10/2025
129268-AA-6	CALENDONIA GENERATING ABS		12/31/2012	SCHEDULED REDEMPTION		1,192,186	1,192,186	1,192,186							1,192,186				7,775	02/28/2022
131244-AC-9	CALLIDUS DEBT PARTNERS CLO FUND IV, CLAS	E	10/17/2012	SCHEDULED REDEMPTION		1,528,473	1,528,473	1,427,212	1,463,723		64,750		64,750		1,528,473				11,384	04/17/2020
131244-AE-5	CALLIDUS DEBT PARTNERS CLO FUND IV, LTD	E	06/05/2012	MORGAN STANLEY DEAN WITTER		14,853,750	17,000,000	17,000,000	17,000,000						17,000,000		(2,146,250)	(2,146,250)	103,260	04/17/2020
131347-BS-4	CALPINE CORP		11/06/2012	CALLED @ 103.00		616,000	616,000	610,739	611,266		339		339		611,605		4,395	4,395	79,926	07/31/2020
131347-BW-5	CALPINE CORP		11/07/2012	CALLED @ 103.00		850,000	850,000	850,000	850,000						850,000				103,771	02/15/2021
13134M-AW-3	CALPINE CORP TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				56,520	04/01/2018
13134M-BA-0	CALPINE CORPORATION NEW TL		12/31/2012	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250					10/09/2019
13134M-AY-9	CALPINE CORPORATION TERM B-2		12/31/2012	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				22,665	04/01/2018
134429-AR-0	CAMPBELL SOUP COMPANY		12/03/2012	MATURED		19,485,000	19,485,000	19,727,072	19,513,141		(28,141)		(28,141)		19,485,000				974,250	12/03/2012
136069-DP-3	CANADIAN IMP BK COMM NY	A	03/19/2012	WELLS FARGO BROKERAGE SERVICES		15,153,000	15,000,000	14,982,900	14,990,210		1,280		1,280		14,991,490		161,510	161,510	114,188	09/13/2013
136375-BV-3	CANADIAN NATL RAILWAY	A	05/03/2012	DEUTSCHE BANK SECURITIES		18,332,440	18,000,000	17,881,020	17,882,318		3,610		3,610		17,885,928		446,512	446,512	246,129	12/15/2021
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS ABS	A	09/03/2012	SCHEDULED REDEMPTION		876,454	876,454	858,334	861,078		15,376		15,376		876,454				47,416	03/03/2024
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A AB	I	07/15/2012	SCHEDULED REDEMPTION		444,533	444,533	444,533	443,445		1,087		1,087		444,533				33,296	01/15/2021
13973U-AG-4	CAPITAL AUTOMOTIVE L.P. TRANCHE B TERM L		12/31/2012	SCHEDULED REDEMPTION		126,250	126,250	125,157	125,110		1,139		1,139		126,250				40,963	03/13/2017
14042H-AF-0	CAPITAL ONE AUTO FINANCE TRUST ABS		01/15/2012	SCHEDULED REDEMPTION		4,111,926	4,111,926	4,244,585	4,147,450		(35,524)		(35,524)		4,111,926				17,921	07/15/2014
14155#-AB-6	CARDINALS BALLPARK, LLC SR SECD NTS		09/30/2012	SCHEDULED REDEMPTION		899,871	899,871	895,672	896,237		3,635		3,635		899,871				52,186	09/30/2027
14170T-AD-3	CAREFUSION CORP		08/01/2012	MATURED		5,000,000	5,000,000	5,193,045	5,044,055		(44,055)		(44,055)		5,000,000				206,250	08/01/2012
14308V-AA-9	CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS	E	03/07/2012	Various		13,350,765	13,564,330	13,564,330	13,564,330						13,564,330		(213,565)	(213,565)	36,332	08/11/2016
14308V-AD-3	CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS	E	08/13/2012	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				12,710	08/11/2016
14313G-AB-3	CARMAX AUTO OWNER TRUST ABS		12/15/2012	Various		19,783,383	19,782,240	19,780,883			367		367		19,781,251		2,133	2,133	35,476	03/16/2015
144141-CS-5	CAROLINA POWER & LIGHT		07/15/2012	MATURED		8,000,000	8,000,000	7,996,800	7,999,770		230		230		8,000,000				520,000	07/15/2012
14752B-D#-7	CASEY'S GENERAL STORES, INC. SERIES A -		09/30/2012	SCHEDULED REDEMPTION		900,000	900,000	900,000	900,000						900,000				51,480	09/30/2019
14912L-3N-9	CATERPILLAR FIN SERV CRP		12/07/2012	MATURED		2,500,000	2,500,000	2,498,675	2,499,728		272		272		2,500,000				121,250	12/07/2012
12489W-QG-2	CBASS 2005-CB8 AF5 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,283,296	1,283,296	1,232,543	1,261,437		21,858		21,858		1,283,296				52,587	03/25/2042
1248MG-AP-9	CBASS 2007-CB1 AF6 RMBS		12/01/2012	Various		278,776	278,776	160,515	158,062		127,826	7,112	120,714		278,776				6,121	01/25/2047
17311Y-AE-3	CBASS 2007-CB3 A5 RMBS		12/01/2012	Various		596,241	596,241	346,255	356,133		249,263	18,309	230,954		596,241				10,636	02/25/2047
124857-AB-9	CBS CORP		07/11/2012	CALLED @ 113.104		4,000,000	4,000,000	4,240,076	4,136,265		(29,105)		(29,105)		4,107,160		(107,160)	(107,160)	739,182	05/15/2014
925524-AT-7	CBS CORP		07/11/2012	CALLED @ 100.503		490,000	490,000	494,606	500,846		(9,196)		(9,196)		491,650		(1,650)	(1,650)	27,424	08/15/2012
16678R-AV-9	CCMFC 2004-1A V1 RMBS		12/01/2012	SCHEDULED REDEMPTION		281,111	281,111	265,630	217,991		10,584		10,584		281,111				1,233	01/25/2035
16678R-BW-6	CCMFC 2004-3 B1 RMBS		12/01/2012	SCHEDULED REDEMPTION		84,257	84,257	48,241	41,866		33,966		33,966		84,257				291	08/25/2035
16678R-CE-5	CCMFC 2004-4A B1 RMBS		12/01/2012	Various		134,924	134,924	64,390	54,903		692,151	621,992	70,158		134,924				362	10/25/2035
16678R-BT-3	CCMFC 2004-A B1 RMBS		12/01/2012	Various		109,853	109,853	80,016	67,407		106,298	76,377	29,921		109,853				393	03/25/2035
16678R-CM-7	CCMFC 2004-B B1 RMBS		12/01/2012	Various		197,721	197,721	144,713	124,859		361,515	313,291	48,225		197,720				675	10/25/2035
16678R-FD-4	CCMFC 2006-1A B1 RMBS		12/26/2012	SCHEDULED REDEMPTION		96,235	1,792,653	121,390	29,271		66,965		66,965		96,235					12/25/2046
12513E-AN-4	CD 2005-CD1, D CMBS		09/11/2012	BARCLAYS BANK		5,892,032	7,000,000	6,898,640	6,954,774		7,317		7,317		6,962,091		(1,070,060)	(1,070,060)	292,396	07/15/2044
151020-AH-7	CELGENE CORP		08/10/2012	MORGAN STANLEY DEAN WITTER		9,982,100	10,000,000	9,994,900			7		7		9,994,907		(12,807)	(12,807)	5,417	08/15/2022
12516U-A*-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES	R	11/15/2012	PRINCIPAL PAYMENT		3,453,893	3,453,893	3,278,062	3,319,746		22,538		22,538		3,342,285		111,608	111,608	300,877	02/14/2017
15131Y-AC-9	CENGAGE LEARNING ACQ (THOMSON LEARNING)		04/10/2012	Various		3,473,089	3,688,205	3,529,775	3,518,362		67,049		67,049		3,585,410		(112,321)	(112,321)	41,575	07/03/2014
15131Y-AD-7	CENGAGE LEARNING ACQ (THOMSON LEARNING)		12/31/2012	SCHEDULED REDEMPTION		20,219	20,219	18,530			1,689		1,689		20,219				23,440	07/05/2017
15189X-AG-3	CENTERPOINT ENER HOUSTON		08/27/2012	CALLED @ 107.332		6,658,000	6,658,000	7,161,078	6,910,484		(79,152)		(79,152)		6,831,331		(173,331)	(173,331)	915,664	01/15/2014
15189X-AM-0	CENTERPOINT ENER HOUSTON		12/04/2012	KEYBANK NATIONAL ASSOCIATION		9,798,100	10,000,000	9,974,400			157		157		9,974,557		(176,457)	(176,457)	115,375	08/01/2042

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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	Stated Con-tractual Maturity Date
152314-JD-3	CENTEX 2004-A, M1 RMBS		09/10/2012	CANTOR FITZGERALD		5,143,956	6,257,616	6,257,616	6,257,616						6,257,616		(1,113,660)	(1,113,660)	38,652	01/25/2034
15641S-AE-1	CENTURION CDO VII CLASS A-2 LOANS CLO	E	10/30/2012	SCHEDULED REDEMPTION		9,096,141	9,096,141	9,096,141	9,096,141						9,096,141				73,261	01/30/2016
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		12/31/2012	Various		4,015,000	4,037,500	3,997,300			720		720		3,997,663		17,337	17,337	24,095	02/14/2019
161546-HK-5	CFAB 2003-6, 2M2 RMBS		09/19/2012	RAYMOND JAMES & ASSOCIATES, INC.		660,122	1,155,137	972,513	177,338	795,176	1,069		796,244		973,582		(313,460)	(313,460)	14,900	11/25/2034
161546-JA-5	CFAB 2004-1, 2M1 RMBS		09/10/2012	J. P. MORGAN SECURITIES, INC.		2,308,218	2,731,619	2,731,619	2,731,619						2,731,619		(423,400)	(423,400)	19,214	09/25/2033
173067-GH-6	CGCMT 2005-C3, XP CMBS		12/15/2012	Various			387,250,000	9,999,802	925,785		(925,785)		(925,785)						952,889	05/15/2043
16117L-AX-7	CHARTER COMM. OPERATING, LLC TLC (EXTEND		12/31/2012	SCHEDULED REDEMPTION		6,118,000	6,118,000	6,095,369	6,095,997		22,003		22,003		6,118,000				390,077	09/06/2016
16117L-AZ-2	CHARTER COMM. OPERATING, LLC TLD		12/31/2012	Various		760,313	763,125	759,309			67		67		759,376		936	936	27,247	05/15/2019
161630-BD-9	CHASE 2007-A1 11M1 RMBS		12/01/2012	Various		1,851,874	1,851,874	1,393,050	1,366,745		485,129	17,935	467,195		1,851,874				19,210	03/25/2037
165167-BS-5	CHESAPEAKE ENERGY CORP		04/25/2012	BANK OF AMERICA		1,995,000	2,000,000	2,075,000	2,071,429		(3,605)		(3,605)		2,067,824		(72,824)	(72,824)	92,083	08/15/2017
165167-CG-0	CHESAPEAKE ENERGY CORP		08/10/2012	GOLDMAN, SACHS & CO.		4,010,000	4,000,000	4,115,000	4,107,972		(5,715)		(5,715)		4,102,256		(92,256)	(92,256)	245,000	02/15/2021
341135-B*-1	CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT		05/01/2012	SCHEDULED REDEMPTION		909,000	909,000	909,000	912,979		(3,979)		(3,979)		909,000				86,991	05/01/2018
341135-B@-9	CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT		05/01/2012	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				50,150	05/01/2018
166751-AH-0	CHEVRON CORP		12/28/2012	CALLED @ 104.10		27,000,000	27,000,000	28,324,550	27,714,226		(321,054)		(321,054)		27,393,172		(393,172)	(393,172)	2,514,188	03/03/2014
166764-AB-6	CHEVRON CORP		12/06/2012	Various		52,639,630	52,000,000	52,000,000							52,000,000		639,630	639,630	15,831	12/05/2022
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2012	SCHEDULED REDEMPTION		586,373	586,373	586,373	584,767		1,607		1,607		586,373				47,438	09/30/2017
12519A-AA-4	CHRYSLER FINANCIAL AUTO SECURI ABS		03/08/2012	CALLED @ 100.00		7,000,000	7,000,000	7,199,063	7,051,056		(14,739)		(14,739)		7,036,317		(36,317)	(36,317)	97,475	08/08/2014
12519B-AA-2	CHRYSLER FINANCIAL AUTO SECURI ABS		05/08/2012	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,219,336	5,060,284		(60,284)		(60,284)		5,000,000				135,472	11/10/2014
12543K-AD-6	CHS COMMUNITY HEALTH SYS. INC. TERM LOAN		02/02/2012	Various		3,734,137	3,736,919	3,733,457	3,734,035		23		23		3,734,058		78	78	34,641	07/24/2014
12543K-AB-0	CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY		02/02/2012	Various		275,875	275,875	275,875	275,875						275,875				2,375	07/24/2014
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		09/03/2012	Various		161,607	161,607	161,497	48,422		112		112		161,607				849	01/25/2017
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION SERIES B 4.		03/15/2012	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				37,800	03/15/2031
12669E-T3-0	CHWL 2003-39 A17 RMBS		12/01/2012	SCHEDULED REDEMPTION		971,668	971,668	924,413	949,512		22,156		22,156		971,668				31,602	05/25/2038
12558M-BM-3	CITHE 2003-1 RMBS		08/01/2012	SCHEDULED REDEMPTION		89,806	89,806	89,796	89,794		13		13		89,806				1,980	10/20/2032
12558M-BN-1	CITHE 2003-1 RMBS		08/01/2012	SCHEDULED REDEMPTION		24,127	24,127	24,119	5,134	18,983	10		18,993		24,127				869	09/20/2032
12558M-AG-7	CITHE RMBS		12/01/2012	SCHEDULED REDEMPTION		597,412	597,412	601,346	611,336		(13,924)		(13,924)		597,412				23,942	02/25/2030
172967-FT-3	CITIGROUP INC		10/05/2012	CITIBANK		2,231,960	2,000,000	2,055,020			(1,220)		(1,220)		2,053,800		178,160	178,160	85,000	01/14/2022
172967-FW-6	CITIGROUP INC		01/25/2012	BANK OF AMERICA		10,337,200	10,000,000	9,986,300			137		137		9,986,437		350,763	350,763	24,722	01/10/2017
D6574*-AA-7	CLAAS KGAA 5.76% SR NTS	F	12/27/2012	SCHEDULED REDEMPTION		5,800,000	5,800,000	5,800,000	5,800,000						5,800,000				334,080	12/27/2014
18055#-AA-0	CLARION LION PROPERTIES FUND HOLD. SER A		04/27/2012	MATURED		16,000,000	16,000,000	16,000,000	16,015,494		(15,494)		(15,494)		16,000,000				408,800	04/27/2012
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE		11/19/2012	TENDER OFFER		2,845,936	2,725,000	2,789,688	2,774,541		(9,688)		(9,688)		2,764,852		81,083	81,083	315,608	12/15/2017
186108-CE-4	CLEVELAND ELECTRIC ILLUM		01/18/2012	ROYAL BANK OF SCOTLAND PLC		1,666,980	1,500,000	1,492,080	1,492,645		8		8		1,492,653		174,327	174,327	9,421	12/15/2036
18683K-AB-7	CLIFFS NATURAL RESOURCES		12/13/2012	BARCLAYS BANK		4,861,050	5,000,000	4,989,650	4,990,714		844		844		4,991,557		(130,507)	(130,507)	291,333	10/01/2020
18683K-AD-3	CLIFFS NATURAL RESOURCES		09/07/2012	BANK OF AMERICA		9,697,800	10,000,000	9,989,700	9,990,330		587		587		9,990,917		(293,117)	(293,117)	461,771	04/01/2021
189054-AP-4	CLOROX		10/15/2012	MATURED		10,000,000	10,000,000	10,044,900	10,007,913		(7,913)		(7,913)		10,000,000				545,000	10/15/2012
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS	F	11/20/2012	SCHEDULED REDEMPTION		1,222,194	1,222,194	1,138,168	1,168,492		53,703		53,703		1,222,194				7,825	01/20/2017
12572X-AA-8	CME GROUP INDEX SERVICES		08/01/2012	SUSQUEHANNA FINANCIAL GROUP LLLP		5,526,100	5,000,000	4,990,000	4,991,943		683		683		4,992,626		533,474	533,474	196,167	03/15/2018
17307G-VW-5	CMLTI 2005-WF2, MV1 RMBS		02/16/2012	RESIDENTIAL FUNDING SECURITIES		2,869,683	3,739,000	3,739,000	3,739,000						3,739,000		(869,318)	(869,318)	4,233	08/25/2035
172981-AE-2	CMLTI 2006-4 2A1B RMBS		12/01/2012	SCHEDULED REDEMPTION		292,385	2,523,551	922,812			292,385		292,385		292,385				103,614	12/25/2035
17312B-AF-9	CMLTI 2007-WFH2 M2 RMBS		09/24/2012	Various		1,097,446	15,000,000	3,131,019	1,282,800	2,009,865	(60,418)	203,847	1,745,601		3,028,401		(1,930,954)	(1,930,954)	79,768	02/25/2042
17316D-AG-9	CMLTI 2010-3 2A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		6,965,509	6,965,509	6,937,212	6,941,914		23,596		23,596		6,965,509				210,381	08/25/2037
17316D-AM-6	CMLTI 2010-3 3A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		875,941	875,941	870,740	871,492		4,449		4,449		875,941				19,388	08/25/2037
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		7,273,583	7,273,583	7,228,123	7,228,026		45,557		45,557		7,273,583				183,096	10/25/2035
19075Q-AA-0	COBANK, ABC		06/11/2012	BARCLAYS BANK		12,075,000	15,000,000	15,000,000	15,000,000						15,000,000		(2,925,000)	(2,925,000)	83,873	06/15/2022
191216-AV-2	COCA-COLA CO/THE		12/11/2012	Various		38,359,050	35,000,000	35,446,250	35,431,413		(32,969)		(32,969)		35,398,443		2,960,607	2,960,607	1,361,250	09/01/2021
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		12/10/2012	SCHEDULED REDEMPTION		227,302	227,302	227,302	227,302						227,302				8,658	06/10/2024
19416Q-DY-3	COLGATE-PALMOLIVE CO		03/19/2012	WARBURG DILLION READ LLC		4,876,900	5,000,000	4,938,550	4,939,346		1,218		1,218		4,940,564		(63,664)	(63,664)	45,597	11/15/2021
P07638-AA-6	COMISION FEDERAL DE ELECTRICIDAD ('CFE')	F	10/15/2012	Various		1,800,000	1,800,000	1,800,000	1,799,789		211		211		1,800,000				112,215	10/15/2012
202795-HE-3	COMMONWEALTH EDISON		03/15/2012	MATURED		7,000,000	7,000,000	6,993,770	6,999,832		168		168		7,000,000				215,250	03/15/2012
20337E-AK-7	COMMSCOPE INC. TRANCHE 1 TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		10,000	10,000	9,958	9,955		45		45		10,000				1,476	01/14/2018
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		07/18/2012	TENDER OFFER		3,847,950	3,825,000	3,911,063	3,864,673		(13,545)		(13,545)		3,851,127		(3,177)	(3,177)	418,798	07/15/2015
20557#-AB-7	COMPUTERSHARE LTD SER B GTD SR NTS	R	03/22/2012	MATURED		23,000,000	23,000,000	22,835,667	22,989,185		10,815		10,815		23,000,000				568,100	03/22/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
205768-AH-7	COMSTOCK RESOURCES INC		05/31/2012	OPPENHEIMER & CO. INC		4,587,500	5,000,000	5,026,250	5,023,422		(1,585)		(1,585)		5,021,837		(434,337)	(434,337)	262,639	04/01/2019
20825C-AM-6	CONOCOPHILLIPS		08/17/2012	CALLED @ 103.015596		8,000,000	8,000,000	8,494,480	8,196,249		(88,997)		(88,997)		8,107,253		(107,253)	(107,253)	507,203	05/15/2013
20825C-AS-3	CONOCOPHILLIPS		08/17/2012	CALLED @ 105.82448913		16,176,000	16,176,000	16,775,995	16,482,306		(90,461)		(90,461)		16,391,845		(215,845)	(215,845)	1,744,679	02/01/2014
20902F-AB-9	CONSOLIDATED CONTAINER COMPANY 1ST LIEN		07/03/2012	Various		1,949,619	1,949,619	1,891,835	1,885,281		64,338		64,338		1,949,619				28,025	03/28/2014
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		12/31/2012	SCHEDULED REDEMPTION		24,705	24,705	24,705	24,705						24,705				2,152	06/30/2022
02759#-AE-7	CONSOLIDATED PRESS (2000 ISSUE) 8.62'S 0	F	11/15/2012	MATURED		4,000,000	4,000,000	4,416,800	4,079,732		(79,732)		(79,732)		4,000,000				344,800	11/15/2012
02759#-AJ-6	CONSOLIDATED PRESS (FINANCE) LIMITED 201	F	04/29/2012	MATURED		750,000	750,000	709,517	745,966		4,034		4,034		750,000				18,488	04/29/2012
210518-BV-7	CONSUMERS ENERGY COMPANY		07/02/2012	Various		3,740,000	3,740,000	3,979,435	3,831,355		(30,480)		(30,480)		3,800,876		(60,876)	(60,876)	287,826	04/15/2013
210518-CD-6	CONSUMERS ENERGY-ITC		02/15/2012	MATURED		11,500,000	11,500,000	11,669,900	11,503,300		(3,300)		(3,300)		11,500,000				287,500	02/15/2012
210805-AM-9	CONTINENTAL AIRLINES ABS		10/15/2012	SCHEDULED REDEMPTION		1,218,027	1,218,027	1,199,087	1,215,147		2,880		2,880		1,218,027				51,368	10/15/2013
212015-AH-4	CONTINENTAL RESOURCES		06/26/2012	BANK OF AMERICA		1,522,500	1,500,000	1,500,000							1,500,000		22,500	22,500	23,125	09/15/2022
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/12/2012	SCHEDULED REDEMPTION		684,840	684,840	682,101	682,250		2,590		2,590		684,840				24,940	07/12/2022
216871-AB-9	COOPER INDUSTRIES INC		11/15/2012	MATURED		16,000,000	16,000,000	15,935,840	15,990,696		9,304		9,304		16,000,000				840,000	11/15/2012
22160K-AB-1	COSTCO WHOLESALE CORP		03/15/2012	MATURED		3,000,000	3,000,000	2,998,260	2,999,921		79		79		3,000,000				79,500	03/15/2012
22303Q-AF-7	COVIDIEN INTERNATIONAL F	E	07/02/2012	Various		20,000,000	20,000,000	19,972,800	19,995,198		2,855		2,855		19,998,054		1,946	1,946	1,068,833	10/15/2012
224044-BM-8	COX COMMUNICATIONS INC		12/27/2012	CALLED @ 109.741442176		2,721,000	2,721,000	2,813,269	2,774,445		(17,067)		(17,067)		2,757,377		(36,377)	(36,377)	418,302	12/15/2014
22237P-AC-7	CPMH 2005-1, A3 ABS		12/01/2012	SCHEDULED REDEMPTION		890,416	890,416	890,304	890,381		35		35		890,416				26,016	12/15/2035
126190-AD-9	CPS 2008-A, A4 ABS		12/15/2012	SCHEDULED REDEMPTION		1,015,177	1,015,177	1,090,840	1,050,006		(34,828)		(34,828)		1,015,177				69,755	10/15/2014
126193-AB-7	CPS AUTO TRUST ABS		12/15/2012	SCHEDULED REDEMPTION		1,458,849	1,458,849	1,457,631	1,458,067		782		782		1,458,849				26,048	03/15/2016
126193-AC-5	CPS AUTO TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		578,886	578,886	578,871	578,882		4		4		578,886				8,587	03/15/2016
12619B-AD-5	CPS AUTO TRUST ABS		02/15/2012	SCHEDULED REDEMPTION		1,513,321	1,513,321	1,541,696	1,523,138		(9,817)		(9,817)		1,513,321				12,294	06/17/2013
12619R-AD-0	CPS AUTO TRUST ABS		02/15/2012	SCHEDULED REDEMPTION		1,747,109	1,747,109	1,788,329	1,769,091		(21,983)		(21,983)		1,747,109				14,066	11/15/2013
17310N-AK-4	CRMSI 2006-3, M4 RMBS		02/09/2012	CITIGROUP GLOBAL MARKETS		257,250	2,450,000	515,644	297,913	175,512	(8,748)		166,765		464,677		(207,427)	(207,427)	29,050	11/25/2036
17310N-AL-2	CRMSI 2006-3, M5 RMBS		02/09/2012	CITIGROUP GLOBAL MARKETS		205,920	2,574,000	343,600	229,964	47,354	(11,880)		35,474		265,438		(59,518)	(59,518)	31,028	11/25/2036
17310N-AM-0	CRMSI 2006-3, M6 RMBS		02/09/2012	CITIGROUP GLOBAL MARKETS		96,241	2,039,000	210,165	138,277		(10,408)		(10,408)		127,869		(31,628)	(31,628)	24,981	11/25/2036
17310N-AN-8	CRMSI 2006-3, M7 RMBS		02/09/2012	CITIGROUP GLOBAL MARKETS		48,750	1,625,000	157,438	65,729		(9,417)		(9,417)		56,312		(7,562)	(7,562)	20,711	11/25/2036
17312H-AK-5	CRMSI 2007-2 M4 RMBS		02/09/2012	CITIGROUP GLOBAL MARKETS		601,105	5,227,000	997,318	688,953		(20,215)		(20,215)		668,738		(67,633)	(67,633)	65,881	06/25/2037
17312H-AL-3	CRMSI 2007-2 M5 RMBS		02/09/2012	CITIGROUP GLOBAL MARKETS		391,751	4,701,000	768,062	424,910		(21,525)		(21,525)		403,386		(11,635)	(11,635)	59,570	06/25/2037
226829-AA-7	CROCKETT COGENER		12/30/2012	SCHEDULED REDEMPTION		549,217	549,217	549,217	549,217						549,217				26,368	03/30/2025
12628X-AB-0	CSAM FUNDING 1, CLASS A2 CLO LOANS	F	07/30/2012	SCHEDULED REDEMPTION		14,971,310	14,971,310	14,671,884	14,729,726		241,584		241,584		14,971,310				87,950	03/29/2016
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS CLO	F	10/15/2012	SCHEDULED REDEMPTION		917,154	917,154	875,882	892,755		24,399		24,399		917,154				6,828	10/15/2016
22942G-AH-2	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		12/31/2012	SCHEDULED REDEMPTION		756,225	756,225	741,262	738,124		18,101		18,101		756,225				31,461	03/29/2016
126307-AB-3	CSC HOLDINGS INC		09/27/2012	Various		15,778,031	15,500,000	16,123,750	15,886,834		(108,796)		(108,796)		15,778,038		(7)	(7)	1,468,485	06/15/2015
22540V-LV-2	CSFB 2001-CK6 CMBS		01/01/2012	SCHEDULED REDEMPTION		5,844,205	5,844,205	6,264,257	5,844,205						5,844,205				33,234	08/15/2036
225458-6G-8	CSFB 2005-9 5A9 RMBS		12/01/2012	Various		758,556	836,731	616,138	613,855		144,701	796	143,905		758,556				19,555	04/25/2036
12644J-AE-5	CSMC 10-10R 2A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		5,348,948	5,348,948	5,387,394	5,383,268		(34,320)		(34,320)		5,348,948				156,346	03/26/2037
225470-Q8-9	CSMC 2006-3 5A5 RMBS		12/01/2012	SCHEDULED REDEMPTION		2,919,580	2,973,441	2,518,583	2,340,467		579,113		579,113		2,919,580				66,271	04/25/2036
225470-G2-3	CSMC 2006-C1 AJ CMBS		08/17/2012	SALOMON SMITH BARNEY		8,181,250	8,000,000	6,809,375	7,293,914		95,848		95,848		7,389,762		791,489	791,489	319,848	02/15/2039
225470-G5-6	CSMC 2006-C1, D CMBS		09/11/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		9,833,597	11,790,000	11,739,433	11,765,339		3,585		3,585		11,768,924		(1,935,327)	(1,935,327)	510,863	02/15/2039
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		2,662,649	2,662,649	2,713,406	2,710,114		(47,464)		(47,464)		2,662,649				96,352	09/26/2037
12642Y-FC-3	CSMC 2009-16R 8A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		2,339,802	2,339,802	2,393,910	2,386,252		(46,450)		(46,450)		2,339,802				78,494	07/26/2037
126415-AB-4	CTC BEAVER VALLEY FUND		06/01/2012	CALLED @ 100.00		1,000	1,000	1,059	1,000						1,000				120	06/01/2017
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF		08/01/2012	SCHEDULED REDEMPTION		107,040	107,040	107,040	105,490		1,550		1,550		107,040				9,387	08/01/2017
23108K-AB-4	CUMULUS MEDIA INC TERM LOAN B		09/23/2011	VARIOUS															188	09/16/2018
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		12/10/2012	Various		1,626,686	1,626,686	1,626,686	2,245,493						1,626,686				60,066	01/10/2028
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024 ABS		12/10/2012	SCHEDULED REDEMPTION		217,734	217,734	217,734	217,734						217,734				9,889	01/10/2024
12667F-DN-2	CWALT 2004-3T1 A1 RMBS		12/25/2012	SCHEDULED REDEMPTION		613,563	613,563	614,522	613,829		(266)		(266)		613,563				2,381	05/25/2034
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		12/01/2012	SCHEDULED REDEMPTION		207,378	207,378	201,448	201,635		5,743		5,743		207,378				6,864	04/25/2035
12667G-US-0	CWALT 2005-29 CB A6 RMBS		12/01/2012	Various		1,609,479	1,609,479	1,492,118	1,540,433		88,583	51,219	37,364		1,609,479				62,781	07/25/2035
02149J-AV-8	CWALT 2006-45T1 2A6 RMBS		11/01/2012	SCHEDULED REDEMPTION		97,230	1,972,102	702,730			97,230		97,230		97,230				60,863	02/25/2037
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		12/01/2012	Various		1,366,986	1,984,588	1,650,272	1,551,134		(165,301)	18,847	(184,148)		1,366,986				77,166	05/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		12/01/2012	SCHEDULED REDEMPTION		2,202,578	2,202,578	2,189,866	2,196,364		6,215		6,215		2,202,578				44,996	08/25/2036
02151N-AB-8	CWALT 2007-18C 3FL3 RMBS		12/25/2012	Various		1,723,585	3,008,552	2,072,237	2,137,275		(324,643)	89,047	(413,690)		1,723,585				13,617	08/25/2037
02151L-AA-4	CWALT 2007-20 A1 RMBS		12/25/2012	Various		1,090,208	2,330,926	1,460,372	1,433,519		(314,547)	28,765	(343,312)		1,090,208				12,219	08/25/2047
12669E-NQ-5	CWHL 2003-20, 3A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,618,971	1,618,971	1,603,794	1,612,458		6,514		6,514		1,618,971				45,332	07/25/2018
12669F-J5-3	CWHL 2004-13 1A6 RMBS		12/01/2012	SCHEDULED REDEMPTION		8,077,749	8,077,749	8,357,946	8,124,199		(46,450)		(46,450)		8,077,749				350,931	01/25/2017
12669F-NK-5	CWHL 2004-J1 2A3 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,045,816	1,045,816	1,057,172	1,049,831		(4,015)		(4,015)		1,045,816				29,111	01/25/2019
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		12/25/2012	SCHEDULED REDEMPTION		16,265	16,265	16,236	16,493		(228)		(228)		16,265				134	03/25/2035
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2012	Various		1,978,418	2,417,610	1,841,101	1,979,177		30,649	32,113	(1,465)		1,978,418				51,946	01/25/2038
12543P-AK-9	CWHL 2006-21 A10 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,964,668	2,168,996	1,718,760	1,705,020		259,648		259,648		1,964,668				41,969	03/25/2039
126694-X3-7	CWHL 2006-9 A10 RMBS		12/01/2012	Various		4,866,804	6,430,110	5,409,641	5,434,729		(542,830)	40,167	(582,997)		4,866,804				211,525	05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		979,530	990,066	797,003	770,603		208,928		208,928		979,530				22,453	06/25/2047
126671-W8-5	CWL 2003-BC6, M1 RMBS		02/09/2012	Various		6,621,284	7,515,391	6,639,457	6,661,457		47,070		47,070		6,708,527		(87,243)	(87,243)	11,148	11/25/2033
126671-W9-3	CWL 2003-BC6, M2 RMBS		09/21/2012	RAYMOND JAMES & ASSOCIATES, INC.		2,615,036	3,742,448	3,742,448	3,742,445						3,742,445		(1,127,409)	(1,127,409)	56,288	10/25/2033
126671-Z2-5	CWL 2004-1, M1 RMBS		03/02/2012	RESIDENTIAL FUNDING SECURITIES		7,475,000	10,000,000	10,000,000	10,000,000						10,000,000		(2,525,000)	(2,525,000)	20,300	03/25/2034
126671-Z4-1	CWL 2004-1, M3 RMBS		04/20/2012	Various		776,130	1,388,508	769,767	813,749		32,238	23,577	8,661		822,410		(46,280)	(46,280)	5,610	02/25/2034
126671-4V-5	CWL 2004-3, M3 RMBS		07/25/2012	AURIGA SECURITIES		577,101	1,374,050	466,965	487,916		17,954		17,954		505,870		71,230	71,230	9,765	05/25/2034
126671-6M-3	CWL 2004-5, M3 RMBS		07/25/2012	Various		908,191	2,162,359	732,812	760,342		18,130	3,489	14,641		774,983		133,208	133,208	18,216	07/25/2034
126673-BF-8	CWL 2004-6, M4 RMBS		07/25/2012	AURIGA SECURITIES		891,869	1,981,931	477,864	495,691		13,820		13,820		509,511		382,358	382,358	17,291	08/25/2034
126670-CL-0	CWL 2005-11, AF6 RMBS		12/01/2012	Various		2,476,854	2,476,854	2,446,607	2,448,137		28,717	1,416	27,301		2,476,854				77,546	02/25/2036
126670-GT-9	CWL 2005-13, AF6 RMBS		12/01/2012	Various		465,736	465,736	437,240	437,754		28,335	352	27,983		465,736				16,531	04/25/2036
126670-QV-3	CWL 2005-17, 1AF5 RMBS		11/26/2012	Various		22,989,726	27,922,210	21,654,804	21,823,188		(100,559)	598,134	(698,693)		21,124,495		1,865,231	1,865,231	1,306,809	05/25/2036
126670-TH-1	CWL 2006-1, AF6 RMBS		12/01/2012	Various		566,432	566,432	552,049	557,135		15,223	5,926	9,297		566,432				20,780	07/25/2036
12666R-AF-7	CWL 2006-9 1AF6 RMBS		12/01/2012	Various		235,376	235,376	206,773	204,637		32,807	2,068	30,740		235,376				11,181	10/25/2046
126683-AD-3	CWL 2006-S5, A3 RMBS		03/01/2012	Various		7,352,986	14,960,259	7,529,379	7,435,383		(66,758)		(66,758)		7,368,625		(15,639)	(15,639)	227,221	06/25/2035
126683-AC-5	CWL 2006-S5, A4 RMBS		03/01/2012	Various		3,961,006	5,984,104	3,738,790	3,735,903		(18,370)		(18,370)		3,717,533		243,473	243,473	89,644	06/25/2035
12668X-AF-2	CWL 2006-S8, A6 RMBS		12/01/2012	SCHEDULED REDEMPTION		657,600	657,600	657,586	657,589		10		10		657,600				20,938	04/25/2036
12669R-AC-1	CWL 2007-S1 A3 RMBS		12/01/2012	SCHEDULED REDEMPTION		756,178	756,178	756,141	756,272		(94)		(94)		756,178				25,101	11/25/2036
12669R-AD-9	CWL 2007-S1 A4 RMBS		12/01/2012	SCHEDULED REDEMPTION		588,139	588,139	588,097	356,291	231,909	(62)		231,847		588,139				19,738	11/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,319,413	1,319,413	1,319,397	1,319,402		11		11		1,319,413				44,153	11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,416,943	1,416,943	1,416,882	1,416,946		(3)		(3)		1,416,943				48,217	05/25/2037
152314-HS-2	CXHE 2003-C, M2 RMBS		09/20/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,300,411	1,831,565	1,840,761	1,053,879	777,684			777,684		1,831,563		(531,152)	(531,152)	25,713	09/25/2033
152314-JX-9	CXHE 2004-B, M3 RMBS		07/13/2012	Various		600,217	1,035,605	501,650	589,478		23,274	74,722	(51,449)		538,029		62,188	62,188	5,113	03/25/2034
152314-JY-7	CXHE 2004-B, M4 RMBS		07/13/2012	Various		251,315	517,802	161,766	175,967		15,747	11,154	4,593		180,560		70,755	70,755	3,409	03/25/2034
152314-LQ-1	CXHE 2004-D, MV1 RMBS		09/14/2012	Various		3,299,451	4,267,891	2,923,010	2,964,525		112,816		112,816		3,077,341		222,110	222,110	26,966	09/25/2034
152314-LR-9	CXHE 2004-D, MV2 RMBS		09/14/2012	JEFFERIES & COMPANY, INC.		440,404	917,508	917,508	426,968	490,540			490,540		917,508		(477,104)	(477,104)	6,408	09/25/2034
152314-MH-0	CXHE 2005-A, M1 RMBS		09/06/2012	NOMURA SECURITIES INTERNATIONAL, INC.		7,648,600	9,160,000	9,160,000	9,160,000						9,160,000		(1,511,400)	(1,511,400)	48,247	01/25/2035
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST ABS		02/08/2012	SCHEDULED REDEMPTION		1,295,016	1,295,016	1,359,362	1,300,398		(5,382)		(5,382)		1,295,016				9,901	03/08/2013
233889-AG-9	DAIMLER CHRYSLER AUTO TRUST ABS		04/08/2012	SCHEDULED REDEMPTION		2,806,369	2,806,369	2,922,680	2,813,536		(7,166)		(7,166)		2,806,369				30,082	11/10/2014
233835-AT-4	DAIMLERCHRYSLER NA HLDG	R	01/15/2012	MATURED		2,500,000	2,500,000	2,542,601	2,500,558		(558)		(558)		2,500,000				91,250	01/15/2012
23327@-AA-4	DAIRY FARMERS PREFERRED CAPITAL TRUST I		10/02/2012	MATURED		998,400	998,400	1,063,096	1,005,253		(6,853)		(6,853)		998,400				73,682	10/02/2012
237194-AF-2	DARDEN RESTAURANTS INC		10/15/2012	MATURED		15,500,000	15,500,000	16,571,549	15,801,667		(301,667)		(301,667)		15,500,000				871,875	10/15/2012
23726R-AF-2	DARLING INTERNATIONAL IN TERM LOAN B		01/03/2012	Various		20,000	20,000	19,910	19,915		85		85		20,000				375	12/17/2016
23918V-AM-6	DAVITA INC. TRANCHE B TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		30,000	30,000	30,225	30,249		(249)		(249)		30,000				43,796	10/20/2016
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU		11/30/2012	SCHEDULED REDEMPTION		582,600	582,600	582,600	582,600						582,600				36,127	11/30/2023
23307*-AC-6	DC ARENA LP		11/30/2012	SCHEDULED REDEMPTION		1,239,600	1,239,600	1,226,217	1,228,453		11,147		11,147		1,239,600				72,844	11/30/2023
23311M-A#-4	DCS BUSINESS SERVICES TERM A-2 LOAN		03/19/2012	Various		794,029	794,029	794,832	796,677		(2,648)		(2,648)		794,029				17,692	03/31/2012
23311M-A@-6	DCS BUSINESS SERVICES TERM B 2ND LIEN		03/19/2012	Various		776,000	776,000	764,325	761,113		14,887		14,887		776,000				30,567	09/30/2012
242369-AH-9	DEAN FOODS COMPANY TERM LOAN B EXTENDED		12/31/2012	Various		1,011,097	1,014,847	994,611	992,207		3,352		3,352		995,558		15,538	15,538	34,323	04/02/2016
244199-BE-4	DEERE & COMPANY		07/19/2012	BANK OF AMERICA		3,095,130	3,000,000	2,992,380			86		86		2,992,466		102,664	102,664	9,967	06/08/2022
24468#-AD-3	DEFIANCE METAL 14% SR SUB NTS (HANCOCK M		09/26/2012	PRINCIPAL PAYMENT		14,597	14,597	13,783	14,161		172		172		14,333		264	264	1,050	09/21/2016
24468#-AC-5	DEFIANCE METAL PRODUCTS 12% SR SUB NOTES		09/26/2012	PRINCIPAL PAYMENT		519,174	519,174	477,093	504,869		5,707		5,707		510,576		8,598	8,598	32,016	09/21/2016
24521Q-AB-8	DEL MONTE FOODS COMPANY INITIAL TERM LOA		06/28/2012	SCHEDULED REDEMPTION		54,361	54,361	54,242	54,238		123		123		54,361				50,925	03/08/2018
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		12/22/2012	SCHEDULED REDEMPTION		1,961,942	1,961,942	1,961,942	1,949,464		12,478		12,478		1,961,942				135,455	09/22/2015

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	Stated Con-tractual Maturity Date
24702R-AH-4	DELL INC		06/15/2012	MATURED		10,000,000	10,000,000	10,415,860	10,077,210		(77,210)		(77,210)		10,000,000				168,750	06/15/2012
24702R-AQ-4	DELL INC		09/27/2012	SUSQUEHANNA FINANCIAL GROUP LLLP		5,580,800	5,000,000	5,405,300	5,391,414		(27,188)		(27,188)		5,364,226		216,574	216,574	231,892	04/01/2021
24713E-AF-4	DELPHI CORP		05/23/2012	BANK OF AMERICA		478,125	450,000	474,750			(267)		(267)		474,483		3,642	3,642	14,853	05/15/2021
247367-BH-7	DELTA AIR LINES 2007-1 A ABS		08/10/2012	SCHEDULED REDEMPTION		233,228	233,228	246,638	245,729		(12,501)		(12,501)		233,228				15,908	02/10/2024
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		11/23/2012	SCHEDULED REDEMPTION		838,858	838,858	838,858	838,858						838,858				41,524	11/23/2020
24736V-AA-0	DELTA AIR LINES ABS		07/02/2012	SCHEDULED REDEMPTION		638,500	638,500	638,500	638,500						638,500				39,587	01/02/2020
24823U-AG-3	DENBURY RESOURCES INC		06/26/2012	BANK OF AMERICA		2,180,000	2,000,000	2,172,730	498,000		(8,528)		(8,528)		2,164,202		15,798	15,798	81,959	02/15/2020
25064F-AL-0	DESTIN WATER USERS INC FL 05 REF TXBL		08/01/2012	CALLED @ 100.00		300,000	300,000	300,000	300,000						300,000				15,750	08/01/2015
33632*-PG-6	DETROIT EDISON CO/FIRST SEC BK UTAH ABS		04/26/2012	Various		3,650,653	3,650,653	3,650,653	3,639,572		4,071		4,071		3,643,643		7,010	7,010	566,728	04/26/2015
25106#-AA-4	DETROIT LIONS, INC 6.6% SR NTS		12/03/2012	Various		15,995,487	14,848,481	14,848,481	14,848,481						14,848,481		1,147,006	1,147,006	1,128,485	12/02/2015
25470D-AF-6	DISCOVERY COMMUNICATIONS		12/05/2012	WELLS FARGO BROKERAGE SERVICES		2,088,940	2,000,000	1,983,340			799		799		1,984,139		104,801	104,801	37,217	05/15/2022
75524E-AK-4	DJO FINANCE (AKA REABLE) LLC TLB-3		12/31/2012	SCHEDULED REDEMPTION		22,123	22,123	21,960			163		163		22,123				28,992	09/15/2017
25158J-AA-3	DMSI 2010-RS1 A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		5,898,832	5,898,832	5,957,820	5,948,864		(50,033)		(50,033)		5,898,832				196,664	10/25/2035
251563-CG-5	DMSI RMBS		12/01/2012	SCHEDULED REDEMPTION		217,190	217,190	210,844	210,983		6,207		6,207		217,190				6,125	09/25/2033
25960E-AG-9	DOUGLAS DYNAMICS L.L.C. TERM LOAN		12/19/2012	SCHEDULED REDEMPTION		133,800	133,800	132,543	132,594		1,206		1,206		133,800				60,058	04/18/2018
260003-AK-4	DOVER CORP		12/13/2012	J. P. MORGAN SECURITIES, INC.		19,054,950	15,000,000	14,795,100	14,797,500		2,828		2,828		14,800,328		4,254,622	4,254,622	1,045,885	03/01/2041
256882-AD-3	DPL INC		12/18/2012	BANK OF AMERICA		2,172,600	2,040,000	2,284,800			(14,882)		(14,882)		2,269,918		(97,318)	(97,318)	179,945	10/15/2021
783422-AR-9	DRYDEN XII IG SYNTHETIC CDO 2006-1 A4-L	E	08/24/2012	J. P. MORGAN SECURITIES, INC.		14,437,500	15,000,000	15,000,000	15,000,000						15,000,000		(562,500)	(562,500)	170,420	06/20/2013
761350-AU-1	DRYDEN XVII SYNTHETIC CDO, CL B-2 SYNTHE	E	08/22/2012	WARBURG DILLION READ LLC		11,250,000	30,000,000	14,913,000	14,491,367		(146,595)		(146,595)		14,344,772		(3,094,772)	(3,094,772)	315,920	03/20/2017
23336D-AC-2	DT AUTO OWNER TRUST ABS		05/15/2012	SCHEDULED REDEMPTION		6,125,000	6,125,000	6,125,284	6,125,056		(56)		(56)		6,125,000				38,443	04/15/2013
23336D-AD-0	DT AUTO OWNER TRUST ABS		12/15/2012	SCHEDULED REDEMPTION		3,922,267	3,922,267	3,921,959	3,922,152		115		115		3,922,267				104,731	01/15/2014
92718B-AB-1	DT AUTO OWNER TRUST ABS		11/15/2012	SCHEDULED REDEMPTION		4,375,000	4,375,000	4,563,672	4,446,667		(71,667)		(71,667)		4,375,000				186,514	10/15/2015
92718B-AD-7	DT AUTO OWNER TRUST ABS		11/15/2012	SCHEDULED REDEMPTION		1,413,433	1,413,433	1,518,336	1,462,896		(49,463)		(49,463)		1,413,433				92,690	10/15/2015
23334B-AA-2	DTE ENERGY CNTR		10/31/2012	SCHEDULED REDEMPTION		1,354,375	1,354,375	1,397,971	1,385,389		(31,014)		(31,014)		1,354,375				101,009	04/30/2024
264399-DW-3	DUKE ENERGY CORP		01/15/2012	MATURED		1,000,000	1,000,000	1,041,400	1,000,227		(227)		(227)		1,000,000				31,250	01/15/2012
172070-CN-2	DUKE ENERGY OHIO INC		09/15/2012	MATURED		5,000,000	5,000,000	5,117,782	5,012,645		(12,645)		(12,645)		5,000,000				285,000	09/15/2012
26483E-AD-2	DUN & BRADSTREET CORP		12/31/2012	CALLED @ 100.00000000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				750,000	04/01/2013
26507#-AB-5	DUNCAN SYSTEMS 10% SR SECURED NOTES (HAN		10/31/2012	PRINCIPAL PAYDOWN		66,183	66,183	66,183	66,183						66,183				4,412	10/31/2013
275515-A@-3	EAST TENN. NATURAL GAS SERIES A		12/18/2012	MATURED		15,600,000	15,600,000	15,600,000	15,600,000						15,600,000				890,760	12/18/2012
277432-AE-0	EASTMAN CHEMICAL		04/15/2012	MATURED		7,000,000	7,000,000	7,115,290	7,004,518		(4,518)		(4,518)		7,000,000				245,000	04/15/2012
281023-BA-8	EDISON MISSION ENERGY		03/13/2012	BANK OF AMERICA		1,190,000	2,000,000	1,490,000	1,483,853		(7,099)		(7,099)		1,476,754		(286,754)	(286,754)	51,257	05/15/2027
28108Q-AA-2	EDLINC STUDENT LOAN FUNDING TR ABS		12/26/2012	SCHEDULED REDEMPTION		1,121,531	1,121,531	1,121,531							1,121,531				1,769	09/25/2030
26835P-AC-4	EDP FINANCE BV	F	08/03/2012	J. P. MORGAN SECURITIES, INC.		9,120,750	11,000,000	10,800,510	10,831,874		7,081		7,081		10,838,955		(1,718,205)	(1,718,205)	333,309	10/01/2019
28140U-AH-8	EDUCATION LENDING GROUP, INC - ED FUNDIN		11/27/2012	CALLED @ 100.00		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				38,957	12/15/2042
28140V-AD-5	EDUCATION LENDING GROUP, INC - ED FUNDIN		12/11/2012	MORGAN STANLEY DEAN WITTER		9,865,625	10,250,000	10,250,000	10,250,000						10,250,000		(384,375)	(384,375)	180,588	06/15/2043
280907-BM-7	EDUCATION LOANS INC SR - TRUST 2004 C/D		11/09/2012	EXCHANGE		8,338,000	9,300,000	9,300,000	9,300,000						9,300,000		(962,000)	(962,000)	161,593	12/01/2036
280907-BN-5	EDUCATION LOANS INC SR - TRUST 2004 C/D		11/09/2012	EXCHANGE		2,600,000	2,900,000	2,900,000	2,900,000						2,900,000		(300,000)	(300,000)	50,434	12/01/2036
48003#-AH-5	EDWARD JONES SUB NTS		06/12/2012	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				183,250	06/12/2014
28500#-AA-0	ELECTRIC RELIABILITY COUNCIL OF TEXAS ('		05/15/2012	SCHEDULED REDEMPTION		2,272,833	2,272,833	2,272,833	2,362,296		(89,463)		(89,463)		2,272,833				140,234	05/15/2014
285661-AD-6	ELECTRONIC DATA SYSTEMS		10/03/2012	BARCLAYS BANK		20,825,400	20,000,000	22,200,000	20,950,582		(458,551)		(458,551)		20,492,030		333,370	333,370	1,426,667	08/01/2013
532457-BD-9	ELI LILLY & CO		03/06/2012	MATURED		10,000,000	10,000,000	10,061,000	10,003,835		(3,835)		(3,835)		10,000,000				177,500	03/06/2012
291011-AR-5	EMERSON ELECTRIC CO		10/15/2012	MATURED		7,500,000	7,500,000	7,303,350	7,479,460		20,540		20,540		7,500,000				346,875	10/15/2012
55377G-AB-9	EMI GROUP NORTH AMERICA (MTL PUBLISHING		12/31/2012	SCHEDULED REDEMPTION		25,000	25,000	25,075			(75)		(75)		25,000				516	06/29/2018
291228-AA-2	EMIGRANT BANCORP		12/17/2012	Various		14,143,750	15,000,000	14,842,650	14,951,703		14,192		14,192		14,965,895		(822,145)	(822,145)	754,340	06/15/2014
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	11/25/2012	SCHEDULED REDEMPTION		655,885	655,885	655,885	655,885						655,885				31,283	05/25/2025
511546-AE-3	ENBRIDGE ENERGY LP		11/21/2012	MATURED		10,000,000	10,000,000	9,982,400	10,041,833		(41,833)		(41,833)		10,000,000				790,000	11/21/2012
29264D-AJ-0	ENDO PHARMACEUT HLDGS INC. TERM B		09/28/2012	SCHEDULED REDEMPTION		595,071	595,071	595,071	595,071						595,071				12,621	06/17/2018
29268B-AD-3	ENEL FINANCE INTL SA	F	01/26/2012	HSBC SECURITIES, INC.		1,998,140	2,000,000	1,994,600	1,996,884		89		89		1,996,973		1,167	1,167	24,542	10/07/2014
29268B-AF-8	ENEL FINANCE INTL SA	F	12/10/2012	RBC DOMINION SECURITIES		2,407,000	2,500,000	2,391,760	1,989,568		750		750		2,392,818		14,182	14,182	162,500	10/07/2039
29266M-AD-1	ENERGY EAST CORPORATION	F	06/15/2012	MATURED		13,000,000	13,000,000	13,178,975	13,023,454		(23,454)		(23,454)		13,000,000				438,750	06/15/2012

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	Stated Con-tractual Maturity Date
29273R-AD-1	ENERGY TRANSFER PARTNERS		08/01/2012	MATURED		5,000,000	5,000,000	4,916,940	4,989,469		10,531		10,531		5,000,000				282,500	08/01/2012
29273R-AP-4	ENERGY TRANSFER PARTNERS		02/03/2012	CANTOR, FITZGERALD & CO.		5,032,150	5,000,000	4,987,350	4,987,448		16		16		4,987,464		44,686	44,686	56,299	06/01/2041
D2488*-AA-1	ENTERPRISE RENT-A-CAR COMPANY 2005-B		02/09/2012	MATURED		19,018,641	18,576,375	18,576,375	18,565,974					10,401	18,576,375	442,266		442,266	368,011	02/09/2012
G3107#-AA-3	ENTERPRISE RENT-A-CAR COMPANY 2005-C		02/09/2012	MATURED		4,528,942	4,423,625	4,423,625	4,421,148					2,477	4,423,625	105,317		105,317	87,635	02/09/2012
294398-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED		08/31/2012	SCHEDULED REDEMPTION		2,688,000	2,688,000	2,928,141	2,883,424		(195,424)		(195,424)		2,688,000				210,291	02/28/2016
26882P-BD-3	ERAC USA FINANCE COMPANY		10/15/2012	MATURED		6,000,000	6,000,000	5,995,380	5,999,181		819		819		6,000,000				348,000	10/15/2012
295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E ABS		12/07/2012	Various		6,022,500	6,085,000	5,993,725	6,028,771		1,761		1,761		6,030,531		(8,031)	(8,031)	341,717	06/01/2028
26924X-AD-7	ETRVM 2004-1, A4 ABS		12/07/2012	SCHEDULED REDEMPTION		2,453,524	2,453,524	2,453,372	2,453,511		13		13		2,453,524				60,606	07/07/2021
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2012	SCHEDULED REDEMPTION		1,181,818	1,181,818	1,181,818	1,181,818						1,181,818				79,891	07/31/2017
30215*-AP-3	EXPLORER PIPELINE CO. SER N SR NTS		01/31/2012	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,424,475		4,097		4,097		1,428,571				69,286	01/31/2015
302182-AC-4	EXPRESS SCRIPTS INC		06/15/2012	MATURED		9,000,000	9,000,000	9,609,903	9,112,854		(112,854)		(112,854)		9,000,000				236,250	06/15/2012
307048-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		09/27/2012	SCHEDULED REDEMPTION		3,120,000	3,120,000	3,120,000	3,113,773		6,227		6,227		3,120,000				163,488	09/27/2015
31959A-AA-1	FCHT 2005-1A, A RMBS		07/16/2012	SCHEDULED REDEMPTION		662,759	662,759	543,526	555,591		107,168		107,168		662,759				1,475	09/15/2022
33632*-UF-2	FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N		01/15/2012	SCHEDULED REDEMPTION		237,146	237,146	237,146	237,065		81		81		237,146				19,944	01/15/2020
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N		01/15/2012	SCHEDULED REDEMPTION		374,556	374,556	374,556	373,233		1,322		1,322		374,556				31,500	07/15/2020
313855-H#-8	FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A		02/22/2012	PRINCIPAL PAYMENT		6,050,063	6,050,063	6,050,063	6,026,244		2,147		2,147		6,028,392		21,672	21,672	127,169	06/30/2013
31428X-AT-3	FEDEX CORP		11/28/2012	BANK OF AMERICA		5,014,700	5,000,000	4,924,000			469		469		4,924,469		90,231	90,231	67,813	08/01/2042
31331F-AB-7	FEDEX CORP ABS		11/22/2012	SCHEDULED REDEMPTION		457,050	457,050	476,109	460,394		(3,344)		(3,344)		457,050				40,038	05/22/2015
32029G-AC-8	FFML 2007-FF2 A2B RMBS		08/29/2012	Various		6,663,121	12,782,869	10,483,001	4,712,762	5,399,586	(4,256)	83,119	5,312,211		10,024,974		(3,361,852)	(3,361,852)	30,775	11/25/2041
32051D-A7-7	FHASI 2003-7 1A13 RMBS		12/01/2012	SCHEDULED REDEMPTION		3,519,278	3,519,278	3,519,040	3,514,729		4,549		4,549		3,519,278				94,013	09/25/2033
32051D-B7-6	FHASI 2003-7 1A21 RMBS		12/01/2012	SCHEDULED REDEMPTION		519,371	519,371	496,973	509,922		9,449		9,449		519,371				16,419	09/25/2033
31620M-AE-6	FIDELITY NATIONAL INFORM		08/30/2012	EXCHANGE		1,836,202	1,750,000	1,849,688	1,849,064		(12,861)		(12,861)		1,836,202				150,117	07/15/2017
317350-BD-7	FINA 2004-2 M1 RMBS		02/09/2012	GREENWICH CAPITAL MARKETS, INC.		3,538,617	4,781,915	3,351,943	3,374,421		9,613		9,613		3,384,033		154,584	154,584	7,235	08/25/2034
31770E-2@-0	FINANCIAL SQUARE TR		08/12/2012	MATURED		20,667,990	20,667,990	5,000,000	19,699,779		968,211		968,211		20,667,990				1,003	08/12/2012
33842E-AB-8	FLAGSHIP CLO IV CLASS A FUNDED LOANS	F	12/03/2012	SCHEDULED REDEMPTION		1,121,219	1,121,219	1,028,718	1,067,860		53,359		53,359		1,121,219				8,309	06/01/2017
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		05/10/2012	Various		221,877	221,877	221,877	221,436						221,877				16,262	10/31/2012
34382#-AD-5	FLUID ENTERPRISES CORP. (HOMAX) 2ND LIEN		05/10/2012	Various		361,275	361,275	361,275	358,086						361,275				21,703	11/02/2013
34529V-AC-6	FORD CREDIT AUTO LEASE TRUST ABS		12/15/2012	SCHEDULED REDEMPTION		1,154,082	1,154,082	1,153,964			118		118		1,154,082				5,607	04/15/2014
34529U-AB-0	FORD CREDIT AUTO OWNER TRUST ABS		12/15/2012	Various		13,549,971	13,544,814	13,544,080			228		228		13,544,308		5,663	5,663	23,032	09/15/2014
345397-VM-2	FORD MOTOR CREDIT CO LLC		05/31/2012	GOLDMAN, SACHS & CO.		11,407,500	9,000,000	10,477,500	10,349,460		(57,457)		(57,457)		10,292,003		1,115,497	1,115,497	650,000	01/15/2020
345627-AE-3	FOREST CREEK CLO, CL. A-4L LOANS	E	10/10/2012	SCHEDULED REDEMPTION		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				258,983	04/10/2015
346091-BE-0	FOREST OIL CORPORATION		10/19/2012	CALLED @ 110.23635		3,000,000	3,000,000	3,071,250	3,043,625		(15,648)		(15,648)		3,027,977		(27,977)	(27,977)	607,424	02/15/2014
41641#-AF-2	FOREST RESOURCES, LLC (12.46% JR SUB NOT		01/07/2012	CALLED @ 100.00000000		1,196,080	1,196,080	1,196,080	1,196,080						1,196,080				46,602	06/30/2012
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL		10/15/2012	SCHEDULED REDEMPTION		3,333,333	3,333,333	3,359,179	3,352,443		(19,110)		(19,110)		3,333,333				240,000	10/15/2018
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05		07/15/2012	CALLED @ 100.00		328,943	328,943	328,943	328,943						328,943				16,855	07/15/2020
Q3930A-AB-4	FORTESCUE METALS GROUP LTD TERM LOAN B	F	12/31/2012	Various		1,503,125	1,506,875	1,491,806			113		113		1,491,919		11,206	11,206	10,116	10/18/2017
61750G-AW-8	FORTUNA MANAGED SYNTHETIC CDO CL 2A SYNT	E	09/20/2012	Various		5,820	20,000,000										5,820	5,820		12/20/2013
61750G-AS-7	FORTUNA MANAGED SYNTHETIC CDO CL 3-A SYN	E	03/20/2012	Various			4,648,425													12/20/2013
35165W-AC-0	FOXE BASIN CLO 2003, CLASS A3, DUE 2015	F	03/15/2012	SCHEDULED REDEMPTION		256,125	256,125	254,204	255,156		969		969		256,125				1,033	12/15/2015
302567-AA-0	FPL ENERGY AMER		06/20/2012	SCHEDULED REDEMPTION		1,881,000	1,881,000	1,904,502	1,897,179		(16,179)		(16,179)		1,881,000				124,880	06/20/2023
35242Y-AL-3	FRANKLIN AUTO TRUST ABS		10/20/2012	SCHEDULED REDEMPTION		3,800,000	3,800,000	4,117,063	3,875,223		(75,223)		(75,223)		3,800,000				161,334	05/20/2016
355524-AC-3	FRASER SULLIVAN CLO I LTD SER 2006-1A CL	E	06/04/2012	MORGAN STANLEY DEAN WITTER		17,512,500	20,000,000	20,000,000	20,000,000						20,000,000		(2,487,500)	(2,487,500)	95,414	03/15/2020
35671D-AU-9	FREEPORT-MCMORAN C & G		09/06/2012	Various		10,120,895	10,270,000	10,244,017			807		807		10,244,824		(123,929)	(123,929)	135,652	03/01/2022
35687K-AF-8	FREESCALE SEMICONDUCTOR EXTENDED TERM LO		09/03/2012	VARIOUS		26,739	26,739	26,739							26,739					12/01/2016
991154-9C-1	FRESENIUS SE TRANCHE D1 DOLLAR TERM LOAN		09/18/2012	Various		301,971	302,723	308,377	310,286		(2,023)		(2,023)		308,263		(6,293)	(6,293)	6,138	09/10/2014
991154-9D-9	FRESENIUS SE TRANCHE D2 TERM LOAN		09/18/2012	Various		172,493	172,923	171,917	171,583		354		354		171,937		557	557	3,658	09/10/2014
35906A-AM-0	FRONTIER COMMUNICATIONS		08/08/2012	BANK OF AMERICA		754,688	750,000	750,000							750,000		4,688	4,688		01/15/2023
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		12/01/2012	SCHEDULED REDEMPTION		8,796,524	8,796,524	8,796,421	8,797,321		(797)		(797)		8,796,524				309,923	01/25/2035
337367-AC-0	FULBA 1998-C2, B		07/30/2012	DISTRIBUTION		2,466									2,466		2,466			11/18/2035
363176-AA-6	GALAXY IV CLO CLASS A-1 LOANS	E	10/17/2012	SCHEDULED REDEMPTION		6,880,607	6,880,607	6,880,607	6,880,607						6,880,607				44,848	04/17/2017
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.		07/02/2012	SCHEDULED REDEMPTION		202,109	202,109	202,109	202,109						202,109				11,514	01/02/2025
L4191B-AH-6	GAZ CAPITAL SA	F	02/03/2012	CHASE SECURITIES		5,321,941	5,003,000	4,806,636	4,877,359		2,252		2,252		4,879,612		442,330	442,330	65,610	11/22/2016
36160B-AA-3	GDF SUEZ	F	10/17/2012	Various		10,025,400	10,000,000	9,879,900			173		173		9,880,073		145,327	145,327	4,792	10/10/2022
167357-AB-0	GEBERIT AG / CHICAGO FAUCET CO. 5.54% SE	R	12/19/2012	MATURED		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				664,800	12/19/2012
36158Y-EQ-8	GECMC 2002-1A CMBS		02/01/2012	SCHEDULED REDEMPTION		1,715,563	1,715,563	1,921,095	1,719,552		(3,990)		(3,990)		1,715,563				9,583	12/10/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36158Y-FW-4	GECMC 2002-2A, D CMBS		07/01/2012	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,024,629	5,001,844		(1,844)		(1,844)		5,000,000				150,054	08/11/2036
36828Q-LX-2	GECMC 2005-C1, AAB CMBS		12/01/2012	SCHEDULED REDEMPTION		767,002	767,002	770,828	767,734		(732)		(732)		767,002				23,105	06/10/2048
36828Q-KU-9	GECMC 2005-C1, XP CMBS		02/10/2012	CALLED @ 100			243,700,000	6,826,695	51,221		(51,221)		(51,221)						101,457	06/10/2048
369550-AM-0	GENERAL DYNAMICS CORP		12/07/2012	CALLED @ 112.659		5,000,000	5,000,000	5,189,850	5,072,339		(17,448)		(17,448)		5,054,891		(54,891)	(54,891)	985,311	08/15/2015
369550-AQ-1	GENERAL DYNAMICS CORP		04/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		12,034,520	11,500,000	11,880,640	11,852,798		(25,522)		(25,522)		11,827,276		207,244	207,244	209,156	07/15/2016
369550-AR-9	GENERAL DYNAMICS CORP		12/05/2012	Various		3,931,360	3,500,000	3,712,234	3,710,152		(12,295)		(12,295)		3,697,858		233,502	233,502	147,896	07/15/2021
36962G-3K-8	GENERAL ELEC CAP CORP		10/19/2012	MATURED		3,000,000	3,000,000	3,075,450	3,014,795		(14,795)		(14,795)		3,000,000				157,500	10/19/2012
36962G-4H-4	GENERAL ELEC CAP CORP		01/04/2012	BARCLAYS BANK		20,379,800	20,000,000	19,974,200	19,990,988		193		193		19,991,180		388,620	388,620	281,556	01/08/2013
36962G-5H-3	GENERAL ELEC CAP CORP		04/25/2012	NOMURA SECURITIES INTERNATIONAL, INC.		13,210,000	12,500,000	12,494,725	12,494,929		323		323		12,495,251		714,749	714,749	224,497	10/17/2016
36962G-W7-5	GENERAL ELEC CAP CORP		03/12/2012	BANK OF AMERICA		7,825,000	10,000,000	10,000,000	10,000,000						10,000,000		(2,175,000)	(2,175,000)	30,213	05/05/2026
36962G-YY-4	GENERAL ELEC CAP CORP		06/15/2012	MATURED		2,500,000	2,500,000	2,542,601	2,505,763		(5,763)		(5,763)		2,500,000				75,000	06/15/2012
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT		12/11/2012	SCHEDULED REDEMPTION		1,108,582	1,108,582	1,140,192	1,126,936		(18,354)		(18,354)		1,108,582				49,616	04/11/2014
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU		12/10/2012	SCHEDULED REDEMPTION		635,424	635,424	635,424	635,424						635,424				32,915	06/10/2030
370488-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		11/01/2012	SCHEDULED REDEMPTION		1,650,000	1,650,000	1,650,000	1,649,376		624		624		1,650,000				133,045	11/01/2016
370488-AG-9	GENERAL PARTS INTERNATIONAL INC 2020		07/01/2012	Various		450,000	450,000	459,000			(9,000)		(9,000)		450,000				21,533	07/01/2020
370488-AA-2	GENERAL PARTS INTERNATIONAL, INC. 2020		03/15/2012	EXCHANGE		16,524,000	16,200,000	16,200,000	18,383,980		58,306		58,306		18,320,785		(1,796,785)	(1,796,785)	785,538	07/01/2020
37249U-AG-1	GENTIVA HEALTH SERVICES TERM LOAN B-1		04/18/2012	Various		1,764,481	1,834,445	1,777,620	1,774,983		7,696		7,696		1,782,679		(18,198)	(18,198)	30,891	08/17/2016
37427U-AC-4	GETTY IMAGES INC INITIAL TERM LOAN		10/18/2012	Various		3,309,825	3,309,825	3,316,409	3,317,139		(7,313)		(7,313)		3,309,825				156,765	11/07/2016
C3927N-AE-0	GIBSON ENERGY ULC TRANCHE B TERM LOAN	A	12/28/2012	Various		167,550	167,550	166,766	140,538		27,012		27,012		167,550				122,809	06/15/2018
361849-RC-8	GMACC 2001-C2, B CMBS CMBS		12/01/2012	SCHEDULED REDEMPTION		5,493,829	5,493,829	5,789,122	5,498,643		(4,814)		(4,814)		5,493,829				309,904	04/15/2034
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,577,049	1,577,049	1,387,803	1,384,966		192,083		192,083		1,577,049				32,981	11/19/2035
38012T-AC-6	GMACM 2006-HE3, A3 RMBS		12/01/2012	Various		2,611,578	3,443,797	2,628,961	2,897,638		(270,178)	15,882	(286,060)		2,611,578				120,029	12/25/2040
26225K-AC-3	GOLDEN LIVING (DRUMM)		12/31/2012	Various		3,965,030	4,159,830	4,123,828	4,121,290		3,735		3,735		4,125,025		(159,995)	(159,995)	107,029	05/04/2018
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		11/06/2012	SCHEDULED REDEMPTION		1,200,218	1,200,218	1,188,031	1,190,071		10,147		10,147		1,200,218				69,202	05/06/2025
381317-AQ-9	GOLDEN WEST FINL CORP		10/01/2012	MATURED		9,668,000	9,668,000	9,494,556	9,646,298		21,702		21,702		9,668,000				459,230	10/01/2012
38141G-BU-7	GOLDMAN SACHS GROUP INC		01/15/2012	MATURED		2,500,000	2,500,000	2,542,601	2,500,553		(553)		(553)		2,500,000				82,500	01/15/2012
38141G-FM-1	GOLDMAN SACHS GROUP INC		02/17/2012	GOLDMAN, SACHS & CO.		17,590,808	16,450,000	16,917,935	16,828,450		(7,393)		(7,393)		16,821,057		769,751	769,751	399,050	04/01/2018
38141G-GQ-1	GOLDMAN SACHS GROUP INC		01/20/2012	GOLDMAN, SACHS & CO.		24,325,750	25,000,000	24,986,500	24,986,946		70		70		24,987,016		(661,266)	(661,266)	648,958	07/27/2021
38143U-SC-6	GOLDMAN SACHS GROUP INC		02/17/2012	Various		15,085,505	15,000,000	14,913,300	14,926,857		1,929		1,929		14,928,786		156,719	156,719	281,189	02/07/2016
382388-AW-6	GOODRICH CORP		12/21/2012	TENDER OFFER		8,263,570	7,000,000	6,983,130	6,985,886		1,403		1,403		6,987,289		1,276,281	1,276,281	655,521	03/01/2020
382388-AX-4	GOODRICH CORP		12/21/2012	TENDER OFFER		32,830,712	29,910,000	30,029,303	30,027,102		(10,948)		(10,948)		30,016,154		2,814,558	2,814,558	2,392,800	02/01/2021
38259P-AB-8	GOOGLE INC		12/06/2012	Various		48,417,392	43,755,000	46,634,862	46,536,611		(169,630)		(169,630)		46,366,982		2,050,410	2,050,410	1,156,819	05/19/2021
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	07/01/2012	SCHEDULED REDEMPTION		2,239,411	2,239,411	2,239,411	2,239,411						2,239,411				102,285	01/01/2023
38410Q-AH-9	GRACEWAY PHARMACEUTICALS TERM B		04/01/2012	DISTRIBUTION		1,920											1,920	1,920		05/03/2012
389406-B*-9	GRAYBAR ELECTRIC 6.59% SR NTS		10/01/2012	SCHEDULED REDEMPTION		400,000	400,000	393,567	398,074		1,926		1,926		400,000				26,360	04/01/2013
389406-B@-7	GRAYBAR ELECTRIC 6.65% SR NTS		06/01/2012	SCHEDULED REDEMPTION		563,636	563,636	508,930	553,586		10,051		10,051		563,636				37,482	06/01/2013
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2012	SCHEDULED REDEMPTION		875,000	875,000	875,000	857,372		17,628		17,628		875,000				82,600	02/01/2021
33632*-PE-1	GREAT PLAINS ENERGY / KANSAS CITY PWR &		08/13/2012	SCHEDULED REDEMPTION		1,397,006	1,397,006	1,397,006	1,394,795		2,211		2,211		1,397,006				119,445	02/13/2014
39119M-AB-3	GREAT POINT POWER TERM LOAN		02/13/2012	Various		2,394,642	2,394,642	2,376,311	2,376,144		18,498		18,498		2,394,642				15,175	03/10/2017
39121J-AH-3	GREAT RIVER ENERGY		07/01/2012	CALLED @ 100.00000000		168,000	168,000	168,000	168,000						168,000				7,523	07/01/2030
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM		07/31/2012	DISTRIBUTION		2,585											2,585	2,585		12/03/2012
39278*-AA-1	GREEN COUNTRY ENERGY LLC		11/10/2012	SCHEDULED REDEMPTION		1,075,627	1,075,627	1,075,627	1,075,627						1,075,627				63,674	02/10/2024
393154-AB-5	GREEN MOUNTAIN POWER CORP		12/01/2012	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				86,286	12/01/2017
39807K-AC-2	GREYLOCK SYNTHETIC CDO 2006-1A, CL A3L3	E	08/24/2012	J. P. MORGAN SECURITIES, INC.		27,450,000	30,000,000	30,000,000	30,000,000						30,000,000		(2,550,000)	(2,550,000)	255,840	03/20/2014
39843Q-AG-6	GRIFOLS INC TLB		02/29/2012	Various		4,968,085	4,975,000	4,814,579	4,814,314		153,771		153,771		4,968,085				75,517	06/01/2017
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED		12/31/2012	SCHEDULED REDEMPTION		64,382	64,382	64,293			74,714		74,714		64,382				131,477	06/01/2017
39926L-AD-4	GROSVENOR CAPITAL MGMT TRANCHE C TERM LO		11/20/2012	SCHEDULED REDEMPTION		134,957	134,957	132,326	132,416		2,541		2,541		134,957				33,192	12/05/2016
P4958*-AA-5	GRUPO PETROTEMEX 8.31% SR NTS	F	10/30/2012	MATURED		2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				178,072	10/30/2012
362437-AG-0	GSAMP 2006-HE5 M2 RMBS		12/26/2012	SCHEDULED REDEMPTION			17,960,514	90,920	1,630		(1,630)		(1,630)						31,936	08/25/2036
36245E-AG-3	GSAMP 2006-HE7 M2 RMBS		12/26/2012	Various			4,494,230	38,606	46,448		(25,718)	20,730	(46,448)						20,485	10/25/2046
36228C-PU-1	GSMS 2003-C1, B CMBS		11/01/2012	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,014,813	3,001,842		(1,842)		(1,842)		3,000,000				130,158	01/10/2040
36228C-PV-9	GSMS 2003-C1, C CMBS		12/01/2012	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,024,788	5,003,084		(3,084)		(3,084)		5,000,000				230,323	01/10/2040
36228C-PW-7	GSMS 2003-C1, D CMBS		12/01/2012	SCHEDULED REDEMPTION		3,500,000	3,500,000	3,517,420	3,502,169		(2,169)		(2,169)		3,500,000				167,055	01/10/2040
36228C-TF-0	GSMS 2004-GG2, A4 CMBS		06/01/2012	SCHEDULED REDEMPTION		8,263,963	8,263,963	8,304,878	8,270,111		(6,149)		(6,149)		8,263,963				189,847	08/10/2038
362631-AB-9	GSR 2006-0A1 2A1 RMBS		12/26/2012	SCHEDULED REDEMPTION		1,872,797	1,872,797	1,325,004	1,405,270		467,527		467,527		1,872,797				3,104	08/25/2046

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	Stated Con-tractual Maturity Date
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,689,679	1,689,679	1,448,850	1,425,612		264,067		264,067		1,689,679				40,308	01/25/2037
402553-AB-7	GULF STREAM - COMPASS CLO 2002-1 CL B FL	E	09/19/2012	SCHEDULED REDEMPTION		12,700,000	12,700,000	12,700,000	12,700,000						12,700,000				140,670	12/19/2014
40256B-AC-6	GULF STREAM SEXTANT CLO, A1B LOANS	E	06/27/2012	MARV CAPITAL INC		8,875,000	10,000,000	10,000,000	10,000,000						10,000,000		(1,125,000)	(1,125,000)	51,182	08/21/2020
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1 ABS		12/17/2012	PRINCIPAL PAYMENT		1,941,918	1,941,918	1,941,918	1,928,053		3,122		3,122		1,931,176		10,742	10,742	17,947	03/02/2014
G4235#-AA-6	H2 CREDIT PARTNERS (FKA COP II LP)	E	12/31/2012	PRINCIPAL PAYMENT		7,075,505	7,075,505	6,995,276	7,065,063		10,442		10,442		7,075,505				245,692	06/19/2013
406248-AB-6	HALLMARK CARDS INC. SERIES B SR NTS		07/23/2012	MATURED		22,000,000	22,000,000	23,778,860	22,166,854		(166,854)		(166,854)		22,000,000				1,962,400	07/23/2012
40431K-AG-5	HALO 2007-WF1 M1 RMBS		05/25/2012	Various			909,492	78,690											10,752	12/25/2036
410345-AF-9	HANESBRANDS INC		12/27/2012	CALLED @ 111.04777213		500,000	500,000	508,750	506,662		(1,486)		(1,486)		505,176		(5,176)	(5,176)	96,572	12/15/2016
41242*-AD-4	HARDWOOD FUNDING, LLC (NBA) SER D SR NTS		06/08/2012	MATURED		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				345,331	06/08/2012
419800-DZ-7	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 00		04/30/2012	CALLED @ 100.00		3,000,000	3,000,000	2,661,930	2,718,584		8,126		8,126		2,726,711		273,289	273,289	142,025	07/01/2020
42012D-AB-5	HAWKER BEECHCRAFT, INC. SYNTHETIC LC		04/11/2012	CREDIT SUISSE		151,217	207,146	207,146	142,175						142,175		9,042	9,042	1,240	03/26/2014
42012D-AC-3	HAWKER BEECHCRAFT, INC. TERM LOAN		04/11/2012	CREDIT SUISSE		2,445,379	3,349,834	3,349,834	2,299,159						2,299,159		146,220	146,220	356	03/26/2014
421924-BH-3	HEALTHSOUTH CORP		10/09/2012	CALLED @ 103.00		100,000	100,000	103,250	102,842		(404)		(404)		102,438		(2,438)	(2,438)	10,411	10/01/2018
421924-BJ-9	HEALTHSOUTH CORP		10/09/2012	CALLED @ 103.00		366,000	366,000	378,810	377,310		(1,046)		(1,046)		376,264		(10,264)	(10,264)	41,236	09/15/2022
42341U-AC-7	HELM FINANCIAL CORPORATION TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		12,500	12,500	12,240	12,383		117		117		12,500				73,416	06/01/2017
225470-QV-8	HEMT 2005-5, A1A RMBS		03/05/2012	Various		1,631,682	3,996,065	2,745,543	2,547,723		(798)		(798)		2,546,925		(915,243)	(915,243)	3,784	04/25/2036
225470-W5-8	HEMT 2006-2, 2A1 RMBS		02/28/2012	Various		1,473,242	4,014,634	2,265,943	1,645,791		(1,569)		(1,569)		1,644,222		(170,980)	(170,980)	3,237	07/25/2036
Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	F	02/28/2012	UNION BANK OF SWITZERLAND		15,168,750	15,000,000	15,000,000	15,000,000						15,000,000		168,750	168,750	557,350	07/25/2019
428040-CJ-6	HERTZ CORP		03/27/2012	Various		4,875,885	4,711,000	4,799,221	4,789,315		(3,100)		(3,100)		4,786,215		89,670	89,670	145,463	04/15/2019
42804V-AL-5	HERTZ CORP TRANCHE B TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		10,000	10,000	9,957	9,955		45		45		10,000				24,996	03/11/2018
42822S-AA-4	HEWETTS ISLAND CDO IV, CLASS A CLO LOANS	F	11/09/2012	SCHEDULED REDEMPTION		2,315,197	2,315,197	2,191,334	2,200,356		114,842		114,842		2,315,197				17,088	05/09/2018
428236-AT-0	HEWLETT-PACKARD CO		10/10/2012	MIZUHO INTERNATIONAL PLC		10,626,400	10,000,000	11,201,100	10,618,874		(220,553)		(220,553)		10,398,321		228,079	228,079	687,361	03/01/2014
428236-AU-7	HEWLETT-PACKARD CO		02/24/2012	MATURED		4,000,000	4,000,000	3,998,240	3,999,909		91		91		4,000,000				85,000	02/24/2012
428236-BX-0	HEWLETT-PACKARD CO		08/23/2012	DEUTSCHE BANK SECURITIES		4,897,600	5,000,000	4,988,550			407		407		4,988,957		(91,357)	(91,357)	93,375	09/15/2022
40431F-AL-5	HFCHC 2007-1 M2 RMBS		09/06/2012	BARCLAYS BANK		8,968,781	11,700,000	11,700,000	11,700,000						11,700,000		(2,731,219)	(2,731,219)	63,267	03/20/2036
42822T-AA-2	HIDCO (HEWITT'S ISLAND) CLO 2004-1A A1	F	12/17/2012	SCHEDULED REDEMPTION		3,570,368	3,570,368	3,324,905	3,412,778		157,590		157,590		3,570,368				21,765	12/15/2016
42822V-AA-7	HIDCO (HEWITT'S ISLAND) CLO 2005-1A, A1	F	11/09/2012	SCHEDULED REDEMPTION		2,572,114	2,572,114	2,443,508	2,458,754		113,360		113,360		2,572,114				15,515	08/09/2017
88653P-AA-7	HIMCO 2007-1 CL B SYNTHETIC CDO SYNTHETI	E	12/13/2012	Various		3,452,377	30,000,000	341,596									3,452,377	3,452,377	132,109	12/20/2014
423074-AP-8	HJ HEINZ CO		05/24/2012	Various		26,767,290	27,000,000	26,955,720			804		804		26,956,524		(189,234)	(189,234)	160,392	03/01/2022
43739E-BS-5	HMBT 2005-4 A1 RMBS		12/26/2012	SCHEDULED REDEMPTION		1,294,298	1,294,298	1,000,655	1,020,971		273,327		273,327		1,294,298				2,812	10/25/2035
43644A-AQ-2	HOLOGIC, INC. TERM LOAN B		10/31/2012	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500				20	08/01/2019
44107T-AD-8	HOST HOTELS & RESORTS LP		07/02/2012	Various		6,000,000	6,000,000	6,014,900	6,005,079		(4,777)		(4,777)		6,000,301		(301)	(301)	319,995	11/01/2014
44108E-AY-4	HOST MARRIOTT LP		09/05/2012	CALLED @ 101.063		200,000	200,000	200,000	200,000						200,000				14,348	03/15/2015
44108E-BA-5	HOST MARRIOTT LP		12/31/2012	Various		470,000	470,000	477,050	476,246		(1,988)		(1,988)		474,258		(4,258)	(4,258)	48,328	06/01/2016
441812-JY-1	HOUSEHOLD FINANCE CORP	R	05/15/2012	MATURED		2,500,000	2,500,000	2,542,601	2,504,875		(4,875)		(4,875)		2,500,000				87,500	05/15/2012
44329H-AS-3	HP COMMUNITIES LLC MA 2008B		06/18/2012	RAYMOND JAMES & ASSOCIATES, INC.		995,000	1,000,000	895,817	921,103		4,970		4,970		926,074		68,926	68,926	40,787	03/15/2023
44344H-AB-1	HUBBARD BROADCASTING TERM LOAN (FIRST LI		12/31/2012	SCHEDULED REDEMPTION		117,829	117,829	117,309	117,292		537		537		117,829				24,495	04/29/2017
44416B-DH-8	HUDSON UNITED BANK	I	05/15/2012	MATURED		13,500,000	13,500,000	14,300,145	13,539,614		(39,614)		(39,614)		13,500,000				472,500	05/15/2012
446148-AC-2	HUNTINGTON AUTO TRUST ABS		01/15/2012	SCHEDULED REDEMPTION		759,729	759,729	781,928	760,300		(571)		(571)		759,729				2,494	06/17/2013
446148-AD-0	HUNTINGTON AUTO TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		17,500,000	17,500,000	18,965,625	17,697,396		(197,396)		(197,396)		17,500,000				422,914	01/15/2014
41161P-CX-9	HVMLT 2004-1 1A RMBS		12/19/2012	SCHEDULED REDEMPTION		91,541	91,541	91,572	91,568		(27)		(27)		91,541				407	09/19/2034
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		12/19/2012	Various		215,229	215,229	125,176	114,766		103,686	3,223	100,463		215,229				955	11/19/2034
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL) ABS		12/05/2012	SCHEDULED REDEMPTION		563,765	563,765	563,765	563,765						563,765				26,100	10/05/2021
N4345#-AE-7	IBERDROLA INT'L BV 4.48% GTD SR NTS	F	02/09/2012	MATURED		5,000,000	5,000,000	4,825,323	4,994,454		5,546		5,546		5,000,000				112,000	02/09/2012
459200-HA-2	IBM CORP		05/03/2012	J. P. MORGAN SECURITIES, INC.		10,330,600	10,000,000	9,906,500	9,907,847		2,854		2,854		9,910,701		419,899	419,899	150,639	11/01/2021
452308-AQ-2	ILLINOIS TOOL WORKS INC		12/12/2012	Various		13,055,870	11,000,000	10,960,270	10,960,468		583		583		10,961,050		2,094,820	2,094,820	690,896	09/15/2041
44969C-AJ-9	IMS HEALTH INC TRANCHE B DOLLAR TERM LOA		12/28/2012	SCHEDULED REDEMPTION		24,952	24,952	24,765	24,764		188		188		24,952				21,554	08/26/2017
453258-AN-5	INCO LTD		05/15/2012	MATURED		2,000,000	2,000,000	1,998,340	1,999,913		87		87		2,000,000				77,500	05/15/2012
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP		12/15/2012	SCHEDULED REDEMPTION		1,834,520	1,834,520	1,834,520	1,841,476		(6,956)		(6,956)		1,834,520				179,233	12/15/2020
990347-9A-6	INEOS US FINANCE LLC SR CREDIT TERM B2		02/10/2012	SCHEDULED REDEMPTION		1,079,260	1,079,260	1,078,146	1,078,137		1,123		1,123		1,079,260				56,172	12/16/2013
990347-9B-4	INEOS US FINANCE LLC SR CREDIT TERM C2		05/04/2012	Various		1,234,110	1,234,110	1,232,214	1,232,160		1,950		1,950		1,234,110				69,250	12/16/2014
45661T-AL-5	INERGY LP/INERGY FIN		08/31/2012	Various		1,637,502	1,466,000	1,517,310	1,513,440		(2,902)		(2,902)		1,510,538		126,965	126,965	100,788	08/01/2021
45661T-AM-3	INERGY LP/INERGY FIN		08/31/2012	Various		4,436,265	4,000,000	4,170,000	4,148,561		(16,049)		(16,049)		4,132,511		303,754	303,754	233,333	10/01/2018

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	Stated Con-tractual Maturity Date
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		12/31/2012	Various		52,884	52,884	52,939			(55)		(55)		52,884				30,850	04/05/2018
449796-AE-1	ING CLO II, A2 LOANS	E	06/06/2012	GUGGENHEIM CAPITAL MARKETS		12,468,750	14,250,000	14,250,000	14,250,000						14,250,000		(1,781,250)	(1,781,250)	72,693	08/01/2020
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN B1	F	07/12/2012	SCHEDULED REDEMPTION		37,613	37,613	37,558	22,400		43		43		37,613				1,367	04/02/2018
G4588#-AS-0	INTERMEDIATE CAPITAL GROUP PLC 5 YR	F	02/28/2012	MATURED		30,000,000	30,000,000	30,000,000	30,094,811		(94,811)		(94,811)		30,000,000				952,500	02/28/2012
N4577#-AB-2	INTERNATIONAL ENDESA B.V. SER. B SR NTS	F	09/09/2012	MATURED		30,000,000	30,000,000	29,917,230	29,985,085		14,915		14,915		30,000,000				1,569,000	09/09/2012
460146-BQ-5	INTL PAPER CO		10/30/2012	MATURED		2,431,000	2,431,000	2,605,230	2,453,007		(22,007)		(22,007)		2,431,000				142,214	10/30/2012
461202-AA-1	INTUIT INC		03/15/2012	MATURED		6,500,000	6,500,000	6,682,300	6,517,087		(17,087)		(17,087)		6,500,000				175,500	03/15/2012
44985G-AD-3	IPIC GMTN LTD	F	01/23/2012	Various		12,537,500	12,500,000	12,467,875	12,468,263		119		119		12,468,381		69,119	69,119	149,722	03/01/2022
G4939#-AA-7	IRISH FOOD PROCESSORS SER A SR UNSEC NTS	F	12/22/2012	SCHEDULED REDEMPTION		3,428,571	3,428,571	3,428,571	3,607,320		(178,748)		(178,748)		3,428,571				205,371	12/22/2015
462846-AC-0	IRON MOUNTAIN INC		08/20/2012	CALLED @ 100.00000000		1,500,000	1,500,000	1,477,500	1,482,886		2,425		2,425		1,485,311		14,689	14,689	112,901	01/01/2016
464125-AC-7	IRWHE 2006-3, 2A2 RMBS		10/10/2012	Various		5,811,488	6,874,219	5,076,904	4,893,473		(81,569)		(81,569)		4,811,904		999,584	999,584	294,023	09/25/2037
464125-AD-5	IRWHE 2006-3, 2A3 RMBS		10/10/2012	GLEACHER DESCAP		7,661,940	13,442,000	7,570,959	7,043,886		(298,025)		(298,025)		6,745,862		916,078	916,078	639,436	09/25/2037
46412R-AE-5	IRWHE 2007-1 2A4 RMBS		10/15/2012	Various		16,637,726	20,548,718	15,225,978	14,487,524		(273,505)		(273,505)		14,214,019		2,423,707	2,423,707	1,036,572	08/25/2037
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		11/15/2012	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				392	11/01/2013
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2012	SCHEDULED REDEMPTION		217,951	217,951	217,951	217,951						217,951				13,535	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2012	SCHEDULED REDEMPTION		216,325	216,325	216,325	216,325						216,325				13,434	01/02/2020
46648#-AB-5	J.M. HUBER 7.07% SERIES B SENIOR NOTES D		10/30/2012	MATURED		27,000,000	27,000,000	26,740,870	26,969,601		30,399		30,399		27,000,000				1,908,900	10/30/2012
471171-C#-5	JASON INC TERM LOAN A		01/30/2012	Various		946,610	960,951	960,951	960,951						960,951		(14,341)	(14,341)	25,754	09/21/2014
471171-C#-3	JASON INC TERM LOAN B		01/30/2012	Various		377,292	383,023	383,023	383,023						383,023		(5,731)	(5,731)	10,279	09/21/2014
476759-AA-3	JERSEY STREET CLO, CLASS A LOANS	E	10/22/2012	SCHEDULED REDEMPTION		19,683	19,683	16,189	17,856		1,826		1,826		19,683				145	10/20/2018
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR		10/15/2012	SCHEDULED REDEMPTION		2,142,603	2,142,603	2,142,603	2,142,603						2,142,603				121,534	01/15/2018
244217-BG-9	JOHN DEERE CAPITAL CORP		03/15/2012	MATURED		14,899,441	15,000,000	14,903,100	14,997,278		2,722		2,722		15,000,000		(100,559)	(100,559)	525,000	03/15/2012
24422E-QM-4	JOHN DEERE CAPITAL CORP		12/17/2012	MATURED		2,500,000	2,500,000	2,497,475	2,499,466		534		534		2,500,000				123,750	12/17/2012
478045-AA-5	JOHN SEVIER COMB CYCLE		07/15/2012	SCHEDULED REDEMPTION		65,100	65,100	65,100							65,100				1,489	01/15/2042
46628G-AF-6	JPALT RMBS		12/01/2012	Various		1,304,626	2,454,435	1,909,967	1,888,178		(554,056)	29,497	(583,553)		1,304,626				39,379	05/25/2036
46626L-EL-0	JPMAC 2005-OPT2 M1 RMBS		09/14/2012	GOLDMAN, SACHS & CO.		17,012,500	20,000,000	20,033,594	20,008,815		(1,124)		(1,124)		20,007,690		(2,995,190)	(2,995,190)	101,105	12/25/2035
46629Q-AJ-5	JPMAC 2006-CH2, MF2 RMBS		12/01/2012	Various			744,458	86,934	37,479		(35,649)	1,830	(37,479)						40,626	10/25/2036
46629Q-AK-2	JPMAC 2006-CH2, MF3 RMBS		09/25/2012	Various			1,350,000	129,983	28,787		(28,787)		(28,787)						43,120	10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		12/01/2012	Various		290,818	290,818	218,827	213,508		79,639	2,329	77,310		290,818				11,633	12/25/2050
46630L-AH-7	JPMAC 2007-CH1 MF1 RMBS		12/19/2012	RAYMOND JAMES & ASSOCIATES, INC.		1,141,250	5,500,000	1,234,188	1,234,695		(95,270)		(95,270)		1,139,425		1,825	1,825	192,382	11/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		12/01/2012	Various		554,347	554,347	464,141	459,939		94,758	350	94,409		554,347				20,512	06/25/2042
46630M-AJ-1	JPMAC 2007-CH2 MF2 RMBS		12/01/2012	SCHEDULED REDEMPTION			3,738,756	477,735	102,185		(102,185)		(102,185)						122,778	01/25/2037
46630M-AK-8	JPMAC 2007-CH2 MF3 RMBS		08/01/2012	Various			3,128,000	324,450											49,473	01/25/2037
46630M-AL-6	JPMAC 2007-CH2 MF4 RMBS		04/25/2012	Various			2,793,000	241,316	36,085		66,366	102,451	(36,085)						9,572	01/25/2037
46625M-HF-9	JPMCC 2001-CIBC3, C CMBS		01/01/2012	SCHEDULED REDEMPTION		5,672	5,672	5,700	5,672						5,672				34	11/15/2035
46625M-RB-7	JPMCC 2002-C3, A2 CMBS		12/01/2012	SCHEDULED REDEMPTION		14,783,640	14,783,640	15,332,252	14,945,496		(161,855)		(161,855)		14,783,640				519,132	07/12/2035
46625M-WX-3	JPMCC 2003-CIB6, A2 CMBS		12/01/2012	SCHEDULED REDEMPTION		651,292	651,292	674,341	659,972		(8,681)		(8,681)		651,292				31,035	07/12/2037
46625Y-DD-2	JPMCC 2004-CBX, A5 CMBS		12/01/2012	SCHEDULED REDEMPTION		2,902,612	2,902,612	2,773,751	2,881,640		20,972		20,972		2,902,612				89,904	01/12/2037
46625Y-GS-6	JPMCC 2005-LDP1, X2 CMBS		03/15/2012	DIRECT			743,981,000	8,480,639	99,828		(99,828)		(99,828)						151,082	03/15/2046
46625Y-NH-2	JPMCC 2005-LDP2, X2 CMBS		06/15/2012	DIRECT			460,527,093	13,000,035	481,725		(481,725)		(481,725)						598,200	07/15/2042
46625Y-XY-4	JPMCC 2005-LDP5, D CMBS		08/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		13,781,250	15,000,000	14,989,815	14,980,512		3,011		3,011		14,983,522		(1,202,272)	(1,202,272)	621,730	12/15/2044
46629G-AL-2	JPMCC 2006-CB16, X2 CMBS		10/01/2012	SCHEDULED REDEMPTION			8,496,803	1,720,100			(1,720,100)		(1,720,100)						1,129,991	05/12/2045
46625Y-Q4-8	JPMCC 2006-LDP6, B CMBS		09/05/2012	Various		7,166,080	11,197,000	10,050,902	11,224,501		(35,172)	1,201,882	(1,237,054)		9,987,447		(2,821,367)	(2,821,367)	486,643	04/15/2043
46625Y-Q5-5	JPMCC 2006-LDP6, C		05/17/2011	Various															243	04/15/2043
466247-EN-9	JPMMT 2004-S1 1A4 RMBS		12/01/2012	SCHEDULED REDEMPTION		3,828,616	3,828,616	3,687,136	3,788,124		40,492		40,492		3,828,616				95,162	09/25/2034
466247-JB-0	JPMMT 2004-S2 2A5 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,010,758	1,010,758	1,007,778	1,006,198		4,560		4,560		1,010,758				33,535	11/25/2034
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,850,476	1,850,476	1,465,129	1,388,538		461,938		461,938		1,850,476				33,446	04/25/2036
46625H-HP-8	JPMORGAN CHASE & CO		01/18/2012	J. P. MORGAN SECURITIES, INC.		2,069,400	2,000,000	1,995,760	1,997,473		48		48		1,997,521		71,879	71,879	37,617	01/20/2015
46625H-HZ-6	JPMORGAN CHASE & CO		01/17/2012	DEUTSCHE BANK SECURITIES		8,116,240	8,000,000	7,991,120	7,991,577		38		38		7,991,615		124,625	124,625	71,944	05/10/2021
48122C-AB-1	JRMT 2004-A, A2 ABS		12/15/2012	SCHEDULED REDEMPTION		763,189	763,189	668,274	579,520		183,669		183,669		763,189				18,853	04/15/2022
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		06/30/2012	SCHEDULED REDEMPTION		1,237,860	1,237,860	1,237,860	1,247,820		(9,960)		(9,960)		1,237,860				31,194	12/31/2014
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS		06/30/2012	Various		331,500	331,500	326,253	407,244		5,956		5,956		331,500				37,803	12/31/2014

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
48273V-AA-8	K2 STUDENT LOAN - TRUST I - SER 05-1A-1		10/30/2012	DAIN RAUSCHER INCORPORATED		7,457,500	7,850,000	7,850,000	7,850,000						7,850,000		(392,500)	(392,500)	55,207	07/01/2044
48273V-AH-3	K2 STUDENT LOAN - TRUST I - SER 06-1A-3		10/30/2012	DAIN RAUSCHER INCORPORATED		23,750,000	25,000,000	25,000,000	25,000,000						25,000,000		(1,250,000)	(1,250,000)	200,857	07/01/2045
485260-BH-5	KANSAS GAS & ELECTRIC		09/29/2012	SCHEDULED REDEMPTION		959,613	959,613	1,018,173	999,785		(58,560)		(58,560)		959,613				54,189	03/29/2021
48562R-AC-3	KAR AUCTION SERVICES INC TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		10,000	10,000	9,958	9,954		46		46		10,000				20,682	05/19/2017
48601P-AC-0	KATONAH III LTD, CLASS B-2 LOANS CLO	E	11/18/2012	SCHEDULED REDEMPTION		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				1,629,733	05/18/2015
48600P-AA-5	KATONAH IV LTD CLASS A FLOAT. RATE LOANS	E	03/22/2012	SCHEDULED REDEMPTION		1,207,700	1,207,700	1,202,748	1,206,834		866		866		1,207,700				3,418	02/20/2015
486606-A#-3	KAYNE ANDERSON MLP 5.847% 06/19/12		05/18/2012	PRINCIPAL PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				86,200	06/19/2012
487836-AZ-1	KELLOGG CO		12/03/2012	MATURED		5,300,000	5,300,000	5,298,145	5,299,622		378		378		5,300,000				271,625	12/03/2012
48853U-AL-4	KENAN ADVANTAGE GROUP TERM LOAN B		12/31/2012	SCHEDULED REDEMPTION		225,255	225,255	223,687	223,362		1,892		1,892		225,255				21,116	06/11/2016
49307R-AC-1	KEYC 2007-SL1, A2 CMBS		12/01/2012	SCHEDULED REDEMPTION		3,205,507	3,205,507	3,222,945	3,214,756		(9,248)		(9,248)		3,205,507				97,595	12/15/2040
49446Q-BB-6	KIMCO REALTY CORP		01/20/2012	J. P. MORGAN SECURITIES, INC.		10,488,700	10,000,000	9,392,640	9,733,240		4,981		4,981		9,738,221		750,479	750,479	155,293	02/18/2015
49446R-AH-2	KIMCO REALTY CORP		01/09/2012	Various		25,028,191	23,050,000	25,160,603	24,930,778		(7,434)		(7,434)		24,923,344		104,846	104,846	249,620	05/01/2017
49446R-AJ-8	KIMCO REALTY CORP		01/27/2012	WACHOVIA SECURITIES		30,286,880	26,000,000	30,550,360	30,274,740		(38,754)		(38,754)		30,235,986		50,894	50,894	595,833	10/01/2019
49460Y-AN-5	KINETIC CONCEPTS, INC. TERM B-1		11/10/2011	VARIOUS															909	05/04/2018
49460Y-AQ-8	KINETIC CONCEPTS, INC. TERM B-2		11/10/2011	VARIOUS															1,688	11/04/2016
496902-AF-4	KINROSS GOLD CORP	A	01/23/2012	WARBURG DILLION READ LLC		4,980,600	5,000,000	4,957,050	4,958,236		230		230		4,958,467		22,133	22,133	109,618	09/01/2021
49725V-AA-0	KIOWA POWER		12/30/2012	SCHEDULED REDEMPTION		2,674,697	2,674,697	2,674,697	2,674,697						2,674,697				136,722	12/30/2013
500236-B*-4	KOHLER CO. 6.65% TRANCHE-B SR NTS		04/24/2012	MATURED		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				365,750	04/24/2012
00868P-AA-3	KONINKLIJKE AHOLD ABS	R	07/02/2012	SCHEDULED REDEMPTION		377,285	377,285	395,007	391,069		(13,784)		(13,784)		377,285				40,147	01/02/2025
50075N-AH-7	KRAFT FOODS INC		06/01/2012	MATURED		6,027,000	6,027,000	6,219,146	6,043,847		(16,847)		(16,847)		6,027,000				188,344	06/01/2012
501044-CC-3	KROGER CO		04/15/2012	MATURED		15,000,000	15,000,000	16,366,250	15,065,957		(65,957)		(65,957)		15,000,000				506,250	04/15/2012
501044-CD-1	KROGER CO		06/15/2012	MATURED		5,000,000	5,000,000	5,270,293	5,014,732		(14,732)		(14,732)		5,000,000				155,000	06/15/2012
502413-AU-1	L-3 COMMUNICATIONS CORP		10/15/2012	Various		3,700,000	3,700,000	3,764,250	3,738,862		(16,230)		(16,230)		3,722,632		(22,632)	(22,632)	268,804	10/15/2015
50540R-AL-6	LAB CORP OF AMER HLDGS		11/28/2012	BANK OF AMERICA		10,647,500	10,000,000	9,988,400			268		268		9,988,668		658,832	658,832	104,167	08/23/2022
515015-AD-7	LANDGROVE SYNTHETIC CDO CLASS 7 A2 SYNTH	E	08/24/2012	GOLDMAN, SACHS & CO.		17,600,000	20,000,000	20,000,000	20,000,000						20,000,000		(2,400,000)	(2,400,000)	289,855	09/21/2014
51507U-AB-0	LANDMARK CLO VII A2L LOANS	E	06/12/2012	STERNE AGEE & LEACH		3,062,500	3,500,000	3,500,000	3,500,000						3,500,000		(437,500)	(437,500)	25,352	07/15/2018
52521T-BC-0	LBFRC 2006-LLFA, K		01/25/2012	DISTRIBUTION		47,178									47,178		47,178	47,178		09/15/2021
52108H-RC-0	LBUBS 2003-C3, A4 CMBS		12/11/2012	SCHEDULED REDEMPTION		2,997,949	2,997,949	2,948,764	2,990,911		7,038		7,038		2,997,949				121,841	05/15/2032
52108H-ZY-3	LBUBS 2004-C2, A4 CMBS		03/20/2012	UNION BANK OF SWITZERLAND		15,785,742	15,000,000	13,961,342	15,544,114		(57,506)		(57,506)		15,486,608		299,134	299,134	198,335	03/15/2036
52108H-K6-0	LBUBS 2004-C6, A5 CMBS		12/11/2012	SCHEDULED REDEMPTION		2,606,979	2,606,979	2,619,940	2,608,706		(1,727)		(1,727)		2,606,979				88,447	08/15/2029
52108H-S3-9	LBUBS 2004-C7, X-OL CMBS		12/11/2012	SCHEDULED REDEMPTION				3,766,387	972,015		(972,015)		(972,015)						315,695	10/15/2036
52108H-2S-2	LBUBS 2005-C1, A3 CMBS		09/11/2012	Various		6,485,042	6,485,042	6,431,401	6,483,223		2,105	286	1,819		6,485,042				51,335	02/15/2030
52108H-2W-3	LBUBS 2005-C1, AJ CMBS		03/20/2012	GOLDMAN, SACHS & CO.		15,584,766	15,000,000	14,319,141	16,519,347		(110,161)		(110,161)		16,409,186		(824,420)	(824,420)	204,255	02/15/2040
52108H-3P-7	LBUBS 2005-C2, XCP CMBS		04/15/2012	DIRECT			824,225,000	15,000,071	240,203		(240,203)		(240,203)						348,957	04/15/2040
52108M-AJ-2	LBUBS 2005-C7, AJ CMBS		08/17/2012	Various		15,671,777	15,000,000	14,806,641	15,110,953		(17,163)		(17,163)		15,093,790		577,987	577,987	556,697	11/15/2040
52108M-AM-5	LBUBS 2005-C7, D CMBS		09/10/2012	MESIROW FINANCIAL, INC.		3,487,500	4,500,000	4,500,278	4,500,125		(21)		(21)		4,500,104		(1,012,604)	(1,012,604)	181,900	11/15/2040
52108R-AH-5	LBUBS 2006-C4, B CMBS		09/11/2012	BARCLAYS BANK		5,251,675	7,345,000	7,343,893	7,344,675		(45,889)		(45,889)		8,292,014		(3,040,339)	(3,040,339)	334,163	06/15/2038
521615-AA-2	LEA POWER PARTNERS 2033		12/15/2012	SCHEDULED REDEMPTION		433,829	433,829	411,077	412,745		21,084		21,084		433,829				22,577	06/15/2033
521865-AR-6	LEAR CORP		08/24/2012	CALLED @ 103.00000000		632,000	632,000	619,360	621,275		883		883		622,158		9,842	9,842	65,827	03/15/2018
521865-AS-4	LEAR CORP		08/24/2012	CALLED @ 103.00000000		850,000	850,000	942,438	931,997		(8,870)		(8,870)		923,127		(73,127)	(73,127)	90,534	03/15/2020
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		12/10/2012	SCHEDULED REDEMPTION		59,358	59,358	72,560	71,123		(11,765)		(11,765)		59,358				2,446	01/10/2034
124848-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION) ABS		12/15/2012	SCHEDULED REDEMPTION		180,009	180,009	180,009	180,009						180,009				7,103	08/15/2033
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		12/05/2012	SCHEDULED REDEMPTION		120,998	120,998	120,998	120,998						120,998				4,334	02/05/2027
52605#-AA-4	LEND LEASE (US) CAPITAL INC. SER A GTD S	R	10/12/2012	MATURED		35,000,000	35,000,000	34,299,241	34,847,770		152,230		152,230		35,000,000				1,921,500	10/12/2012
52736R-AV-4	LEVI STRAUSS & CO		05/08/2012	TENDER OFFER		1,053,497	1,050,000	1,098,500	1,080,930		(4,515)		(4,515)		1,076,415		(22,918)	(22,918)	87,671	04/01/2016
54265S-AA-3	LGCLO 2004-1A A LOANS CLO	E	05/25/2012	SCHEDULED REDEMPTION		1,272,781	1,272,781	1,053,226	1,154,117		118,664		118,664		1,272,781				4,728	05/25/2016
53045D-AB-3	LIBERTY ELECTRIC POWER LLC TERM LOAN		06/21/2012	SCHEDULED REDEMPTION		1,413,361	1,413,361	1,405,482	1,404,779		8,582		8,582		1,413,361				36,130	11/02/2014
53117C-AG-7	LIBERTY PROPERTY LP		08/15/2012	MATURED		2,000,000	2,000,000	2,156,160	2,014,991		(14,991)		(14,991)		2,000,000				127,500	08/15/2012
53117C-AJ-1	LIBERTY PROPERTY LP		01/09/2012	J. P. MORGAN SECURITIES, INC.		15,918,150	15,000,000	14,112,850	14,614,558		3,144		3,144		14,617,702		1,300,448	1,300,448	87,552	03/02/2015
53117C-AL-6	LIBERTY PROPERTY LP		01/17/2012	WACHOVIA SECURITIES		11,298,200	10,000,000	11,388,800	11,231,766		(10,013)		(10,013)		11,221,753		76,447	76,447	200,590	10/01/2017
53117C-AM-4	LIBERTY PROPERTY LP		01/10/2012	WACHOVIA SECURITIES		20,029,634	19,835,000	19,958,140	19,949,977		(328)		(328)		19,949,649		79,985	79,985	264,307	10/01/2020

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
53947M-AB-2	LLOYDS TSB BANK PLC	F	06/08/2012	DEUTSCHE BANK SECURITIES		15,387,300	15,000,000	14,965,050	14,970,442		1,322		1,322		14,971,764		415,536	415,536	797,500	01/13/2020
52520M-FB-4	LMT 2006-1 1A5 RMBS		12/01/2012	Various		1,799,448	1,799,448	1,504,858	1,502,484		305,746	8,782	296,964		1,799,448				60,760	02/25/2036
50212Q-AB-7	LNR PROPERTY CORP. TERM LOAN B		12/31/2012	SCHEDULED REDEMPTION		150,000	150,000	149,151	149,128		872		872		150,000				37,875	04/29/2016
54323M-AK-4	LONGVIEW POWER, LLC - 2017 TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		43,333	43,333	40,721	40,532		2,801		2,801		43,333				122,886	10/31/2017
54600#-AD-9	LOUIS DREYFUS CORP SR NT		09/30/2012	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				872,000	09/30/2012
52523K-AL-8	LXS 2006-17, WF62 RMBS		12/01/2012	Various		582,438	1,276,468	1,022,460	1,028,887		(442,771)	3,678	(446,449)		582,438				41,634	11/25/2036
52524M-AX-7	LXS 2007-9 WF5 RMBS		12/01/2012	Various		226,038	226,038	186,162	184,197		42,903	1,215	41,688		226,038				11,758	04/25/2037
576449-AB-8	MABS 2006-HE4 A2 RMBS		03/26/2012	Various		4,043,074	11,702,559	7,688,525	7,542,159		(3,564)		(3,564)		7,538,595		(3,495,521)	(3,495,521)	11,214	07/25/2051
55607E-AA-8	MACQUARIE BANK LTD	F	07/18/2012	GOLDMAN, SACHS & CO.		13,001,365	12,370,000	13,138,672	12,749,346		(106,731)		(106,731)		12,642,615		358,749	358,749	304,302	12/17/2013
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A INVESTMENT G	F	09/24/2012	SCHEDULED REDEMPTION		1,498,310	1,498,310	1,458,967	1,480,716		17,594		17,594		1,498,310				9,373	03/24/2014
56081#-AC-4	MAJOR LEAGUE BASEBALL TRUST, TERM NOTE D		12/10/2012	SCHEDULED REDEMPTION		4,237,500	4,237,500	4,221,784	4,360,536		(123,036)		(123,036)		4,237,500				206,790	12/10/2013
576434-QD-9	MALT 2004-4 7A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,486,750	1,486,750	1,544,594	1,563,761		(77,011)		(77,011)		1,486,750				67,568	08/25/2035
563553-AS-5	MANITOWOC COMPANY, INC. TERM B LOAN		12/31/2012	SCHEDULED REDEMPTION		784,375	784,375	787,906	787,989		(3,614)		(3,614)		784,375				26,604	11/13/2017
565849-AK-2	MARATHON OIL CORP		10/24/2012	PARIBAS CAPITAL MARKETS		10,000,000	10,000,000	9,975,700							9,975,700		24,300	24,300		11/01/2022
57037@-AE-5	MARK ANDY 15% SR SUB NOTES (HANCOCK MEZZ		06/29/2012	PRINCIPAL PAYMENT		1,249,157	1,426,062	1,375,412	1,282,661		4,184		4,184		1,388,071		(138,915)	(138,915)	109,544	04/08/2014
576433-UF-1	MARM 2004-13 3A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,999,572	1,999,572	1,933,649	1,936,697		62,875		62,875		1,999,572				33,932	09/21/2039
576436-AS-8	MARP 2005-1 1A2 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,060,426	1,060,426	1,100,400	1,103,293		(42,866)		(42,866)		1,060,426				42,598	06/25/2041
57643Q-BM-6	MARP 2006-1 1A2 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,157,793	1,157,793	1,204,014	1,201,909		(44,116)		(44,116)		1,157,793				50,039	09/25/2041
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		12/20/2012	SCHEDULED REDEMPTION		855,286	855,286	855,193	855,202		83		83		855,286				17,985	10/20/2032
573334-AB-5	MARTIN MIDSTREAM PARTNER		07/02/2012	Various		812,000	812,000	836,360	831,823		(1,579)		(1,579)		830,243		(18,243)	(18,243)	118,707	04/01/2018
55265K-TK-5	MASTR 2003-3 2A3 RMBS		12/01/2012	SCHEDULED REDEMPTION		4,905,015	4,905,015	4,812,848	4,871,465		33,550		33,550		4,905,015				132,822	04/25/2018
55265K-YV-5	MASTR 2003-6 6A7 RMBS		12/01/2012	SCHEDULED REDEMPTION		5,052,087	5,052,087	4,827,660	4,951,042		101,045		101,045		5,052,087				130,499	07/25/2033
57643M-EE-0	MASTR 2004-8 1A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		3,825,062	3,825,062	3,778,743	3,798,729		26,334		26,334		3,825,062				107,509	08/25/2019
58013M-EJ-9	MCDONALD'S CORP		04/17/2012	Various		10,738,850	10,000,000	10,584,100	10,561,685		(15,500)		(15,500)		10,546,185		192,665	192,665	253,750	07/15/2020
58013M-EM-2	MCDONALD'S CORP		04/18/2012	Various		18,315,470	18,000,000	17,754,090	17,759,304		3,865		3,865		17,763,169		552,301	552,301	205,479	01/15/2022
58404J-AE-8	MEDASSETS INC TERM LOAN		12/13/2012	SCHEDULED REDEMPTION		911,260	911,260	903,001	903,413		7,847		7,847		911,260				52,070	11/16/2016
58446H-AH-5	MEDIACOM LLC GROUP TERM C (10/04)		07/06/2012	Various		2,701,096	2,701,096	2,701,096	2,701,096						2,701,096				13,321	01/31/2015
585055-D#-0	MEDTRONIC, INC. (UNITED STATES) 2012 ABS		12/30/2012	Various		3,929,298	3,929,298	3,942,039	3,932,248		(2,950)		(2,950)		3,929,298				110,020	12/30/2012
585055-D@-2	MEDTRONIC, INC. (UNITED STATES) 2013 ABS		06/30/2012	SCHEDULED REDEMPTION		661,787	661,787	663,692	662,734		(947)		(947)		661,787				18,530	02/15/2013
58528#-BB-2	MEIJER INC SR SECURED NOTES ABS		07/01/2012	SCHEDULED REDEMPTION		768,601	768,601	796,893	769,371		(770)		(770)		768,601				61,027	07/01/2013
58933Y-AA-3	MERCK & CO INC		05/10/2012	NOMURA SECURITIES INTERNATIONAL, INC.		11,196,500	10,000,000	10,659,750	10,636,130		(22,933)		(22,933)		10,613,197		583,303	583,303	322,917	01/15/2021
58933Y-AC-9	MERCK & CO INC		11/29/2012	ROYAL BANK OF SCOTLAND PLC		10,024,500	10,000,000	10,008,200			(160)		(160)		10,008,040		16,460	16,460	24,750	01/31/2018
59022C-AB-9	MERRILL LYNCH & CO		02/17/2012	TENDER OFFER		3,222,730	3,500,000	3,499,195	3,499,323		4		4		3,499,327		(276,597)	(276,597)	196,918	09/15/2026
L6346#-AA-1	MESSER GROUP (FINANCE SA) SR SECD NTS SE	F	08/02/2012	MATURED		5,760,000	5,760,000	5,760,000	5,760,000						5,760,000				301,824	08/02/2012
F6132#-AA-6	MESSER GROUP (FRANCE) SR SECD NTS SER A	F	08/02/2012	MATURED		2,740,000	2,740,000	2,740,000	2,740,000						2,740,000				143,576	08/02/2012
59217G-AC-3	MET LIFE GLOB FUNDING I		06/08/2012	ROYAL BANK OF SCOTLAND PLC		4,619,475	4,500,000	4,497,705	4,498,255		201		201		4,498,456		121,019	121,019	79,375	09/29/2015
59158D-AC-1	METOKOTE CORP. FIRST LIEN (5/05)		05/18/2012	Various		2,593,388	2,593,388	2,591,784	2,591,883		1,506		1,506		2,593,388				163,417	11/27/2013
593171-BK-6	MEZZCAP 2005-C3, X CMBS		12/01/2012	SCHEDULED REDEMPTION				1,445,604	555,408		(555,408)		(555,408)						200,907	05/15/2044
61913P-AG-7	MHL 2004-2 A1 RMBS		12/25/2012	SCHEDULED REDEMPTION		593,685	593,685	594,984	593,967		(282)		(282)		593,685				2,404	12/25/2034
61913P-AQ-5	MHL 2005-1 1A2 RMBS		12/25/2012	SCHEDULED REDEMPTION		157,077	157,077	157,077	157,076						157,077				392	02/25/2035
61913P-AS-1	MHL 2005-1 1M1 RMBS		12/25/2012	SCHEDULED REDEMPTION		392,692	392,692	392,692	392,691						392,692				1,119	02/25/2035
61915R-AK-2	MHL 2005-3 A1 RMBS		12/25/2012	SCHEDULED REDEMPTION		1,179,316	1,179,316	1,154,432	1,156,010		23,306		23,306		1,179,316				4,029	08/25/2035
594751-AL-3	MICHIGAN TOBACCO STLEMNT FIN 2008B ABS		08/21/2012	Various		1,350,000	25,000,000	386,721	1,418,802		76,590	247,939	(171,349)		1,247,453		102,547	102,547		06/01/2046
595112-AH-6	MICRON TECHNOLOGY INC 1.875000% 06/01/20		11/08/2012	DISTRIBUTION		897									897		897			06/01/2014
594918-AG-9	MICROSOFT CORP		01/23/2012	HSBC SECURITIES, INC.		3,107,940	3,000,000	2,986,830	2,990,051		179		179		2,990,231		117,709	117,709	16,385	09/25/2015
59565T-AD-1	MIDCONTINENT COMMUNICATIONS NEW TERM B L		11/30/2012	SCHEDULED REDEMPTION		29,660	29,660	29,660	29,660						29,660				8,962	12/31/2016
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		09/15/2012	SCHEDULED REDEMPTION		1,325,000	1,325,000	1,325,000	1,325,000						1,325,000				84,138	03/15/2025
60040#-AA-0	MILLENNIUM PIPELINE, LLC (2010) 5.33% SE		12/30/2012	SCHEDULED REDEMPTION		353,517	353,517	353,517	353,517						353,517				14,132	06/30/2027
60687U-AJ-6	MLCFC 2006-2, B CMBS		09/05/2012	BARCLAYS BANK		12,920,000	19,000,000	18,989,208	21,507,477		(358,709)		(358,709)		21,148,768		(8,228,768)	(8,228,768)	885,011	06/12/2046
60687V-BB-0	MLCFC 2006-3, XP CMBS		10/01/2012	SCHEDULED REDEMPTION				7,981,145	2,367,111		(2,367,111)		(2,367,111)						924,450	07/12/2046
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,040,286	1,040,286	1,015,945	1,018,353		21,933		21,933		1,040,286				16,899	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,145,252	1,145,252	971,993	957,520		187,732		187,732		1,145,252				22,801	09/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59022H-FY-3	MLMT 2005-MKB2, A4 CMBS		03/20/2012	UNION BANK OF SWITZERLAND		7,599,922	7,000,000	6,907,578	7,868,476		(68,687)		(68,687)		7,799,789		(199,867)	(199,867)	113,332	09/12/2042
59022H-HB-1	MLMT 2005-MKB2, XP CMBS		10/01/2012	SCHEDULED REDEMPTION				2,644,861	245,327		(245,327)		(245,327)						248,559	09/12/2042
59023B-AJ-3	MLMT 2006-C1, B CMBS		09/11/2012	GOLDMAN, SACHS & CO.		5,236,875	9,000,000	8,900,447	10,180,157		(165,738)		(165,738)		10,014,419		(4,777,544)	(4,777,544)	407,427	05/12/2039
55309N-AA-9	MM COMMUNITY FUNDING, LTD. CLASS A FLOAT	E	06/19/2012	Various		1,290,258	2,080,961	549,582	549,582		(11,045)		(11,045)		538,537		751,721	751,721	28,040	08/01/2031
55314A-AD-4	MMCA AUTOMOBILE TRUST ABS		12/15/2012	SCHEDULED REDEMPTION		3,575,995	3,575,995	3,929,125	3,670,150		(94,154)		(94,154)		3,575,995				90,770	11/16/2015
60686G-AA-7	MMCAPS FUNDING I, INC SENIOR NOTES, DUE	E	12/15/2012	Various		2,545,692	2,545,692	2,545,692	2,545,692						2,545,692				224,047	06/15/2031
428300-AJ-9	MOMENTIVE SPEC CHEM(HEXION) EXTD-C1B		10/01/2012	SCHEDULED REDEMPTION		30,779	30,779	30,779	30,779						30,779				683	05/05/2015
428300-AK-6	MOMENTIVE SPEC CHEM(HEXION) EXTD-C2B		12/31/2012	SCHEDULED REDEMPTION		7,043	7,043	7,043	7,043						7,043				28,582	05/05/2015
60937A-AG-4	MONEYGRAM INTERNATIONAL, INC TERM LOAN		03/20/2012	Various		869,615	871,795	869,828	869,776		68		68		869,844		(229)	(229)	10,095	11/18/2017
60937A-AH-2	MONEYGRAM PAYMENT SYSTEMS TERM B-1		12/09/2011	VARIOUS															(38)	11/18/2017
61684#-AB-7	MORENO (DYNAMIC) GROUP LLC DELAYED DRAW		12/31/2012	SCHEDULED REDEMPTION		5,556	5,556	5,521	5,512		44		44		5,556				2,121	05/10/2014
61684#-AA-9	MORENO (DYNAMIC) GROUP LLC TERM LOAN B		12/31/2012	SCHEDULED REDEMPTION		1,488,889	1,488,889	1,479,586	1,476,985		11,904		11,904		1,488,889				15,573	05/10/2014
61744@-AJ-0	MORGAN CRUCIBLE / MORGANITE INDUSTRIES (	R	02/16/2012	G2 CAPITAL MARKETS		2,138,200	2,000,000	2,000,000	2,000,000						2,000,000		138,200	138,200	19,380	12/19/2017
61746B-CY-0	MORGAN STANLEY		10/04/2012	ROYAL BANK OF SCOTLAND PLC		11,511,700	10,000,000	9,930,100	9,941,394		1,957		1,957		9,943,351		1,568,349	1,568,349	730,903	08/09/2026
61746B-DB-9	MORGAN STANLEY		03/01/2012	GOLDMAN, SACHS & CO.		3,125,160	3,000,000	2,994,150	2,996,780		106		106		2,996,886		128,274	128,274	66,125	10/18/2016
61746S-BR-9	MORGAN STANLEY		02/17/2012	PARIBAS CAPITAL MARKETS		3,109,890	3,000,000	2,948,215	2,976,834		796		796		2,977,630		132,260	132,260	57,333	10/15/2015
61747W-AF-6	MORGAN STANLEY		01/26/2012	MORGAN STANLEY DEAN WITTER		4,997,150	5,000,000	4,979,000	4,980,493		136		136		4,980,629		16,521	16,521	148,542	01/25/2021
61747Y-CJ-2	MORGAN STANLEY		06/21/2012	MORGAN STANLEY DEAN WITTER		24,552,250	25,000,000	24,896,250	24,915,019		4,332		4,332		24,919,351		(367,101)	(367,101)	1,066,406	09/23/2019
61747Y-CM-5	MORGAN STANLEY		07/20/2012	J. P. MORGAN SECURITIES, INC.		8,000,000	8,000,000	7,950,800	7,955,288		2,529		2,529		7,957,817		42,183	42,183	438,778	01/26/2020
61747Y-BT-1	MORGAN STANLEY MTN SERIES F		03/14/2012	MORGAN STANLEY DEAN WITTER		24,250,000	25,000,000	25,000,000	25,000,000						25,000,000		(750,000)	(750,000)		09/01/2014
617734-AC-2	MORONGO BAND OF MISSION INDIANS 6.9% 03/		03/01/2012	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				69,000	03/01/2018
289237-AB-5	MORRO BAY SYNTHETIC CDO CL. B SYNTHETIC	E	08/24/2012	MORGAN STANLEY DEAN WITTER		28,230,000	30,000,000	30,000,000	30,000,000						30,000,000		(1,770,000)	(1,770,000)	306,602	06/20/2013
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		12/05/2012	SCHEDULED REDEMPTION		226,832	226,832	216,972	220,266		6,565		6,565		226,832				6,537	01/05/2025
61980A-AA-1	MOTIVA LTD		09/15/2012	MATURED		29,000,000	29,000,000	28,908,940	28,991,921		8,079		8,079		29,000,000				1,508,000	09/15/2012
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS ABS		12/01/2012	SCHEDULED REDEMPTION		92,600	92,600	93,680	93,023		(424)		(424)		92,600				3,534	02/01/2015
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS ABS		12/01/2012	SCHEDULED REDEMPTION		544,039	544,039	489,831	526,279		17,759		17,759		544,039				21,497	10/01/2014
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS ABS		12/01/2012	SCHEDULED REDEMPTION		1,702,134	1,702,134	1,702,134	1,709,452		(7,318)		(7,318)		1,702,134				68,292	02/01/2015
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC		12/15/2012	SCHEDULED REDEMPTION		172,061	172,061	172,061	172,061						172,061				11,287	03/25/2030
61746R-EJ-6	MSAC 2003-HE3 M2 RMBS		09/25/2012	Various		1,188,508	1,858,401	1,878,377	869,611	989,326	(69)		989,257		1,858,868		(670,360)	(670,360)	38,197	10/25/2033
61744C-JE-7	MSAC 2004-OP1, M2 RMBS		09/14/2012	DEUTSCHE BANK SECURITIES		9,206,000	10,000,000	10,000,000	10,000,000						10,000,000		(794,000)	(794,000)	84,066	11/25/2034
61744C-JG-2	MSAC 2004-OP1, M4 RMBS		09/14/2012	Various		1,347,262	1,679,621	1,108,932	1,186,818		128,654		128,654		1,315,472		31,790	31,790	16,837	11/25/2034
61746R-GT-2	MSAC 2004-WMC1 M2 RMBS		09/17/2012	Various		1,158,551	1,644,949	1,656,258	1,650,696		(754)		(754)		1,649,942		(491,390)	(491,390)	24,890	06/25/2034
61744C-NC-6	MSAC 2005-HE2, M2 RMBS		09/06/2012	GOLDMAN, SACHS & CO.		6,082,969	9,500,000	9,500,000	9,501,992		(132)		(132)		9,501,860		(3,418,891)	(3,418,891)	47,303	01/25/2035
61750S-AE-2	MSAC 2006-HE8, A2C RMBS		03/22/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		6,864,813	19,880,000	12,499,672	12,486,091		(6,305)		(6,305)		12,479,786		(5,614,973)	(5,614,973)	20,678	02/25/2051
61745M-ZA-4	MSC 2004-IQ7, A4 CMBS		12/01/2012	SCHEDULED REDEMPTION		883,219	883,219	928,587	894,916		(11,697)		(11,697)		883,219				48,193	06/15/2038
61745M-3D-3	MSC 2005-HQ5, A3 CMBS		12/01/2012	SCHEDULED REDEMPTION		814,592	814,592	818,621	814,663		(71)		(71)		814,592				18,959	01/14/2042
61745M-3G-6	MSC 2005-HQ5, X2 CMBS		10/01/2012	SCHEDULED REDEMPTION				2,753,528	228,927		(228,927)		(228,927)						228,534	01/14/2042
61745M-6K-4	MSC 2005-HQ6 AJ CMBS		08/17/2012	SALOMON SMITH BARNEY		10,314,063	10,000,000	8,532,422	9,197,257		131,516		131,516		9,328,773		985,290	985,290	367,793	08/13/2042
617451-BU-2	MSC 2005-HQ7, C CMBS		08/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		4,507,813	5,000,000	4,962,975	5,206,118		(34,662)		(34,662)		5,171,456		(663,644)	(663,644)	201,715	11/14/2042
617451-BV-0	MSC 2005-HQ7, D CMBS		08/30/2012	MESIROW FINANCIAL, INC.		4,112,500	5,000,000	4,951,795	5,201,508		(33,607)		(33,607)		5,167,901		(1,055,401)	(1,055,401)	201,715	11/14/2042
61745M-2S-1	MSC 2005-IQ9, X2 CMBS		02/15/2012	CALLED @ 100			200,139,000	11,004,243	99,714		(99,714)		(99,714)						202,332	07/15/2056
617451-FU-8	MSC 2006-HQ8, X CMBS		12/01/2012	Various			199,005,466	1,071,909	434,943		(434,136)	807	(434,943)						105,104	03/12/2044
57060N-AA-4	MSCLO 2005-1A A LOANS CLO	E	10/20/2012	SCHEDULED REDEMPTION		3,867,334	3,867,334	3,016,520	3,370,231		497,103		497,103		3,867,334				23,801	04/20/2017
61746W-WK-2	MSDWC 2002-AM3, M1 RMBS		09/18/2012	Various		2,967,727	3,103,696	3,122,609	3,114,874		(2,401)		(2,401)		3,112,474		(144,747)	(144,747)	35,786	02/25/2033
61746W-PH-7	MSDWC 2002-TOP7, C CMBS		07/01/2012	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,021,840	4,000,972		(972)		(972)		4,000,000				111,106	01/15/2039
61746W-PL-8	MSDWC 2002-TOP7, D CMBS		07/01/2012	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,009,580	2,000,479		(479)		(479)		2,000,000				72,683	01/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
61746W-D5-6	MSDWC 2003-HQ2, B CMBS		12/01/2012	SCHEDULED REDEMPTION		1,064,480	1,064,480	1,070,038	1,065,259		(778)		(778)		1,064,480				35,767	03/12/2035
61746W-ZB-9	MSDWC 2003-TOP9, B CMBS		12/01/2012	SCHEDULED REDEMPTION		1,250,000	1,250,000	1,234,460	1,247,434		2,566		2,566		1,250,000				60,750	11/13/2036
61746W-ZC-7	MSDWC 2003-TOP9, C CMBS		12/01/2012	SCHEDULED REDEMPTION		634,977	634,977	626,084	633,526		1,451		1,451		634,977				31,685	11/13/2036
61748H-AN-1	MSM 2004-5AR 1A2 RMBS		12/01/2012	SCHEDULED REDEMPTION		167,781	167,781	167,225	167,342		439		439		167,781				674	07/25/2034
61748H-HC-8	MSMT 2004-11AR 1-A2B RMBS		12/25/2012	SCHEDULED REDEMPTION		215,075	215,075	215,075	215,130		(55)		(55)		215,075				1,016	07/25/2043
61748H-VW-8	MSMT 2006-2 6PT RMBS		12/01/2012	Various		711,975	1,154,023	964,810	957,262		(239,869)	5,418	(245,287)		711,975				46,324	04/25/2058
626717-AD-4	MURPHY OIL CORP		11/27/2012	Various		8,191,280	8,000,000	7,982,880			747		747		7,983,627		207,653	207,653	170,667	06/01/2022
626717-AB-8	MURPHY OIL CORPORATION		05/01/2012	MATURED		30,140,000	30,140,000	31,028,207	30,181,271		(41,271)		(41,271)		30,140,000				960,713	05/01/2012
57164R-AJ-1	MVCOT 2004-2A, A ABS		05/01/2012	SCHEDULED REDEMPTION		1,154,806	1,154,806	1,154,805	1,154,806						1,154,806				19,265	10/20/2026
57164R-AS-1	MVCOT 2005-1, A ABS		11/01/2012	SCHEDULED REDEMPTION		1,952,207	1,952,207	1,952,197	1,952,203		4		4		1,952,207				69,054	04/20/2027
57164R-AW-2	MVCOT 2005-2, A ABS		11/01/2012	SCHEDULED REDEMPTION		4,109,036	4,109,036	4,084,402	4,098,443		10,593		10,593		4,109,036				160,294	10/20/2027
57164U-AC-9	MVCOT 2006-2A C ABS		12/01/2012	SCHEDULED REDEMPTION		241,593	241,593	241,589	241,591		2		2		241,593				7,107	10/20/2028
571628-AC-0	MVCOT 2007-1A C ABS		12/01/2012	SCHEDULED REDEMPTION		151,781	151,781	151,779	151,780		1		1		151,781				5,315	05/20/2029
571628-AD-8	MVCOT 2007-1A D ABS		12/01/2012	SCHEDULED REDEMPTION		113,836	113,836	113,834	113,834		1		1		113,836				4,205	05/20/2029
628530-AP-2	MYLAN INC		11/02/2012	BARCLAYS BANK		2,137,500	2,000,000	2,057,500	2,050,300		(7,828)		(7,828)		2,042,472		95,028	95,028	117,000	11/15/2018
62908Q-AL-9	N.E.W. HOLDINGS I, LLC TERM LOAN (SECURE		03/16/2012	SCHEDULED REDEMPTION		1,742,857	1,742,857	1,727,725	1,730,368		12,490		12,490		1,742,857				34,983	03/23/2016
65538P-AG-3	NAA 2007-1 1A6 RMBS		12/01/2012	SCHEDULED REDEMPTION		2,775,166	2,775,166	2,775,112	2,775,130		36		36		2,775,166				83,261	03/25/2047
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		12/01/2012	SCHEDULED REDEMPTION		689,141	689,141	432,842	403,082		286,058		286,058		689,141				24,948	10/25/2051
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	F	06/30/2012	SCHEDULED REDEMPTION		105,500	105,500	103,157	103,535		1,965		1,965		105,500				9,918	12/31/2033
629855-AP-2	NALCO CO		01/10/2012	Various		2,664,324	2,375,000	2,508,125	2,453,898		(486)		(486)		2,453,411		210,912	210,912	29,553	05/15/2017
629855-AQ-0	NALCO CO		01/10/2012	Various		14,382,074	12,715,000	13,146,113	13,094,887		(1,512)		(1,512)		13,093,375		1,288,699	1,288,699	409,371	01/15/2019
63487D-AM-3	NATIONAL BEDDING COMPANY, LLC 2ND LIEN		10/01/2012	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,019,842	4,010,380		(10,380)		(10,380)		4,000,000				215,870	02/28/2014
63487D-AR-2	NATIONAL BEDDING COMPANY, LLC EXTENDED		10/01/2012	SCHEDULED REDEMPTION		783,334	783,334	783,334	783,334						783,334				31,642	11/28/2013
63615#-AG-6	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		10/15/2012	SCHEDULED REDEMPTION		500,139	500,139	500,139	500,139						500,139				28,008	03/31/2024
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		10/15/2012	SCHEDULED REDEMPTION		333,426	333,426	333,426	333,426						333,426				18,672	03/31/2024
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS	R	07/15/2012	SCHEDULED REDEMPTION		1,168,259	1,168,259	1,166,974	1,167,392		867		867		1,168,259				70,049	01/15/2019
64408#-AC-4	NATIONAL GRID / NEW ENGLAND HYDRO FINANC	R	12/17/2012	SCHEDULED REDEMPTION		1,372,000	1,372,000	1,372,000	1,368,852		3,148		3,148		1,372,000				79,781	10/17/2015
637071-AJ-0	NATIONAL OILWELL VARCO I		12/04/2012	ROYAL BANK OF SCOTLAND PLC		10,164,000	10,000,000	9,964,000			148		148		9,964,148		199,852	199,852	12,278	12/01/2022
637432-CU-7	NATIONAL RURAL UTILITIES		03/01/2012	MATURED		1,667,000	1,667,000	1,695,406	1,668,539		(1,539)		(1,539)		1,667,000				60,429	03/01/2012
63934E-AM-0	NAVISTAR INTL CORP		12/05/2012	Various		12,836,720	13,439,000	14,583,565	14,437,464		(97,578)		(97,578)		14,339,887		(1,503,167)	(1,503,167)	777,520	11/01/2021
990685-9B-7	NE ENERGY, INC. 2ND LIEN TERM LOAN		03/14/2012	Various		250,000	250,000	250,000	250,000						250,000				3,503	05/01/2014
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		12/30/2012	SCHEDULED REDEMPTION		1,800,189	1,800,189	1,788,868	1,790,443		9,747		9,747		1,800,189				90,831	06/30/2027
64952W-AJ-2	NEW YORK LIFE GLOBAL FDG		10/16/2012	MATURED		20,000,000	20,000,000	20,127,700	20,022,447		(22,447)		(22,447)		20,000,000				1,050,000	10/16/2012
64952W-AX-1	NEW YORK LIFE GLOBAL FDG		02/08/2012	ROYAL BANK OF SCOTLAND PLC		10,191,600	10,000,000	9,994,800	9,996,990		178		178		9,997,167		194,433	194,433	30,833	12/13/2013
651229-AM-8	NEWELL RUBBERMAID INC		06/11/2012	WARBURG DILLION READ LLC		4,985,300	5,000,000	4,984,100							4,984,100		1,200	1,200		06/15/2022
652454-BA-6	NEWPORT WAVES SYNTHETIC CDO SYNTHETIC	E	08/24/2012	MORGAN STANLEY DEAN WITTER		26,430,000	30,000,000	30,000,000	30,000,000						30,000,000		(3,570,000)	(3,570,000)	201,185	06/20/2014
63615#-AA-9	NFL 6.69% SR NTS ABS		10/15/2012	SCHEDULED REDEMPTION		2,418,775	2,418,775	2,560,119	2,480,079		(61,304)		(61,304)		2,418,775				161,816	10/15/2016
63615#-AB-7	NFL SER A 6.56% SR NTS ABS		10/15/2012	SCHEDULED REDEMPTION		1,434,728	1,434,728	1,434,728	1,434,728						1,434,728				94,118	10/15/2017
62912X-AA-2	NGPL PIPECO LLC		12/15/2012	MATURED		7,500,000	7,500,000	7,668,340	7,547,094		(47,094)		(47,094)		7,500,000				488,550	12/15/2012
65409Y-AM-7	NIELSEN FINANCE LLC CLASS A DOLLAR TERM		07/12/2012	Various		5,903,002	5,901,752	5,676,871	5,771,965		114,918		114,918		5,886,883		16,119	16,119	33,860	08/09/2013
654730-A*-4	NISOURCE INC / NISOURCE FINANCE CORP		11/28/2012	MATURED		50,000,000	50,000,000	49,334,283	51,094,990		(1,094,990)		(1,094,990)		50,000,000				2,605,000	11/28/2012
64109Y-AB-7	NLFLP 2005-1, A2 CMBS		02/27/2012	SCHEDULED REDEMPTION		14,722,203	14,722,203	14,722,203	14,722,203						14,722,203				115,971	02/27/2014
65539B-AA-6	NMRR 2010-1R A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		2,015,915	2,015,915	2,024,735	2,022,238		(6,323)		(6,323)		2,015,915				66,018	07/26/2037
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018		12/01/2012	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,205		795		795		300,000				21,450	06/01/2018
65504R-AD-6	NOBLE GROUP LTD	F	08/28/2012	BARCLAYS BANK		5,195,650	5,000,000	4,955,250	4,962,331		2,392		2,392		4,964,722		230,928	230,928	367,500	01/29/2020
65504R-AG-9	NOBLE GROUP LTD	F	06/19/2012	Various		9,633,750	9,650,000	9,634,753	9,638,675		1,251		1,251		9,639,926		(6,176)	(6,176)	392,532	08/05/2015
65557F-AA-4	NORDEA BANK AB	F	05/29/2012	CITIBANK		4,840,600	5,000,000	4,975,400	4,976,630		827		827		4,977,457		(136,857)	(136,857)	134,063	05/13/2021
664397-AE-6	NORTHEAST UTILITIES		04/01/2012	MATURED		3,000,000	3,000,000	2,984,700	2,999,473		527		527		3,000,000				108,750	04/01/2012
66858N-AA-1	NORTHWOODS CAPITAL IV, LTD. CLASS A-1A	E	03/07/2012	Various		31,099,249	31,840,334	31,840,334	31,840,334						31,840,334		(741,085)	(741,085)	96,995	05/03/2018
66859H-AE-5	NORTHWOODS CAPTIAL VIII EQUITY LOANS CLO	E	09/07/2012	Various		17,695,912	9,000,000										17,695,912	17,695,912		07/28/2022
66989H-AD-0	NOVARTIS CAPITAL CORP	R	05/29/2012	MORGAN STANLEY DEAN WITTER		5,765,500	5,000,000	5,563,800	5,541,376		(24,124)		(24,124)		5,517,252		248,248	248,248	132,611	04/24/2020
67001B-AK-9	NOVELIS CORPORATION TERM LOAN B		12/31/2012	SCHEDULED REDEMPTION		13,497	13,497	13,387	13,381		116		116		13,497				52,803	03/10/2017
670346-AE-5	NUCOR CORP		10/01/2012	MATURED		11,000,000	11,000,000	10,992,310	10,999,268		732		732		11,000,000				536,250	10/01/2012

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
67059G-AJ-2	NUSIL TECHNOLOGY LLC. TRANCHE B TERM LOA		12/31/2012	SCHEDULED REDEMPTION		61,441	61,441	61,441	61,441						61,441				22,090	04/07/2017
67073E-AK-6	NUVEEN INVESTMENTS, INC. ADDITONAL EXTEN		10/26/2012	BANK OF AMERICA		1,001,250	1,000,000	1,350,282			(354,155)		(354,155)		996,126		5,124	5,124	23,131	05/13/2017
67073E-AD-2	NUVEEN INVESTMENTS,INC,FIRST LIEN NON EX		02/29/2012	EXCHANGE		1,794,772	1,803,194	1,792,757	1,794,288		476		476		1,794,764		8	8	6,113	11/13/2014
67085A-AB-0	OAK HILL ADVISORS PARK AVENUE CLO I, EQU	E	10/18/2012	MARV CAPITAL INC		11,530,000	10,000,000	293,574									11,530,000	11,530,000	2,862,333	03/14/2022
67133U-AA-0	OAK HILL CREDIT PARTNERS II, CL. A-1A LO	E	05/14/2012	SCHEDULED REDEMPTION		996,118	996,118	996,118	996,118						996,118				2,611	02/12/2015
67133U-AE-2	OAK HILL CREDIT PARTNERS II, CL. B LOANS	E	05/14/2012	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				157,150	02/12/2015
674599-BY-0	OCCIDENTAL PETROLEUM COR		05/10/2012	Various		22,242,900	20,000,000	21,917,200	21,849,871		(64,810)		(64,810)		21,785,061		457,839	457,839	637,778	02/01/2021
675758-AG-1	ODEBRECHT FINANCE LTD	F	06/06/2012	Various		5,180,000	5,000,000	5,000,000	5,000,000						5,000,000		180,000	180,000	159,333	04/05/2023
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2012	SCHEDULED REDEMPTION		469,915	469,915	469,915	502,019		(32,104)		(32,104)		469,915				29,354	06/15/2040
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES		12/01/2012	SCHEDULED REDEMPTION		966,667	966,667	966,667	966,667						966,667				46,690	12/01/2040
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A		12/22/2012	SCHEDULED REDEMPTION		625,000	625,000	625,000	627,837		(2,837)		(2,837)		625,000				45,188	12/22/2017
68233J-AB-0	ONCOR ELECTRIC DELIVERY		07/02/2012	Various		25,000,000	25,000,000	25,835,000	25,377,180		(102,877)		(102,877)		25,274,303		(274,303)	(274,303)	2,741,754	09/01/2013
14173V-AC-7	ONEX CARESTREAM FINANCE LP TERM LOAN B		12/28/2012	SCHEDULED REDEMPTION		64,877	64,877	64,609	64,590		287		287		64,877				80,610	02/25/2017
685048-AA-8	ONSLT 2006-A, A ABS		12/01/2012	SCHEDULED REDEMPTION		2,917,290	2,917,290	2,917,211	2,917,255		35		35		2,917,290				93,455	11/15/2021
68389F-ES-9	OOMLT 2004-1, M1 RMBS		02/21/2012	Various		3,492,978	4,990,116	4,990,116	4,990,116						4,990,116		(1,497,138)	(1,497,138)	9,670	01/25/2034
68403B-AG-0	OOMLT 2007-FXD2 2A6 RMBS		12/01/2012	Various		141,179	141,179	135,364	136,549		4,687	130	4,557		141,179				4,825	03/25/2037
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020		12/30/2012	SCHEDULED REDEMPTION		816,942	816,942	814,653	815,171		1,771		1,771		816,942				76,098	12/30/2020
69242*-AA-1	OYSTER CREEK LTD SR NTS		09/15/2012	SCHEDULED REDEMPTION		2,120,600	2,120,600	2,120,600	2,125,100		(4,500)		(4,500)		2,120,600				138,629	03/15/2014
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO	E	11/01/2012	SCHEDULED REDEMPTION		104,101	104,101	57,056	(400,586)	459,006	45,681		504,687		104,101				5,375	12/01/2013
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L	E	11/01/2012	Various		208,223	208,223	168,799	(1,071,090)	1,227,311	53,782	1,781	1,279,313		208,223				1,913	12/01/2013
69806L-AF-1	PAN PACIFIC RETAIL PROP		01/20/2012	WACHOVIA SECURITIES		12,228,410	11,500,000	11,391,255	11,452,677		774		774		11,453,451		774,959	774,959	241,500	09/01/2015
698525-AA-0	PANCHE ENERGY CENTER SENIOR SECURED		08/31/2012	SCHEDULED REDEMPTION		1,039,234	1,039,234	1,039,234	1,039,234						1,039,234				54,054	07/31/2029
706451-BS-9	PEMEX PROJ FDG MASTER TR	R	01/03/2012	BNP PARIBAS SECURITIES CORP		5,530,000	5,000,000	4,976,180	4,984,055		30		30		4,984,085		545,915	545,915	99,826	03/01/2018
70757D-AJ-8	PENN NATIONAL GAMING, INC.- TERM B		12/31/2012	SCHEDULED REDEMPTION		11,030	11,030	11,129	6,046		(54)		(54)		11,030				157	07/16/2018
708160-BQ-8	PENNEY (JC) CO INC		08/10/2012	CITIBANK		960,000	1,000,000	1,073,750	1,056,373		(5,712)		(5,712)		1,050,661		(90,661)	(90,661)	69,342	04/01/2017
708160-BY-1	PENNEY (JC) CO INC		08/01/2012	MATURED		500,000	500,000	575,273	508,118		(8,118)		(8,118)		500,000				45,000	08/01/2012
709599-AH-7	PENSKE TRUCK LEASING/PTL		07/17/2012	STERNE AGEE & LEACH		1,984,260	2,000,000	1,987,520			19		19		1,987,539		(3,279)	(3,279)	1,896	07/11/2022
709631-AD-7	PENTAIR INC		12/18/2012	EXCHANGE		19,965,860	20,000,000	19,960,800	19,962,781		3,079		3,079		19,965,860				1,091,667	05/15/2021
709631-F#-7	PENTAIR, INC. (2007 TRANSACTION) 2017		10/24/2012	PRINCIPAL PAYDOWN		60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				15,589,377	05/17/2017
910748-A@-1	PEPCO HOLDINGS / DELMARVA P&L / UNITED J		01/02/2012	SCHEDULED REDEMPTION		1,215,257	1,215,257	1,215,257	1,209,636		5,621		5,621		1,215,257				126,022	07/02/2018
71343P-AE-1	PEPSIAMERICAS INC		07/31/2012	MATURED		2,500,000	2,500,000	2,493,125	2,499,104		896		896		2,500,000				143,750	07/31/2012
713448-BZ-0	PEPSICO INC		04/25/2012	J. P. MORGAN SECURITIES, INC.		4,903,150	5,000,000	4,984,400			42		42		4,984,442		(81,292)	(81,292)	30,556	03/05/2042
71645W-AN-1	PETROBRAS INTL FIN CO	F	01/03/2012	BARCLAYS BANK		6,007,500	5,000,000	5,764,875	5,647,894		(1,012)		(1,012)		5,646,882		360,618	360,618	121,406	03/15/2019
71645W-AR-2	PETROBRAS INTL FIN CO	F	08/02/2012	Various		16,466,800	15,000,000	15,590,050	15,570,822		(31,266)		(31,266)		15,539,556		927,244	927,244	669,635	01/27/2021
71645W-AT-8	PETROBRAS INTL FIN CO	F	02/07/2012	Various		8,236,000	8,000,000	8,079,040	8,073,571		(1,864)		(1,864)		8,071,707		164,293	164,293	163,934	01/27/2016
71654Q-AV-4	PETROLEOS MEXICANOS	F	01/03/2012	GOLDMAN SACHS INTERNATIONAL		2,656,250	2,500,000	2,550,000	2,533,125		(133)		(133)		2,532,992		123,258	123,258	37,578	03/15/2015
71654Q-AW-2	PETROLEOS MEXICANOS	F	01/03/2012	GOLDMAN SACHS INTERNATIONAL		5,605,000	5,000,000	4,939,400	4,948,207		68		68		4,948,274		656,726	656,726	100,833	03/05/2020
71654Q-AX-0	PETROLEOS MEXICANOS	F	01/03/2012	CITIBANK		4,340,000	4,000,000	3,960,440	3,964,617		41		41		3,964,658		375,342	375,342	100,833	01/21/2021
743873-AX-9	PFMLT 2005-1 2A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		592,948	592,948	577,915	578,220		14,728		14,728		592,948				10,575	05/25/2035
743873-BX-8	PFMLT 2005-2 2A1B RMBS		12/01/2012	SCHEDULED REDEMPTION		542,850	542,850	293,139	298,779		244,071		244,071		542,850				6,200	10/25/2035
47009Y-AA-5	PHARMACEUTICAL DEVELOPMENT INC. TERM LOA		12/14/2011	VARIOUS															656	12/05/2018
69337M-AA-8	PHHAM 2007-3 A1 RMBS		02/27/2012	SCHEDULED REDEMPTION		573,962	573,962	460,604	570,403		3,559		3,559		573,962				284	07/25/2037
69336R-AS-9	PHMC 2005-3 A3 RMBS		03/01/2012	SCHEDULED REDEMPTION		1,496,706	1,496,706	1,505,289	1,496,706						1,496,706				9,080	06/18/2035
69336R-BZ-2	PHMC 2005-5 A3 RMBS		03/01/2012	SCHEDULED REDEMPTION		1,572,001	1,572,001	1,577,036	1,570,074		1,926		1,926		1,572,001				12,234	08/18/2035
69336R-CQ-1	PHMC 2005-6 A4 RMBS		12/01/2012	SCHEDULED REDEMPTION		10,566,490	10,566,490	10,568,719	10,551,407		15,082		15,082		10,566,490				370,257	11/18/2035
69335V-AA-0	PHMC 2006-3 A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,636,386	1,636,386	1,651,113	1,639,334		(2,948)		(2,948)		1,636,386				62,861	10/18/2036
69337A-AC-0	PHMC 2007-1 A5 RMBS		12/01/2012	SCHEDULED REDEMPTION		6,595,646	6,595,646	6,624,594	6,593,664		1,982		1,982		6,595,646				184,177	02/18/2037
69337G-AA-1	PHMC 2007-2 A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		5,988,901	5,988,901	6,056,468	6,012,070		(23,169)		(23,169)		5,988,901				205,233	05/18/2037
69336Q-AC-6	PHMC 2007-4 A3 RMBS		08/01/2012	SCHEDULED REDEMPTION		816,007	816,007	795,474	811,357		4,651		4,651		816,007				20,383	08/15/2037
69337R-AC-3	PHMC 2007-5 A3 RMBS		12/01/2012	SCHEDULED REDEMPTION		3,146,312	3,146,312	3,026,856	3,135,548		10,764		10,764		3,146,312				127,285	09/18/2037
500472-AA-3	PHILIPS ELECTRONICS NV	F	07/02/2012	Various		10,000,000	10,000,000	9,923,000	9,979,936		4,515		4,515		9,984,450		15,550	15,550	639,707	03/11/2013
72083E-AF-5	PIERRE FOODS INC TERM LOAN 1ST LIEN		10/10/2012	Various		1,975,000	1,975,000	1,942,411	1,942,168		32,832		32,832		1,975,000				138,749	09/30/2016
72165N-AL-3	PILOT TRAVEL CENTERS REFIN TRANCHE B TL		12/31/2012	SCHEDULED REDEMPTION		4,857	4,857	4,860	4,860		(3)		(3)		4,857				45	03/30/2018
69349F-AF-8	PINAFORE LLC (TOMKINS) TERM B-1	F	12/31/2012	SCHEDULED REDEMPTION		152,024	152,024	150,804	150,611		1,413		1,413		152,024				26,531	09/29/2016

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
72346D-AN-3	PINNACLE ENTERTAINMENT INCREMENTAL TL A		12/31/2012	SCHEDULED REDEMPTION		9,000	9,000	8,910			90		90		9,000				22,934	03/19/2019
72650R-AV-4	PLAINS ALL AMER PIPELINE		09/01/2012	MATURED		5,000,000	5,000,000	5,201,215	5,050,902		(50,902)		(50,902)		5,000,000				212,500	09/01/2012
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA		12/22/2012	SCHEDULED REDEMPTION		625,000	625,000	625,000	625,000						625,000				45,188	12/22/2017
73179Y-AB-3	POLYONE CORP TERM B		01/06/2012	BANK OF AMERICA		450,563	450,000	445,500	445,518		8		8		445,526		5,037	5,037	962	12/20/2017
73316P-GK-0	POPLR 2005-5, AF6 RMBS		12/01/2012	SCHEDULED REDEMPTION		371,083	371,083	371,289	370,960		123		123		371,083				14,713	11/25/2035
73316P-JR-2	POPLR 2005-6 A6 RMBS		12/01/2012	SCHEDULED REDEMPTION		200,928	200,928	201,117	201,000		(72)		(72)		200,928				5,758	01/25/2036
693483-AB-5	POSCO	F	08/22/2012	Various		12,532,540	12,000,000	11,946,840	11,951,983		2,980		2,980		11,954,963		577,577	577,577	423,583	10/28/2020
73932L-AA-1	POWER RECEIVABLES FINANC ABS		01/01/2012	MATURED		518,665	518,665	518,512	518,665						518,665				8,156	01/01/2012
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		12/31/2012	SCHEDULED REDEMPTION		359,767	359,767	349,818	352,169		7,598		7,598		359,767				10,913	12/31/2022
70069F-FK-8	PPSI 2005-WCH1, M3 RMBS		03/15/2012	SEAPORT GROUP		975,000	1,500,000	780,797	933,320		15,512		15,512		948,832		26,168	26,168	2,918	01/25/2036
70069F-LW-5	PPSI 2005-WCW3, M1 RMBS		08/30/2012	GREENWICH CAPITAL MARKETS, INC.		3,065,000	4,000,000	4,000,000	4,000,000						4,000,000		(935,000)	(935,000)	20,591	08/25/2035
70069F-LX-3	PPSI 2005-WCW3, M2 RMBS		09/14/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,760,000	6,000,000	6,000,000	1,329,582	4,670,418			4,670,418		6,000,000		(3,240,000)	(3,240,000)	33,001	08/25/2035
127216-AD-1	PRATT INDUSTRIES (USA), INC. / CADDO-BOS		12/31/2012	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	1,998,513		1,487		1,487		2,000,000				121,649	06/30/2018
74041A-AA-1	PREFERRED TERM SECURITIES XIII PREFERRED	E	12/24/2012	SCHEDULED REDEMPTION		977,123	977,123	977,123	977,123						977,123				8,520	03/24/2034
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA	E	09/28/2012	Various		2,848,190	10,360,812	600,815	471,690		(31,587)		(31,587)		542,678		2,305,512	2,305,512		06/23/2035
740816-AF-0	PRES & FELLOWS OF HARVAR		03/12/2012	CALLED @ 107.6641713		1,937,955	1,800,000	1,975,068	1,895,576		(9,070)		(9,070)		1,886,506		51,449	51,449	59,250	01/15/2014
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		03/30/2012	SCHEDULED REDEMPTION		147,791	147,791	147,791	143,117						147,791				5,431	12/31/2012
742718-DS-5	PROCTER & GAMBLE CO/THE		01/24/2012	PARIBAS CAPITAL MARKETS		10,399,500	10,000,000	9,918,200	9,935,861		1,154		1,154		9,937,015		462,485	462,485	36,000	11/15/2015
743263-AJ-4	PROGRESS ENERGY INC		04/15/2012	MATURED		10,000,000	10,000,000	10,194,400	10,007,538		(7,538)		(7,538)		10,000,000				342,500	04/15/2012
743759-AG-7	PROVIDENCE HEALTH SYSTEM AK 2005		10/01/2012	MATURED		1,155,000	1,155,000	1,155,000	1,155,000						1,155,000				56,942	10/01/2012
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		10/20/2012	SCHEDULED REDEMPTION		1,054,287	1,054,287	922,828	1,004,961		49,327		49,327		1,054,287				76,349	07/20/2016
Y7084N-AC-0	PSA INTERNATIONAL PTE LT	F	02/06/2012	Various		48,847,650	45,000,000	44,914,200	44,930,618		575		575		44,931,193		3,916,457	3,916,457	796,142	09/11/2019
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT		12/30/2012	SCHEDULED REDEMPTION		2,369,518	2,369,518	2,369,518	2,369,518						2,369,518				147,858	12/30/2019
746818-AK-5	PUTNAM LOVELL 2000-1 CLASS A2 NOTES ABS		11/30/2012	DISTRIBUTION		69,499											69,499	69,499		01/31/2016
74733V-AA-8	QEP RESOURCES INC		09/06/2012	Various		8,351,350	7,510,000	7,909,150	7,879,327		(16,190)		(16,190)		7,863,137		488,213	488,213	398,559	03/01/2021
74733L-AA-0	QTEL INTERNATIONAL FIN	F	01/09/2012	BNP PARIBAS SECURITIES CORP		3,264,000	3,000,000	2,977,980	2,988,348		136		136		2,988,485		275,515	275,515	17,333	06/10/2014
747316-BH-1	QUAD/GRAPHICS SR SECD NTS DUE 2013		12/11/2012	SCHEDULED REDEMPTION		1,300,000	1,300,000	1,322,800	1,305,769		(5,769)		(5,769)		1,300,000				91,390	12/11/2013
748351-AR-4	QUEST 2006-X1, A-2 RMBS		03/26/2012	Various		2,619,123	6,877,316	5,482,724	5,385,445		(1,519)		(1,519)		5,383,925		(2,764,802)	(2,764,802)	7,979	07/25/2040
74876W-9A-5	QUINTILES TRANSNATIONAL CORP TERM B-1 LO		12/31/2012	SCHEDULED REDEMPTION		1,250	1,250	1,247			3		3		1,250				7	06/08/2018
74876W-AJ-4	QUINTILES TRANSNATIONAL CORP TERM B-2		12/31/2012	SCHEDULED REDEMPTION		40,000	40,000	39,637	39,624		376		376		40,000				201,092	06/08/2018
749121-BR-9	QWEST COMMUNICATIONS INT		05/17/2012	CALLED @ 100.00		5,000,000	5,000,000	4,962,500	4,979,560		3,411		3,411		4,982,972		17,028	17,028	283,333	02/15/2014
749121-BV-0	QWEST COMMUNICATIONS INT		03/01/2012	CALLED @ 100.00		2,000,000	2,000,000	1,990,000	1,993,869		445		445		1,994,313		5,687	5,687	81,667	02/15/2014
749121-CA-5	QWEST COMMUNICATIONS INT		10/26/2012	Various		10,875,000	10,875,000	11,544,375	11,342,488		(201,930)		(201,930)		11,140,558		(265,558)	(265,558)	1,365,417	10/01/2015
898613-AA-2	QWEST/TUCKAHOE CTL ABS		12/20/2012	SCHEDULED REDEMPTION		459,310	459,310	481,384	474,268		(14,958)		(14,958)		459,310				27,214	10/20/2025
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		12/07/2012	SCHEDULED REDEMPTION		61,550	61,550	61,550	62,873		(1,323)		(1,323)		61,550				6,038	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS		12/07/2012	SCHEDULED REDEMPTION		95,123	95,123	96,542	53,121		(1,647)		(1,647)		95,123				5,215	12/07/2022
76110H-S4-2	RALI 2005-QA2 A1 II RMBS		12/01/2012	SCHEDULED REDEMPTION		1,162,493	1,162,493	1,052,777	1,051,687		110,807		110,807		1,162,493				27,623	02/25/2035
75970H-AK-6	RAMC 2006-4, M1 RMBS		11/25/2012	Various			5,313,000	547,252	195,587		(137,004)	58,584	(195,587)						167,563	01/25/2037
75970J-AK-2	RAMC 2007-1 M1 RMBS		07/01/2012	Various			15,879,673	2,417,524	288,391		(182,395)	105,995	(288,391)						268,235	04/25/2037
75970Q-AK-6	RAMC 2007-2 M1 RMBS		07/01/2012	Various			8,978,993	608,602	182,929		(97,945)	84,984	(182,929)						132,486	06/25/2037
760985-4U-2	RAMP 2004-RZ2 A16 RMBS		12/01/2012	Various		2,023,246	2,140,197	2,034,570	2,037,434		(12,889)	1,299	(14,188)		2,023,246				64,733	07/25/2034
76112B-LA-6	RAMP 2004-RZ4, M1 RMBS		12/26/2012	SCHEDULED REDEMPTION		675,415	675,415	675,415	675,415						675,415				4,812	12/25/2034
76112B-HH-6	RAMP 2004-RZ4, M2 RMBS		03/13/2012	RESIDENTIAL FUNDING SECURITIES		7,526,400	10,240,000	10,240,000	10,240,000						10,240,000		(2,713,600)	(2,713,600)	18,780	12/25/2034
76112B-PB-0	RAMP 2005-RS4, M1 RMBS		01/30/2012	Various		11,912,234	14,175,000	14,175,000	14,175,000						14,175,000		(2,262,766)	(2,262,766)	9,982	04/25/2035
76112B-PC-8	RAMP 2005-RS4, M2 RMBS		03/23/2012	RESIDENTIAL FUNDING SECURITIES		3,562,470	5,163,000	5,163,000	5,163,000						5,163,000		(1,600,530)	(1,600,530)	9,498	04/25/2035
76112B-PD-6	RAMP 2005-RS4, M3 RMBS		03/23/2012	RESIDENTIAL FUNDING SECURITIES		1,500,000	3,000,000	3,000,000	3,000,000						3,000,000		(1,500,000)	(1,500,000)	5,749	04/25/2035
75281A-AH-2	RANGE RESOURCES CORP		12/28/2012	CALLED @ 103.75		1,350,000	1,350,000	1,371,500	1,365,388		(3,686)		(3,686)		1,361,701		(11,701)	(11,701)	176,344	10/01/2017
75405U-AE-6	RAS LAFFAN LNG 3	F	09/30/2012	MATURED		6,000,000	6,000,000	6,168,120	6,046,617		(46,617)		(46,617)		6,000,000				270,000	09/30/2012
76110W-PD-2	RASC 2002-KS4 RMBS		12/01/2012	SCHEDULED REDEMPTION		671,488	723,066	666,841	626,309		27,812		27,812		671,488				33,915	07/25/2032
76110W-S4-9	RASC 2005-KS3, M4 RMBS		03/07/2012	RESIDENTIAL FUNDING SECURITIES		1,280,000	2,000,000	2,000,000	2,000,036		(1)		(1)		2,000,035		(720,035)	(720,035)	3,154	04/25/2035

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
75405U-AB-2	RASGAS 3 2016	F	09/30/2012	SCHEDULED REDEMPTION		1,941,000	1,941,000	1,913,891	1,922,783		18,217		18,217		1,941,000				113,199	09/30/2016
75405T-AA-7	RASGAS II 2020	F	09/30/2012	SCHEDULED REDEMPTION		1,674,000	1,674,000	1,580,105	1,621,951		52,049		52,049		1,674,000				88,689	09/30/2020
45660N-VH-5	RAST 2003-A11 A9 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,451,742	1,451,742	1,465,579	1,461,230		(9,488)		(9,488)		1,451,742				69,864	09/25/2037
45660N-VZ-5	RAST 2003-A13 RMBS		12/01/2012	SCHEDULED REDEMPTION		4,983,652	4,983,652	4,807,678	4,886,651		97,002		97,002		4,983,652				153,319	01/25/2034
45660N-QS-7	RAST 2003-A6 A2 RMBS		12/01/2012	SCHEDULED REDEMPTION		913,723	913,723	903,443	906,464		7,258		7,258		913,723				18,298	07/25/2033
45660N-K8-7	RAST 2004-A4 A15 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,412,374	1,412,374	1,399,001	1,401,560		10,814		10,814		1,412,374				43,852	01/25/2041
45660L-EW-5	RAST 2005-A1 A3 RMBS		12/01/2012	SCHEDULED REDEMPTION		932,069	932,069	773,617	799,609		132,460		132,460		932,069				21,060	03/25/2042
755111-BT-7	RAYTHEON COMPANY		05/16/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		3,142,620	3,000,000	2,987,820	2,988,265		453		453		2,988,718		153,902	153,902	56,250	10/15/2020
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IRE - SB ABS		03/30/2012	SCHEDULED REDEMPTION		343,464	343,464	356,515	345,151		(1,687)		(1,687)		343,464				17,791	09/30/2012
756109-AF-1	REALTY INCOME CORP		01/10/2012	WACHOVIA SECURITIES		10,857,000	10,000,000	9,950,800	9,980,456		152		152		9,980,608		876,392	876,392	88,611	11/15/2015
756109-AH-7	REALTY INCOME CORP		01/04/2012	WACHOVIA SECURITIES		10,752,200	10,000,000	9,997,400	9,998,558		5		5		9,998,563		753,637	753,637	170,208	09/15/2017
756109-AK-0	REALTY INCOME CORP		01/04/2012	WACHOVIA SECURITIES		9,916,879	8,650,000	9,946,076	9,838,240		(2,883)		(2,883)		9,835,357		81,522	81,522	233,550	08/15/2019
75884R-AL-7	REGENCY CENTERS LP		01/03/2012	WACHOVIA SECURITIES		5,217,250	5,000,000	4,987,350	4,996,545		20		20		4,996,565		220,685	220,685	55,688	04/15/2014
75884R-AP-8	REGENCY CENTERS LP		01/10/2012	WACHOVIA SECURITIES		10,712,800	10,000,000	10,016,700	10,006,978		(59)		(59)		10,006,919		705,881	705,881	236,250	08/01/2015
75884R-AR-4	REGENCY CENTERS LP		01/10/2012	WACHOVIA SECURITIES		4,412,760	4,000,000	4,415,960	4,392,596		(1,282)		(1,282)		4,391,314		21,446	21,446	18,667	06/15/2020
75884R-AS-2	REGENCY CENTERS LP		01/10/2012	WACHOVIA SECURITIES		5,107,250	5,000,000	5,091,350	5,086,792		(251)		(251)		5,086,541		20,709	20,709	58,667	04/15/2021
75903A-AC-1	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.	E	09/28/2012	SANDLER O'NEILL & PARTNERS		4,297,500	15,000,000	925,038	683,976		(106,550)		(106,550)		577,426		3,720,074	3,720,074	139,753	01/25/2036
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,	E	11/15/2012	SCHEDULED REDEMPTION		563,156	563,156	563,156	563,156						563,156				4,516	02/15/2034
75902X-AC-2	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,	E	09/28/2012	CITICORP SECURITIES		3,315,000	10,000,000	6,331,690	6,382,144		(33,939)		(33,939)		6,348,204		(3,033,204)	(3,033,204)	118,245	05/15/2034
759468-AA-9	RELIANCE HOLDINGS USA		08/29/2012	ROYAL BANK OF SCOTLAND PLC		9,911,000	10,000,000	9,399,100	9,439,340		34,448		34,448		9,473,788		437,212	437,212	393,750	10/19/2020
76009N-AH-3	RENT-A-CENTER INC		02/06/2012	J. P. MORGAN SECURITIES, INC.		5,960,438	5,745,000	5,754,525	5,752,445		(143)		(143)		5,752,302		208,135	208,135	87,803	11/15/2020
24227V-AL-2	REYNOLDS & REYNOLDS (DEALER COMPUTER SER		12/31/2012	SCHEDULED REDEMPTION		725,979	725,979	722,635	722,640		3,338		3,338		725,979				55,144	04/21/2018
76173F-AM-9	REYNOLDS GROUP HOLDINGS U.S. TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		5,546	5,546	5,546							5,546				42	09/18/2018
76173F-AJ-6	REYNOLDS GROUP HOLDINGS US TRANCHE B TER		09/28/2012	Various		3,436,376	3,436,376	3,217,257	3,203,757		232,619		232,619		3,436,376				182,940	02/09/2018
76173F-AL-1	REYNOLDS GROUP HOLDINGS, INC TERM LOAN C		09/28/2012	Various		4,000,000	4,000,000	3,963,430	3,961,911		38,089		38,089		4,000,000				239,773	08/09/2018
76110V-LA-4	RFMS2 02 HI4 A-6 RMBS		12/01/2012	SCHEDULED REDEMPTION		531,388	531,388	531,205	531,241		147		147		531,388				19,352	10/25/2027
76110V-GP-7	RFMS2 2001-HI3 AI7 RMBS		12/01/2012	SCHEDULED REDEMPTION		309,124	309,124	320,113	314,141		(5,017)		(5,017)		309,124				14,850	07/25/2026
76110V-JX-7	RFMS2 2002-H13 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,627,451	1,627,451	1,531,522	1,458,695		168,756		168,756		1,627,451				65,225	06/25/2032
76110V-JQ-2	RFMS2 2002-HI2, A7 RMBS		12/01/2012	SCHEDULED REDEMPTION		378,830	378,830	378,648	380,190		(1,360)		(1,360)		378,830				17,771	03/25/2032
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,199,100	1,199,100	1,198,486	1,198,823		276		276		1,199,100				38,706	01/25/2028
76110V-MG-0	RFMS2 2003-HI1 RMBS		12/01/2012	SCHEDULED REDEMPTION		497,555	497,555	497,475	497,521		34		34		497,555				18,119	04/25/2028
76110V-NE-4	RFMS2 2003-HI2, A-6 RMBS		12/01/2012	SCHEDULED REDEMPTION		926,928	926,928	926,718	926,838		90		90		926,928				29,359	07/25/2028
76110V-SF-6	RFMS2 2005-HI3, M1 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,217,876	1,217,876	1,215,593	1,217,244		632		632		1,217,876				63,249	09/25/2035
76110V-ST-6	RFMS2 2005-HS2, AI4 RMBS		12/13/2012	BREAN MURRAY CARRET CO LLC		7,016,885	16,700,000	10,072,802	7,441,569		(510,548)		(510,548)		6,931,021		85,864	85,864	945,170	12/25/2035
43718V-AD-6	RFMS2 2006-HI5, A4 RMBS		11/26/2012	Various		13,073,190	20,476,000	12,137,908	11,496,291	4,318	(459,013)		(463,331)		11,028,632		2,044,558	2,044,558	1,115,313	12/25/2036
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,093,898	1,093,898	1,093,743	1,093,805		93		93		1,093,898				37,476	04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 AI6 RMBS		12/01/2012	SCHEDULED REDEMPTION		707,153	707,153	706,911	706,999		154		154		707,153				30,180	06/25/2037
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS		12/01/2012	SCHEDULED REDEMPTION		2,960,296	2,960,296	2,915,892	2,946,886		13,411		13,411		2,960,296				94,889	03/25/2022
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		12/01/2012	SCHEDULED REDEMPTION		588,180	613,582	477,489	474,629		113,551		113,551		588,180				15,150	12/25/2039
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		12/01/2012	SCHEDULED REDEMPTION		2,992,547	3,083,903	2,483,856	2,462,464		530,083		530,083		2,992,547				73,294	09/25/2037
762397-AS-6	RHODIA SA	F	11/29/2012	BARCLAYS BANK		997,500	875,000	888,906	887,175		(1,389)		(1,389)		885,786		111,714	111,714	73,357	09/15/2020
767201-AN-6	RIO TINTO FIN USA LTD	F	03/19/2012	BANK OF AMERICA		10,504,300	10,000,000	10,587,100	10,568,125		(11,625)		(11,625)		10,556,500		(52,200)	(52,200)	139,792	05/20/2021
76720A-AF-3	RIO TINTO FIN USA PLC	F	09/20/2012	ROYAL BANK OF SCOTLAND PLC		4,939,500	5,000,000	4,934,400			535		535		4,934,935		4,565	4,565	13,576	08/21/2022
77273W-AN-7	ROCK-TENN COMPANY TERM LOAN B 2011		02/22/2012	Various		1,990,000	1,990,000	1,990,000	1,990,000						1,990,000				16,266	05/27/2018
774478-AS-0	ROCKWOOD SPECIALTIES GROUP INC TERM LOAN		10/10/2012	SCHEDULED REDEMPTION		760,294	760,294	760,294	760,294						760,294				86,356	02/10/2018
77775*-BQ-3	ROSENTHAL & ROSENTHAL INC 6.46% 10/18/14		10/18/2012	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				193,800	10/18/2014
74966*-AC-1	RPC INC 5.63% SR NT		11/15/2012	MATURED		4,000,000	4,000,000	4,083,867	4,005,089		(5,089)		(5,089)		4,000,000				290,200	11/15/2012
74966U-AE-0	RPI FINANCE TRUST TERM LOAN 6.75 YR 2012		12/31/2012	SCHEDULED REDEMPTION		25,553	25,553	25,462	19,995		96		96		25,553				60,240	05/09/2018
75405R-AA-1	RPRO 2005, G ABS		12/20/2012	SCHEDULED REDEMPTION		2,491,638	2,491,638	2,491,638	2,491,638						2,491,638				18,596	03/23/2024
74986@-AF-8	RREEF AMERICA REIT II 5.03% SR NTS		08/18/2012	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				503,000	08/18/2012
78108L-AA-8	RTP STUDENT LOAN TRUST II 07-1A-1 ABS		11/19/2012	DAIN RAUSCHER INCORPORATED		7,728,000	8,400,000	8,400,000	8,400,000						8,400,000		(672,000)	(672,000)	70,546	08/01/2047

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	Stated Con-tractual Maturity Date
78108L-AB-6	RTP STUDENT LOAN TRUST II 07-1A-2 ABS		11/19/2012	DAIN RAUSCHER INCORPORATED		9,200,000	10,000,000	10,000,000	10,000,000						10,000,000		(800,000)	(800,000)	77,888	08/01/2047
651229-AB-2	RUBBERMAID INC.		03/15/2012	MATURED		20,000,000	20,000,000	19,974,000	19,999,280		720		720		20,000,000				675,000	03/15/2012
78355H-JH-3	RYDER SYSTEM INC		06/15/2012	MATURED		5,000,000	5,000,000	5,187,995	5,035,503		(35,503)		(35,503)		5,000,000				125,000	06/15/2012
47922*-AM-8	S.C. JOHNSON & SON 6.74% SR NTS, DUE 201		12/04/2012	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				202,200	12/04/2013
81375W-AB-2	SABR 2004-OP1, M1 RMBS		02/27/2012	Various		5,857,696	8,053,730	8,053,730	8,053,517		6		6		8,053,524		(2,195,828)	(2,195,828)	14,667	02/25/2034
81375W-AC-0	SABR 2004-OP1, M2 RMBS		02/27/2012	Various		211,396	431,857	186,740	197,237		9,978		9,978		207,215		4,181	4,181	1,442	02/25/2034
78571Y-AM-2	SABRE INC. NEW TERM LOAN EXTENDED		12/31/2012	SCHEDULED REDEMPTION		1,427,266	1,427,266	1,374,044			53,223		53,223		1,427,266				31,098	12/29/2017
78571Y-AH-3	SABRE INC. TERM LOAN		05/09/2012	Various		3,372,348	3,502,618	3,502,618	3,502,618						3,502,618		(130,270)	(130,270)	38,849	09/30/2014
786514-BF-5	SAFEWAY INC		08/15/2012	MATURED		13,000,000	13,000,000	12,984,270	12,998,740		1,260		1,260		13,000,000				754,000	08/15/2012
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		10/15/2012	SCHEDULED REDEMPTION		761,719	761,719	761,719	761,073		645		645		761,719				54,675	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		10/15/2012	SCHEDULED REDEMPTION		152,344	152,344	152,344	152,344						152,344				9,051	07/15/2025
797440-BN-3	SAN DIEGO G & E		05/16/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		7,382,690	7,000,000	6,964,090	6,965,235		1,218		1,218		6,966,453		416,237	416,237	159,250	08/15/2021
799183-AA-6	SAN PASQUAL CASINO		02/16/2012	CALLED @ 100.00		2,926,000	2,926,000	2,848,600	2,887,662		2,582		2,582		2,890,244		35,756	35,756	98,184	09/15/2013
80007P-AJ-8	SANDRIDGE ENERGY INC		05/04/2012	BANK OF AMERICA		1,640,625	1,500,000	1,590,000	1,566,801		(6,183)		(6,183)		1,560,618		80,007	80,007	71,594	05/15/2016
80007P-AL-3	SANDRIDGE ENERGY INC		05/10/2012	STERNE AGEE & LEACH		526,875	500,000	497,500	497,845		71		71		497,916		28,959	28,959	36,458	01/15/2020
80281A-AB-5	SANTANDER DRIVE AUTO RECEIVABL ABS		12/15/2012	SCHEDULED REDEMPTION		6,240,089	6,240,089	6,239,922			167		167		6,240,089				61,327	04/15/2015
80282V-AB-8	SANTANDER DRIVE AUTO RECEIVABL ABS		12/15/2012	SCHEDULED REDEMPTION		2,412,873	2,412,873	2,412,685			188		188		2,412,873				15,156	05/15/2015
803111-AM-5	SARA LEE CORP		04/03/2012	Various		7,183,030	7,000,000	6,679,450	6,693,986		1,351		1,351		6,695,338		487,692	487,692	324,222	11/01/2032
803444-AD-0	SARATOGA CLO I, A2 LOANS	E	07/19/2012	Various		11,423,750	13,000,000	11,505,000	13,000,000		12,025		12,025		11,517,025		(93,275)	(93,275)	65,127	12/15/2019
86359D-SR-9	SASC 2005-17 5A1 RMBS		12/01/2012	Various		1,839,997	1,839,997	1,475,582	1,475,249		366,847	2,099	364,748		1,839,997				40,915	10/25/2035
78404X-AC-9	SBA SENIOR FINANCE II LLC TERM LOAN		12/28/2012	SCHEDULED REDEMPTION		10,000	10,000	9,977	9,976		24		24		10,000				18,439	06/30/2018
78401F-AC-1	SBA TELECOMMUNICATIONS		08/29/2012	Various		6,275,000	6,275,000	6,505,594	6,446,145		(23,242)		(23,242)		6,422,903		(147,903)	(147,903)	875,636	08/15/2016
78401F-AD-9	SBA TELECOMMUNICATIONS		07/02/2012	Various		3,964,000	3,964,000	4,339,378	4,277,435		(16,075)		(16,075)		4,261,360		(297,360)	(297,360)	543,233	08/15/2019
79548C-CT-1	SBM7 2002-KEY2, D CMBS		05/01/2012	SCHEDULED REDEMPTION		6,328,000	6,328,000	6,376,293	6,331,481		(3,481)		(3,481)		6,328,000				133,041	03/18/2036
806605-AG-6	SCHERING-PLOUGH		01/13/2012	DISTRIBUTION		9,648											9,648	9,648		12/01/2033
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)		03/01/2012	SCHEDULED REDEMPTION		3,348,961	2,999,999	2,999,999	3,255,520		1,669		1,669	(257,190)	2,999,999	348,962		348,962	146,241	03/01/2016
80821#-AB-1	SCHURZ COMMUNICATIONS, INC. FRN 10/02/13		12/31/2012	PRINCIPAL PAYMENT		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				136,122	10/10/2013
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH		07/10/2012	J. P. MORGAN SECURITIES, INC.		1,732,000	1,600,000	1,712,000	1,699,071		(11,860)		(11,860)		1,687,210		44,790	44,790	115,356	01/15/2018
816752-AA-7	SEMINOLE HARD ROCK ENT		03/22/2012	GLEACHER DESCAP		4,033,163	4,105,000	4,108,944	4,095,849		960		960		4,096,809		(63,647)	(63,647)	35,189	03/15/2014
81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B		10/01/2012	SCHEDULED REDEMPTION		800,000	800,000	800,000	800,000						800,000				62,432	10/01/2020
81683R-AB-0	SEMINOLE TRIBE OF FLORIDA SER A		10/01/2012	SCHEDULED REDEMPTION		7,305,000	7,305,000	7,304,714	7,661,184		(356,184)		(356,184)		7,305,000				423,544	10/01/2013
808086-A#-9	SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H		12/30/2012	SCHEDULED REDEMPTION		8,169,062	8,169,062	8,169,062	8,169,062						8,169,062				1,377,903	06/30/2013
81721M-AE-9	SENIOR HOUSING PROP TRUS		12/06/2012	BANK OF AMERICA		8,794,750	7,700,000	7,645,720	7,652,339		4,145		4,145		7,656,484		1,138,266	1,138,266	597,338	04/15/2020
81726J-AC-5	SENSATA TECHNOLOGIES FINANCE COMPANY LLC		12/31/2012	SCHEDULED REDEMPTION		23,813	23,813	23,831	20,261		(18)		(18)		23,813				598	05/12/2018
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		12/31/2012	SCHEDULED REDEMPTION		15,000	15,000	15,073	14,931		69		69		15,000				41	05/09/2017
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	R	01/02/2012	SCHEDULED REDEMPTION		3,441,044	3,441,044	3,445,871	3,444,200		(3,156)		(3,156)		3,441,044				180,552	01/02/2020
82669J-AA-6	SIGG 6A 6 INVESTMENT GRADE CLO	E	03/27/2012	SCHEDULED REDEMPTION		228,162	228,162	217,894	224,697		3,465		3,465		228,162				1,199	09/27/2016
82671#-AA-0	SIGNUM EMERALD LLC		03/23/2012	PRINCIPAL PAYMENT		904,000	936,000	854,256	862,500		630		630		863,131		40,869	40,869		06/30/2037
863572-AW-3	SLH MTG TRUST 1989-1 Z RMBS		12/01/2012	SCHEDULED REDEMPTION		3,030	3,030	3,117	3,034		(4)		(4)		3,030					10/25/2020
83437L-AS-1	SOLUTIA INC TERM-1 LOAN		07/02/2012	Various		274,338	274,338	273,293	273,218		1,121		1,121		274,338				4,248	08/01/2017
842400-FR-9	SOUTHERN CAL EDISON		05/02/2012	Various		22,071,500	20,000,000	21,553,400	21,501,605		(45,760)		(45,760)		21,455,845		615,655	615,655	317,535	06/01/2021
842400-FT-5	SOUTHERN CAL EDISON		03/21/2012	HSBC SECURITIES, INC.		9,428,400	10,000,000	9,943,800	9,943,908		235		235		9,944,143		(515,743)	(515,743)	134,333	12/01/2041
844741-AR-9	SOUTHWEST AIR ABS		01/01/2012	SCHEDULED REDEMPTION		1,197,766	1,197,766	1,218,883	1,200,318		(2,552)		(2,552)		1,197,766				86,479	07/01/2013
20763#-BV-2	SOUTHWEST AIR N502SW/CN NATL BK ABS		02/15/2012	MATURED		139,142	139,142	136,291	139,101		41		41		139,142				6,964	02/15/2012
20763#-BX-8	SOUTHWEST AIR N507SW/CONN NATL BK ABS		02/15/2012	MATURED		138,909	138,909	138,909	138,873		36		36		138,909				6,952	02/15/2012
20763#-BW-0	SOUTHWEST AIRLINES N506SW/CN NATL BNK AB		02/15/2012	MATURED		138,909	138,909	136,063	138,868		41		41		138,909				6,952	02/15/2012
844895-AS-1	SOUTHWEST GAS CORP		05/15/2012	MATURED		3,000,000	3,000,000	2,988,720	2,999,414		586		586		3,000,000				114,375	05/15/2012
84649Q-AD-5	SPANSION LLC TERM LOAN		12/13/2012	SCHEDULED REDEMPTION		1,104,832	1,104,832	1,087,843	1,083,627		21,205		21,205		1,104,832				61,189	02/09/2015
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB ABS		12/31/2012	SCHEDULED REDEMPTION		1,283,507	1,283,507	1,275,598	1,277,881		5,626		5,626		1,283,507				63,767	12/31/2021
84860R-AA-1	SPMF 2006-1A, A CMBS		12/01/2012	SCHEDULED REDEMPTION		502,286	502,286	502,126	502,174		112		112		502,286				15,608	03/20/2024
85208D-AC-6	SPROUTS FARMERS LLC TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		25,000	25,000	24,575	24,540		460		460		25,000				52	04/18/2018
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		12/15/2012	SCHEDULED REDEMPTION		506,690	506,690	512,127	510,908		(4,218)		(4,218)		506,690				18,421	04/15/2028
S80598-AB-7	STANDARD BANK GROUP LTD (SOUTH AFRICA) 1	F	07/31/2012	PRINCIPAL PAYMENT		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				362,599	07/31/2017
85431N-AC-3	STANFIELD AZURE CLO 2006 A2L LOANS	E	06/05/2012	STERNE AGEE & LEACH		8,650,000	10,000,000	10,000,000	10,000,000						10,000,000		(1,350,000)	(1,350,000)	48,213	05/27/2020
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	12/21/2012	Various		6,756,537	6,756,537	6,283,580	6,739,370		325,910		325,910		6,756,537				27,939	03/21/2017

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	Stated Con-tractual Maturity Date
85771P-AF-9	STATOIL ASA	F	05/31/2012	Various		15,546,850	15,000,000	14,974,500	14,974,724		905		905		14,975,629		571,221	571,221	248,500	01/23/2022
858119-AJ-9	STEEL DYNAMICS INC		08/16/2012	TENDER OFFER		1,033,305	1,050,000	1,059,188	1,052,819		(2,104)		(2,104)		1,050,714		(17,409)	(17,409)	92,805	11/01/2012
858119-AN-0	STEEL DYNAMICS INC		08/16/2012	TENDER OFFER		5,311,688	5,250,000	5,345,000	5,326,318		(19,674)		(19,674)		5,306,644		5,044	5,044	497,693	04/15/2016
858119-AR-1	STEEL DYNAMICS INC		06/19/2012	OPPENHEIMER & CO. INC		69,713	65,000	70,119	69,635		(300)		(300)		69,335		377	377	3,814	03/15/2020
858271-AA-7	STEELRIVER TRANSMISSION COMPANY LLC 4.7		09/30/2012	SCHEDULED REDEMPTION		1,100,275	1,100,275	1,100,275	1,100,275						1,100,275				35,001	06/30/2017
L8882W-AD-4	STYRON CORP (TRINSEO) TERM LOAN B	F	08/09/2012	SCHEDULED REDEMPTION		78,750	78,750	78,750	78,750						78,750				632	08/02/2017
86736G-AC-8	SUNGARD DATA SYSTEMS INC TRANCHE A US TE		03/02/2012	Various		1,938,892	1,982,893	1,868,965	1,915,712		23,120		23,120		1,938,831		61	61	10,374	02/28/2014
86736G-AG-9	SUNGARD DATA SYSTEMS INC TRANCHE B US TE		01/20/2012	SCHEDULED REDEMPTION		279,715	279,715	278,319	278,267		1,449		1,449		279,715				728	02/28/2016
991250-9A-1	SUNQUEST INFORMATION SYSTEMS, INC. FIRST		08/22/2012	Various		1,343,250	1,343,250	1,325,702	1,324,992		18,258		18,258		1,343,250				74,803	12/16/2016
86853T-AJ-2	SUPERVALU INC. EXTENDED TERL LOAN B-3		08/30/2012	Various		3,213,336	3,213,336	3,204,086	3,203,404		9,932		9,932		3,213,336				111,202	04/29/2018
84751P-GZ-6	SURF 2005-BC3 M2 RMBS		02/09/2012	BANK OF AMERICA		5,737,500	9,000,000	8,952,188	8,989,663		338		338		8,990,001		(3,252,501)	(3,252,501)	9,635	06/25/2036
84751W-AD-6	SURF 2006-BC3, A-2C RMBS		08/29/2012	BARCLAYS BANK		4,779,000	9,000,000	6,393,009	6,380,915		(5,751)		(5,751)		6,375,164		(1,596,164)	(1,596,164)	25,362	06/25/2037
869099-AD-3	SUSQUEHANNA BANCSHARES		11/01/2012	MATURED		4,250,000	4,250,000	4,271,165	4,252,602		(2,602)		(2,602)		4,250,000				257,125	11/01/2012
86959L-AA-1	SVENSKA HANDELSBANKEN AB	F	06/11/2012	BARCLAYS BANK		3,176,160	3,000,000	2,991,840	2,995,768		747		747		2,996,514		179,646	179,646	74,750	06/10/2014
83612J-AC-8	SVHE 2006-EQ1 A3 RMBS		06/25/2012	GOLDMAN, SACHS & CO.		6,892,109	11,750,000	4,394,160	5,647,074		697,209		697,209		6,344,282		547,827	547,827	24,955	10/25/2036
78487T-AA-2	SVOVM 2005-A, A ABS		12/01/2012	SCHEDULED REDEMPTION		1,295,224	1,295,224	1,294,902	1,295,122		102		102		1,295,224				40,283	02/20/2021
84474V-AA-4	SW AIRLINES 07-1 TRUST ABS		08/01/2012	SCHEDULED REDEMPTION		307,388	307,388	302,393	303,060		4,328		4,328		307,388				18,904	02/01/2024
870537-AA-5	SWEETWATER INVESTORS SR SEC NOTES ABS		11/15/2012	SCHEDULED REDEMPTION		1,173,419	1,173,419	1,173,419	1,173,419						1,173,419				68,937	05/15/2014
40424Q-AG-1	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		12/31/2012	SCHEDULED REDEMPTION		45,000	45,000	44,724	44,680		320		320		45,000				7,269	04/03/2014
87075R-AH-0	SWIFT TRANSPORTATION CO. LLC TERM LOAN B		12/28/2012	SCHEDULED REDEMPTION		33,282	33,282	33,199			83		83		33,282				671	12/21/2017
87075R-AC-1	SWIFT TRANSPORTATION CO. TERM LOAN		03/06/2012	Various		873,261	873,261	865,261	865,046		8,215		8,215		873,261				20,411	12/21/2016
87124V-AA-7	SYDNEY AIRPORT SENIOR SECURED NOTES 2021	F	10/17/2012	GREENWICH NATWEST		11,149,200	10,000,000	9,990,200	9,991,114		631		631		9,991,744		1,157,456	1,157,456	597,917	02/22/2021
87156D-AC-4	SYMPHONYIRI GROUP, INC. TERM LOAN 2011		12/31/2012	SCHEDULED REDEMPTION		37,500	37,500	37,586	37,589		(89)		(89)		37,500				26,226	12/01/2017
87164K-AA-2	SYNGENTA FINANCE NV	F	05/30/2012	Various		8,232,720	8,000,000	7,987,040			204		204		7,987,244		245,476	245,476	45,833	03/28/2022
87164G-AB-9	SYNIVERSE TECHNOLOGIES INC TERM LOAN		04/23/2012	Various		792,000	792,000	790,615	784,982		7,018		7,018		792,000				22,350	12/21/2017
361561-AA-1	SYSTEM ENERGY RESOURCES		01/15/2012	SCHEDULED REDEMPTION		732,686	732,686	732,686	732,686						732,686				37,579	01/15/2014
875127-AS-1	TAMPA ELECTRIC		06/15/2012	MATURED		6,000,000	6,000,000	6,276,540	6,015,843		(15,843)		(15,843)		6,000,000				206,250	06/15/2012
87650Q-AF-9	TASC, INC. TERM LOAN B		12/31/2012	SCHEDULED REDEMPTION		9,982	9,982	9,941	9,938		44		44		9,982				45,165	12/18/2015
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A	R	07/15/2012	SCHEDULED REDEMPTION		166,512	166,512	166,512	166,512						166,512				4,854	01/15/2021
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004	R	07/15/2012	SCHEDULED REDEMPTION		104,882	104,882	104,882	104,882						104,882				3,057	01/15/2021
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT		11/30/2012	Various		570,234	293,216										570,234	570,234		12/31/2014
87236Y-AC-2	TD AMERITRADE HOLDING CO		12/01/2012	MATURED		10,000,000	10,000,000	9,989,700	9,996,774		3,226		3,226		10,000,000				295,000	12/01/2012
87239M-AA-9	TDIC FINANCE LTD	F	02/03/2012	STANDARD CHARTERED BANK		3,247,500	3,000,000	3,014,500	3,007,826		(293)		(293)		3,007,533		239,967	239,967	116,458	07/02/2014
87922S-AE-0	TELCORDIA TECHNOLOGIES TERM LOAN		01/11/2012	SCHEDULED REDEMPTION		648,491	648,491	643,370	643,376		5,114		5,114		648,491				1,459	04/30/2016
87927V-AE-8	TELECOM ITALIA CAPITAL	F	05/21/2012	J. P. MORGAN SECURITIES, INC.		12,974,260	13,000,000	12,838,800	12,958,443		8,457		8,457		12,966,900		7,360	7,360	358,313	11/15/2013
87927V-AF-5	TELECOM ITALIA CAPITAL	F	07/17/2012	J. P. MORGAN SECURITIES, INC.		11,036,250	13,500,000	12,340,755	12,432,322		11,684		11,684		12,444,005		(1,407,755)	(1,407,755)	585,703	11/15/2033
87927V-AM-0	TELECOM ITALIA CAPITAL	F	12/20/2012	BARCLAYS BANK		2,437,500	2,500,000	2,006,250			3,680		3,680		2,009,930		427,570	427,570	110,833	09/30/2034
87927V-AW-8	TELECOM ITALIA CAPITAL	F	05/21/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		5,031,250	5,000,000	5,483,290	5,274,584		(42,586)		(42,586)		5,231,998		(200,748)	(200,748)	133,792	06/18/2014
87927V-AL-2	TELECOM ITALIA SPA	F	05/21/2012	MORGAN STANLEY DEAN WITTER		9,827,700	10,000,000	9,315,400	9,670,333		44,276		44,276		9,714,609		113,091	113,091	321,750	09/30/2014
87938W-AL-7	TELEFONICA EMISIONES SAU	F	03/20/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,051,800	10,000,000	10,000,000	10,000,000						10,000,000		51,800	51,800	151,232	04/27/2015
87938W-AP-8	TELEFONICA EMISIONES SAU	F	09/07/2012	BARCLAYS BANK		583,500	600,000	516,000			1,405		1,405		517,405		66,095	66,095	18,753	02/16/2021
87938W-AJ-2	TELEFONICA SA	F	05/01/2012	Various		8,026,960	8,000,000	8,422,080	8,255,129		(26,194)		(26,194)		8,228,934		(201,974)	(201,974)	312,337	01/15/2015
87973P-AA-2	TEMASEK FINANCIAL I LTD	F	02/22/2012	Various		21,600,800	20,000,000	20,239,800	20,196,733		(2,783)		(2,783)		20,193,950		1,406,850	1,406,850	269,467	10/25/2019
88031R-AA-6	TENASKA ALABAMA		12/31/2012	SCHEDULED REDEMPTION		1,078,175	1,078,175	1,085,970	1,083,235		(5,060)		(5,060)		1,078,175				49,529	03/30/2023
88031V-AA-7	TENASKA GATEWAY		12/30/2012	SCHEDULED REDEMPTION		790,893	790,893	772,260	775,597		15,296		15,296		790,893				38,890	12/30/2023
88031Q-AA-8	TENASKA VIRGINIA		12/30/2012	SCHEDULED REDEMPTION		901,991	901,991	903,883	903,239		(1,248)		(1,248)		901,991				51,743	03/30/2024
88078F-AT-5	TEREX CORP NEW TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		24,963	24,963	24,993	14,915		(28)		(28)		24,963				124,422	04/28/2017
881609-AT-8	TESORO CORP		09/27/2012	TENDER OFFER		3,015,000	3,000,000	3,045,000	3,041,401		(8,264)		(8,264)		3,033,138		(18,138)	(18,138)	250,333	06/01/2017
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS		12/24/2012	SCHEDULED REDEMPTION		2,105,263	2,105,263	2,071,826	2,090,630		14,633		14,633		2,105,263				92,421	12/24/2013
884903-BG-9	THOMSON REUTERS CORP	A	12/12/2012	CITIBANK		11,532,100	10,000,000	9,964,900	9,971,412		2,990		2,990		9,974,402		1,557,698	1,557,698	550,944	10/15/2019
87244E-AC-6	TIAA GLOBAL MARKETS		10/10/2012	MATURED		10,000,000	10,000,000	9,938,000	9,989,283		10,717		10,717		10,000,000				512,500	10/10/2012
88732J-AG-3	TIME WARNER CABLE INC		07/02/2012	MATURED		1,500,000	1,500,000	1,497,225	1,499,698		302		302		1,500,000				81,000	07/02/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
891145-RB-2	TORONTO-DOMINION BANK	A	05/01/2012	CIBC WORLD MARKETS		2,029,680	2,000,000	1,967,900	1,968,240		2,209		2,209		1,970,449		59,231	59,231	20,764	09/14/2016
89187T-AD-6	TOWERCO FINANCE LLC TERM LOAN		10/01/2012	Various		1,985,000	1,985,000	1,977,476	1,976,340		8,660		8,660		1,985,000				80,105	02/02/2017
89233P-5F-9	TOYOTA MOTOR CREDIT CORP		10/16/2012	BARCLAYS BANK		10,911,400	10,000,000	9,974,800	9,975,428		1,732		1,732		9,977,161		934,239	934,239	372,111	09/15/2021
87262C-AH-6	TPF GENERATION HOLDINS LLC 2ND LIEN TERM		09/28/2012	SCHEDULED REDEMPTION		181,973	181,973	182,475	182,519		(546)		(546)		181,973				1,216	12/15/2014
89334G-AG-9	TRANS UNION LLC REPLACEMENT TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		90,316	90,316	90,316	90,316						90,316				228,349	02/10/2018
89346D-AA-5	TRANSALTA CORP	A	07/15/2012	MATURED		6,000,000	6,000,000	5,979,300	5,998,505		1,495		1,495		6,000,000				405,000	07/15/2012
893578-A@-3	TRANSCONTINENTAL INC, FLOAT. RATE SER 20	A	03/01/2012	MATURED		16,500,000	16,500,000	16,500,000	16,500,000						16,500,000				51,174	03/01/2012
893578-A*-5	TRANSCONTINENTAL INC, FLOAT. RATE SER. 2	A	03/01/2012	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				31,014	03/01/2012
89364M-AQ-7	TRANSDIGM GROUP, INC. TERM LOAN 1ST LIEN		12/31/2012	SCHEDULED REDEMPTION		30,000	30,000	30,000	30,000						30,000				120,047	02/14/2017
893647-AP-2	TRANSDIGM INC		07/26/2012	OPPENHEIMER & CO. INC		4,667,500	4,300,000	4,696,250	4,648,704		(29,335)		(29,335)		4,619,370		48,130	48,130	176,427	12/15/2018
89364M-AR-5	TRANSDIGM, INC. TERM LOAN B-2 ADD-ON		12/31/2012	SCHEDULED REDEMPTION		14,993	14,993	14,919			75		75		14,993				307	02/14/2017
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T ABS		08/12/2012	SCHEDULED REDEMPTION		9,197,909	9,197,909	9,413,485	9,245,533		(47,624)		(47,624)		9,197,909				268,742	07/14/2014
990981-9B-0	TRIBUNE CO. TERM B		07/21/2008	VARIOUS															(2,883)	06/04/2014
89615#-AF-3	TRIDENT SEAFOODS SER B SR. SECD. NTS		03/15/2012	MATURED		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				494,100	03/15/2012
89566E-AA-6	TRISTATE GENERAT ABS		01/31/2012	SCHEDULED REDEMPTION		1,636,600	1,636,600	1,643,297	1,639,836		(3,236)		(3,236)		1,636,600				98,851	01/31/2018
89655N-AA-8	TRL 2004-1 ABS		12/14/2012	SCHEDULED REDEMPTION		305,781	305,781	305,781	305,781						305,781				10,033	08/14/2027
89655X-AA-6	TRL 2006-1A, A1 ABS		12/14/2012	SCHEDULED REDEMPTION		1,214,615	1,214,615	1,214,615	1,263,848		(49,233)		(49,233)		1,214,615				44,347	05/14/2036
89655V-AA-0	TRLT II 2003-1 ABS		12/12/2012	SCHEDULED REDEMPTION		543,421	543,421	543,421	543,421						543,421				19,173	10/12/2026
873050-BX-8	TTX CO 5% SR UNSEC NTS		04/01/2012	MATURED		15,000,000	15,000,000	14,884,350	14,995,146		4,854		4,854		15,000,000				375,000	04/01/2012
33632*-NJ-2	TTX CO FIRST SECURITY BANK OF UTAH ABS		01/01/2012	PRINCIPAL PAYMENT		1,254,036	1,254,036	1,254,036	1,254,036						1,254,036				51,792	07/01/2013
33632*-NL-7	TTX CO FIRST SECURITY BANK OF UTAH ABS		01/01/2012	Various		56,615	56,615	56,615	56,615						56,615				2,338	07/01/2012
87305N-AR-9	TTX CO. 6.61% SR NTS ABS		07/16/2012	Various		1,431,490	1,431,490	1,609,367	1,466,064		(34,523)		(34,523)		1,431,541		(50)	(50)	94,678	01/15/2015
87309L-AE-8	TWCC HOLDING CORP - TERM LOAN		03/29/2012	SCHEDULED REDEMPTION		33,481	33,481	33,634	33,638		(157)		(157)		33,481				7,044	02/11/2017
09348L-AE-5	TWIN RIVER WORLDWIDE HOLDINGS-EXIT LOAN		10/31/2012	SCHEDULED REDEMPTION		17,310	17,310	5,512	5,020		12,290		12,290		17,310				3,515	11/05/2015
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A AB		08/14/2012	SCHEDULED REDEMPTION		972,222	972,222	972,222	972,222						972,222				57,167	02/14/2014
902133-AE-7	TYCO ELECTRONICS GROUP S	E	10/01/2012	MATURED		6,000,000	6,000,000	5,997,360	5,999,555		445		445		6,000,000				360,000	10/01/2012
902134-AB-1	TYCO FLOW CONTROL FINANC		11/27/2012	Various		1,981,140	2,000,000	1,993,740			99		99		1,993,839		(12,699)	(12,699)	11,550	09/15/2022
902118-BM-9	TYCO INTERNATIONAL FINAN	E	08/15/2012	CALLED @ 107.668		2,000,000	2,000,000	1,993,060	1,995,974		859		859		1,996,832		3,168	3,168	222,110	10/15/2014
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		12/31/2012	SCHEDULED REDEMPTION		435,670	435,670	435,670	435,670						435,670				19,566	03/31/2021
902118-BK-3	TYCO INTL GROUP SA	E	08/15/2012	CALLED @ 106.892		17,800,000	17,800,000	19,540,700	18,658,046		(279,573)		(279,573)		18,378,472		(578,472)	(578,472)	2,027,776	11/15/2013
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1	E	11/01/2012	Various		3,318,603	3,318,603	3,318,603	3,330,783						3,318,603				27,386	05/01/2034
990511-9B-5	U.S. SECURITY ASSOCIATES HOLDINGS INC. D		12/31/2012	SCHEDULED REDEMPTION		1,834	1,834	1,834			1,834		1,834		1,834				251,917	07/28/2017
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		12/31/2012	SCHEDULED REDEMPTION		14,456	14,456	14,335	12,432		129		129		14,456				53,588	07/28/2017
90261T-GQ-8	UBS AG EURO PRINCIPAL PROTECTED NTS	F	08/29/2012	UNION BANK OF SWITZERLAND		34,125,000	35,000,000	35,000,000	35,000,000						35,000,000		(875,000)	(875,000)		02/05/2016
90472V-AB-7	UNIFRAX CORP. TERM B		12/12/2011	VARIOUS															156	11/28/2018
904764-AM-9	UNILEVER CAPITAL CORP		05/10/2012	Various		45,740,630	40,000,000	44,566,900	44,417,666		(130,136)		(130,136)		44,287,530		1,453,100	1,453,100	1,186,576	02/10/2021
91321*-AG-6	UNIMIN CORP 5.44% SR NTS		12/15/2012	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,088,000	12/15/2012
907818-CY-2	UNION PACIFIC CORP		11/30/2012	CALLED @ 100.8587069		18,500,000	18,500,000	18,471,510	18,493,653		5,352		5,352		18,499,005		995	995	1,503,194	01/31/2013
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-1 AB		07/02/2012	SCHEDULED REDEMPTION		158,811	158,811	158,811	158,811						158,811				8,735	01/02/2022
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-1 AB		07/02/2012	Various		387,681	387,681	387,681	387,681						387,681				20,780	01/02/2023
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/01/2012	SCHEDULED REDEMPTION		2,862,816	2,862,816	2,861,634	2,862,134		683		683		2,862,816				92,579	07/01/2015
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/02/2012	Various		1,987,936	1,987,936	1,987,147	1,987,640		78		78		1,987,718		218	218	140,505	01/02/2014
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/30/2012	Various		1,464,816	1,464,816	1,466,893	1,465,151		(335)		(335)		1,464,816				40,356	07/30/2012
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2012	SCHEDULED REDEMPTION		175,289	175,289	173,748	174,203		1,087		1,087		175,289				9,238	01/02/2021
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2012	SCHEDULED REDEMPTION		134,871	134,871	133,686	134,036		836		836		134,871				7,108	01/02/2021
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2012	Various		393,640	393,640	390,198	391,252		2,077		2,077		393,329		311	311	20,745	01/02/2021
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2012	SCHEDULED REDEMPTION		388,900	388,900	385,062	386,147		2,753		2,753		388,900				20,495	01/02/2022
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB		07/02/2012	SCHEDULED REDEMPTION		232,451	232,451	232,451	232,451						232,451				5,858	01/02/2020
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1 ABS		07/02/2012	SCHEDULED REDEMPTION		896,435	896,435	896,435	896,435						896,435				45,557	01/02/2029
90783X-AA-9	UNION PACIFIC RR CO 07-3 ABS		07/02/2012	SCHEDULED REDEMPTION		140,686	140,686	140,686	140,686						140,686				4,344	01/02/2031
908594-AC-8	UNION TANK CAR CO. SR NTS		05/15/2012	SCHEDULED REDEMPTION		1,818,182	1,818,182	1,799,967	1,805,574		12,608		12,608		1,818,182				85,636	05/15/2020
908594-A*-5	UNION TANK CAR SECD. NTS ABS		06/01/2012	SCHEDULED REDEMPTION		542,850	542,850	542,850	542,850						542,850				37,022	06/01/2016
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		06/01/2012	SCHEDULED REDEMPTION		3,181,818	3,181,818	3,201,045	3,446,296		(264,478)		(264,478)		3,181,818				179,455	06/01/2019
H2654#-AA-1	UNIQUE (FLUGHAFEN ZURICH) 6.33% SR NTS,	F	04/11/2012	SCHEDULED REDEMPTION		5,400,000	5,400,000	5,400,000	5,400,000						5,400,000				341,820	04/11/2015
91335F-AE-1	UNIVAR INC TERM B LOAN		12/31/2012	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				24,326	06/30/2017
91359P-AF-7	UNIVERSAL HOSPITAL SERVI		08/07/2012	TENDER OFFER		1,015,000	1,000,000	967,500	976,032		3,696		3,696		979,728		35,272	35,272	68,083	06/01/2015
914908-AN-8	UNIVISION COMMUNICATIONS 1ST LIEN EXTEND		09/19/2012	SCHEDULED REDEMPTION		1,547,375	1,547,375	1,547,139	1,547,114		261		261		1,547,375				26,500	03/31/2017

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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	Stated Con-tractual Maturity Date
N9039*-AC-5	URALITA S.A. (SPAIN) SER. A GTD SR NTS	F	12/21/2012	Various		20,000,000	25,000,000	17,500,000	17,500,000	75,178	(149,133)		(73,955)		17,162,923		2,837,077	2,837,077	905,613	03/31/2014
90345K-AA-8	US AIRWAYS GROUP INC ABS		10/22/2012	SCHEDULED REDEMPTION		322,797	322,797	322,797	322,797						322,797				20,175	10/22/2024
991841-9F-6	US SHIPPING PARTNERS LP SR SEC CLOSING L		12/31/2012	SCHEDULED REDEMPTION		13,138	13,138	10,013	9,371		3,766		3,766		13,138				102,512	08/07/2013
902905-AK-4	USX CORPORATION		02/15/2012	MATURED		500,000	500,000	627,161	502,420		(2,420)		(2,420)		500,000				23,438	02/15/2012
91802M-AA-8	UTILITY CONTRACT FUNDING		06/08/2012	Various		7,893,439	7,502,400	7,498,273	7,500,893		227		227		7,501,120		392,319	392,319	406,045	10/01/2016
91911X-AN-4	VALEANT PHARMACEUTICALS		04/17/2012	GOLDMAN, SACHS & CO.		1,003,750	1,000,000	992,400	993,216		235		235		993,451		10,299	10,299	26,545	12/01/2018
91911X-AR-5	VALEANT PHARMACEUTICALS		03/07/2012	GOLDMAN, SACHS & CO.		2,025,000	2,000,000	2,000,000	2,000,000						2,000,000		25,000	25,000	85,583	07/15/2016
C9413P-AJ-2	VALEANT PHARMACEUTICALS TLB SERIES D	A	09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,438			63		63		2,500				6	02/13/2019
91913Y-AD-2	VALERO ENERGY CORP		04/15/2012	MATURED		3,000,000	3,000,000	2,992,500	2,999,706		294		294		3,000,000				103,125	04/15/2012
31679E-AB-0	VANTIV (FIFTH THIRD) 1ST LIEN TL		03/27/2012	Various		2,524,548	2,524,548	2,601,942	2,548,304		(23,756)		(23,756)		2,524,548				57,790	11/03/2016
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750				4,692	03/27/2019
922463-AA-2	VEER 2008-1A SENIOR INCOME NOTES LOANS C		03/15/2012	Various		897,001	897,001	807,042	854,720		23,054		23,054		877,774		19,227	19,227	5,479	07/19/2017
92276M-AD-7	VENTAS REALTY LP/CAP CRP		05/01/2012	MATURED		3,139,000	3,139,000	3,492,264	3,158,156		(19,156)		(19,156)		3,139,000				141,255	05/01/2012
92343V-BD-5	VERIZON COMMUNICATIONS		05/08/2012	GREENWICH CAPITAL MARKETS, INC.		5,135,550	5,000,000	4,968,650	4,969,614		2,162		2,162		4,971,775		163,775	163,775	52,222	11/01/2016
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI		01/01/2012	SCHEDULED REDEMPTION		1,151,758	1,151,758	1,151,758	1,151,758						1,151,758				65,074	01/01/2022
92345N-AA-8	VERIZON VIRGINIA INC		12/10/2012	CALLED @ 101.129		10,000,000	10,000,000	9,527,900	9,915,240		(195,488)		(195,488)		10,129,009		(129,009)	(129,009)	684,601	03/15/2013
92534H-AB-0	VERTRUE, INC. FIRST LIEN TERM FACILITY		12/04/2012	Various		506,636	923,280	462,613	141,858	1,063,482	364,778		1,428,260		470,511		36,125	36,125		08/16/2014
92549*-AA-3	VETCOR PROFESSIONAL PRACTICES TERM A		12/19/2012	Various		3,193,750	3,193,750	3,193,750	3,193,750						3,193,750				300,836	02/01/2015
991197-9B-2	VETCOR PROFESSIONAL PRACTICES TERM B		12/19/2012	SCHEDULED REDEMPTION		93,750	93,750	93,750		93,750			93,750		93,750				8,839	02/01/2015
991197-9C-0	VETCOR PROFESSIONAL PRACTICES TERM C		12/19/2012	SCHEDULED REDEMPTION		93,750	93,750	93,750		93,750			93,750		93,750				8,834	02/01/2015
991197-9D-8	VETCOR PROFESSIONAL PRACTICES TERM D		12/19/2012	SCHEDULED REDEMPTION		93,750	93,750	93,750		93,750			93,750		93,750				8,834	02/01/2015
991197-9E-6	VETCOR PROFESSIONAL PRACTICES TERM E		12/19/2012	SCHEDULED REDEMPTION		95,000	95,000	95,000		95,000			95,000		95,000				8,953	02/01/2015
991197-9F-3	VETCOR PROFESSIONAL PRACTICES TERM F		12/19/2012	SCHEDULED REDEMPTION		95,000	95,000	95,000		95,000			95,000		95,000				8,948	02/01/2015
92549*-AB-1	VETCOR PROFESSIONAL PRACTICES TERM G		12/19/2012	Various		2,361,480	2,364,000	2,361,099	1,406,268		1,215		1,215		2,361,483		(3)	(3)	176,381	02/01/2015
92553P-AJ-1	VIACOM INC		04/30/2012	ROYAL BANK OF SCOTLAND PLC		5,283,700	5,000,000	4,918,050	4,918,403		2,276		2,276		4,920,679		363,021	363,021	75,885	12/15/2021
92719U-AB-8	VINACASA CLO CLASS A-2 LOANS	E	10/15/2012	SCHEDULED REDEMPTION		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				156,895	10/14/2015
92719U-AC-6	VINACASA CLO CLASS B LOANS	E	10/15/2012	SCHEDULED REDEMPTION		2,148,767	2,148,767	2,148,767	2,148,767						2,148,767				119,853	10/14/2015
92719T-AA-3	VINACASA CLO LTD. CLASS D LOANS	E	05/03/2012	MARV CAPITAL INC		10,193,750	17,500,000										10,193,750	10,193,750		10/14/2015
92769V-AA-7	VIRGIN MEDIA FINANCE PLC	F	11/29/2012	CALLED @ 110.955285		2,000,000	2,000,000	2,175,000	2,161,732		(37,450)		(37,450)		2,124,282		(124,282)	(124,282)	463,995	08/15/2016
Q7397#-AA-2	VISY INDUSTRIES / PRATT FINANCE PTY LTD	F	05/23/2012	MATURED		20,000,000	20,000,000	20,000,000	19,997,695		2,305		2,305		20,000,000				796,000	05/23/2012
92966*-AB-5	WABASH VALLEY POWER ASSOCIATION		10/31/2012	SCHEDULED REDEMPTION		1,538,640	1,538,640	1,538,640	1,538,640						1,538,640				57,558	04/30/2019
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2012	SCHEDULED REDEMPTION		1,172,294	1,172,294	1,172,294	1,172,294						1,172,294				66,352	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2012	SCHEDULED REDEMPTION		996,127	996,127	996,127	996,127						996,127				56,381	01/15/2019
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		07/02/2012	Various		192,322	192,322	192,322	192,322						192,322				10,539	01/02/2024
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2012	Various		37,140	37,140	37,140	37,140						37,140				2,260	01/02/2025
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		11/02/2012	Various		252,724	252,724	252,724	252,724						252,724				15,541	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2012	SCHEDULED REDEMPTION		4,477	4,477	4,477	4,477						4,477				245	01/02/2025
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2012	SCHEDULED REDEMPTION		819,038	819,038	819,038	819,038						819,038				46,358	01/15/2019
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2012	SCHEDULED REDEMPTION		34,201	34,201	34,201	34,201						34,201				1,954	09/26/2029
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		06/15/2012	Various		108,064	108,064	108,064	108,064						108,064				3,533	09/26/2029
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		06/15/2012	Various		46,702	46,702	46,702	46,702						46,702				2,783	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2012	SCHEDULED REDEMPTION		35,663	35,663	35,663	35,663						35,663				2,043	01/15/2023
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2012	SCHEDULED REDEMPTION		122,377	122,377	122,377	122,377						122,377				6,994	01/15/2028
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2012	SCHEDULED REDEMPTION		37,942	37,942	37,942	37,942						37,942				2,171	01/15/2028
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2012	SCHEDULED REDEMPTION		30,567	30,567	30,567	30,567						30,567				1,749	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2012	SCHEDULED REDEMPTION		98,245	98,245	98,245	98,245						98,245				5,623	09/30/2029
10222*-AA-9	WACHOVIA BANK N.A. LIC (BOWATER SALUDA)		12/01/2012	DISTRIBUTION		73,618									73,618		73,618	73,618		02/15/2017
931422-AH-2	WALGREEN CO		09/18/2012	Various		5,043,750	5,000,000	4,994,450			5		5		4,994,455		49,295	49,295	1,722	09/15/2022
931142-CX-9	WAL-MART STORES INC		03/19/2012	WARBURG DILLION READ LLC		10,185,200	10,000,000	9,945,900	9,958,319		2,385		2,385		9,960,704		224,496	224,496	61,250	10/25/2015
92948#-AF-5	WAL-MART WESTMINSTER CTL ABS		11/15/2012	SCHEDULED REDEMPTION		194,273	194,273	194,783	194,578		(306)		(306)		194,273				13,075	05/15/2023
254687-AV-8	WALT DISNEY COMPANY		12/01/2012	MATURED		3,500,000	3,500,000	3,492,020	3,498,392		1,608		1,608		3,500,000				164,500	12/01/2012
25468P-CN-4	WALT DISNEY COMPANY/THE		05/10/2012	Various		40,417,450	40,000,000	39,486,800	39,502,808		15,671		15,671		39,518,479		898,971	898,971	776,493	08/16/2021
93316U-AD-9	WALTER ENERGY INC TERM LOAN B		11/21/2012	SCHEDULED REDEMPTION		146,709	146,709	146,709	146,709						146,709				4,755	04/01/2018
93443N-AW-9	WARNER CHILCOTT COPR TERM B-1 LOAN		12/31/2012	Various		214,012	214,012	214,005	213,026		7		7		214,012				30,096	03/15/2018
93443N-AZ-2	WARNER CHILCOTT CORP TERM B-1 LOAN ADDIT		12/31/2012	SCHEDULED REDEMPTION		2,561	2,561	2,556			5		5		2,561				2,018	03/15/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93443N-AX-7	WARNER CHILCOTT CORP TERM B-2 LOAN (CO.)		12/31/2012	Various		107,006	107,006	107,002	106,513		4		4		107,006				15,062	03/15/2018
93443N-AY-5	WARNER CHILCOTT CORP TERM B-3 LOAN (LUXC	F	12/31/2012	Various		147,133	147,133	147,128	146,455		5		5		147,133				20,710	03/15/2018
941063-AQ-2	WASTE MANAGEMENT INC		01/20/2012	ROYAL BANK OF SCOTLAND PLC		2,552,921	2,344,000	2,338,421	2,338,799		30		30		2,338,829		214,091	214,091	43,130	03/01/2021
94106L-AP-4	WASTE MANAGEMENT INC		11/15/2012	MATURED		10,000,000	10,000,000	10,640,800	10,092,216		(92,216)		(92,216)		10,000,000				637,500	11/15/2012
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TERM		11/09/2012	WELLS FARGO		501,875	500,000	495,000			3		3		495,003		6,872	6,872	591	10/12/2019
943537-AD-2	WAVELAND INGOTS CLASS B-2 LOANS CLO		06/21/2012	SCHEDULED REDEMPTION		9,044,937	9,044,937	9,044,937	9,044,937						9,044,937				220,111	06/21/2015
94403*-AY-2	WAWA INC SR UNSEC. NTS		05/04/2012	SCHEDULED REDEMPTION		2,750,000	2,750,000	2,750,000	2,914,988		(164,988)		(164,988)		2,750,000				161,425	05/04/2016
947075-AA-5	WEATHERFORD INTL INC	E	11/14/2012	Various		20,695,000	20,000,000	19,048,500	20,056,904		(21,841)		(21,841)		19,985,062		709,938	709,938	1,079,375	10/15/2013
95235L-AJ-9	WEST CORPORATION TERM B-4		12/31/2012	Various		52,226	52,226	51,690	34,974		17,253		17,253		52,226				4,985	07/15/2016
95235L-AF-7	WEST CORPORATION TERM B-5		12/31/2012	SCHEDULED REDEMPTION		5,210	5,210	5,206	5,205		5		5		5,210				3,684	07/15/2016
955306-A*-6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A S		07/28/2012	MATURED		5,000,000	5,000,000	4,722,625	4,956,783		43,218		43,218		5,000,000				49,090	07/28/2012
97180*-QB-7	WESTAR ENERGY INC ABS		01/03/2012	SCHEDULED REDEMPTION		1,553,743	1,553,743	1,553,743	1,554,274		(530)		(530)		1,553,743				156,462	01/03/2019
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		12/15/2012	SCHEDULED REDEMPTION		554,845	554,845	560,771	559,025		(4,180)		(4,180)		554,845				19,676	05/15/2028
959802-AB-5	WESTERN UNION CO		11/02/2012	BANK OF AMERICA		2,357,080	2,000,000	2,029,640	2,016,267		(2,599)		(2,599)		2,013,669		343,411	343,411	130,460	10/01/2016
94979R-AD-2	WFMBS 2003-8 A4 RMBS		05/01/2012	SCHEDULED REDEMPTION		786,149	786,149	756,668	774,856		11,293		11,293		786,149				13,015	08/25/2018
949757-AG-3	WFMBS 2004-6 A7 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,326,131	1,326,131	1,302,924	1,315,570		10,561		10,561		1,326,131				46,051	06/25/2034
94981Q-AU-2	WFMBS 2005-AR16 6A3 RMBS		12/01/2012	SCHEDULED REDEMPTION		976,560	976,560	974,538	975,210		1,349		1,349		976,560				14,535	10/25/2035
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,584,327	1,584,327	1,453,620	1,366,257		218,070		218,070		1,584,327				33,413	10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		932,037	932,037	726,484	731,301		200,736		200,736		932,037				21,608	10/25/2036
94983P-AA-6	WFMBS 2006-AR4 1A1 RMBS		12/01/2012	SCHEDULED REDEMPTION		925,714	1,308,441	1,141,615	1,145,820		(220,105)		(220,105)		925,714				37,326	04/25/2036
949837-BY-3	WFMBS 2007-10 2A5 RMBS		12/01/2012	SCHEDULED REDEMPTION		982,104	982,104	924,406	900,276		81,828		81,828		982,104				20,616	07/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		12/01/2012	Various		2,115,947	2,115,947	1,865,566	1,851,549		265,462	1,064	264,398		2,115,947				47,700	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,519,446	1,519,446	1,370,825	1,357,871		161,574		161,574		1,519,446				33,950	09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		12/01/2012	SCHEDULED REDEMPTION		1,411,561	1,600,450	1,237,880	1,213,475		198,087		198,087		1,411,561				35,603	04/27/2037
96332H-CC-1	WHIRLPOOL CORP		05/01/2012	MATURED		5,000,000	5,000,000	5,454,110	5,066,191		(66,191)		(66,191)		5,000,000				200,000	05/01/2012
96432W-AB-1	WHITE PINE HYDRO, LLC OPCO 2037		09/21/2012	RBC DOMINION SECURITIES		16,200,000	20,000,000	20,000,000	20,000,000						20,000,000		(3,800,000)	(3,800,000)	1,685,867	07/10/2037
97381W-AF-1	WINDSTREAM CORP		05/11/2012	Various		4,444,000	4,400,000	4,395,000	4,396,504		142		142		4,396,646		47,354	47,354	205,606	03/15/2019
97381W-AJ-3	WINDSTREAM CORP		05/10/2012	BANK OF AMERICA		2,195,000	2,000,000	2,160,000	2,144,181		(7,686)		(7,686)		2,136,495		58,505	58,505	84,875	11/01/2017
97381W-AP-9	WINDSTREAM CORP		05/10/2012	BANK OF AMERICA		1,597,500	1,500,000	1,620,000	1,604,786		(7,286)		(7,286)		1,597,500				85,990	09/01/2018
97381H-AF-4	WINDSTREAM CORP TRANCH B-2 TERM LOAN		12/31/2012	Various		3,063,753	3,063,753	3,063,753	3,063,753						3,063,753				96,470	12/17/2015
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-3 TERM LOAN		12/31/2012	SCHEDULED REDEMPTION		12,000	12,000	11,880			120		120		12,000				16	08/08/2019
92933B-AB-0	WMG ACQUISITION CORP		12/03/2012	Various		2,652,870	2,700,000	2,940,750	2,869,950		(41,270)		(41,270)		2,828,680		(175,810)	(175,810)	549,582	06/15/2016
98212B-AD-5	WPX ENERGY INC		07/18/2012	BARCLAYS BANK		6,846,550	6,775,000	6,775,000	6,775,000						6,775,000		71,550	71,550	273,119	01/15/2022
982526-AF-2	WRIGLEY WM JR CO		06/28/2012	MATURED		5,000,000	5,000,000	4,998,350	4,999,587		413		413		5,000,000				61,250	06/28/2012
983024-AA-8	WYETH		12/26/2012	CALLED @ 101.140515		1,500,000	1,500,000	1,517,895	1,504,071		(3,316)		(3,316)		1,500,756		(756)	(756)	122,754	03/15/2013
984121-BS-1	XEROX CORPORATION		05/15/2012	MATURED		12,000,000	12,000,000	12,387,588	12,062,999		(62,999)		(62,999)		12,000,000				330,000	05/15/2012
98417E-AT-7	XSTRATA FINANCE CANADA	A	10/26/2012	STERNE AGEE & LEACH		3,988,240	4,000,000	3,989,880			14		14		3,989,894		(1,654)	(1,654)	2,667	10/25/2022
98544*-AA-5	YELL GROUP PLC TERM LOAN B1	R	10/23/2012	Various		814,147	2,761,740	2,634,394	720,597	115,642			115,642		836,239		(22,093)	(22,093)	74,989	07/31/2014
17310M-AJ-9	CGCMT 2006-C5 B CMBS		09/05/2012	SALOMON SMITH BARNEY		6,250,000	10,000,000	10,049,650	6,782,670	4,395,856	(139,616)		4,256,241		11,038,911		(4,788,911)	(4,788,911)	430,202	01/01/9999
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,927,573,707	9,425,695,749	6,055,608,546	5,553,319,741	32,014,844	(13,920,707)	12,401,257	5,692,879	(244,312)	5,955,349,096	896,545	(28,671,935)	(27,775,390)	232,242,802	XXX
025816-AU-3	AMERICAN EXPRESS		10/18/2012	WELLS FARGO BROKERAGE SERVICES		7,647,500	7,000,000	7,440,440	7,239,565		(37,086)		(37,086)		7,202,478		445,022	445,022	544,756	09/01/2066
054536-AA-5	AXASA 8.6 12/15/30	F	08/10/2012	Various		13,662,625	12,500,000	12,879,050	12,799,069		(4,472)		(4,472)		12,794,597		868,028	868,028	664,016	12/15/2030
05530A-AA-3	BB&T CAPITAL TRUST II		07/18/2012	CALLED @ 100.00		1,500,000	1,500,000	1,494,075	1,494,492		50		50		1,494,542		5,458	5,458	62,156	06/07/2036
055291-AC-2	BBV INTL FIN UNSEC SUB	F	06/22/2012	Various		4,005,000	5,000,000	4,318,750	4,472,778		10,002		10,002		4,482,780		(477,780)	(477,780)	197,342	12/01/2025
316781-AA-1	FIFTH THIRD CAP TRUST IV		02/03/2012	WELLS FARGO BROKERAGE SERVICES		6,975,000	7,000,000	6,998,180	6,998,291		2		2		6,998,293		(23,293)	(23,293)	136,319	04/15/2037
39136W-AA-2	GREAT WEST LIFE & ANN IN	I	10/15/2012	MORGAN STANLEY DEAN WITTER		5,300,000	5,000,000	5,000,000	5,000,000						5,000,000		300,000	300,000	329,833	05/16/2046
404280-AH-2	HSBC HOLDINGS PLC	F	06/06/2012	HSBC SECURITIES, INC.		4,300,000	4,000,000	3,990,520	3,991,035		62		62		3,991,097		308,903	308,903	192,111	09/15/2037
46631V-AA-9	JPM CHASE CAPITAL XXV		07/12/2012	CALLED @ 100.00		2,000,000	2,000,000	2,007,200	2,007,016		(55)		(55)		2,006,960		(6,960)	(6,960)	106,156	10/01/2037
481227-AA-4	JPMC CAPITAL XVIII		07/12/2012	CALLED @ 100		10,000,000	10,000,000	10,949,100	10,885,317		(8,279)		(8,279)		10,877,039		(877,039)	(877,039)	627,431	08/17/2036
62874F-AA-7	NATIONSBANK		05/25/2012	TENDER OFFER		12,300,000	15,000,000	14,773,500	14,852,402		3,610		3,610		14,856,012		(2,556,012)	(2,556,012)	546,002	01/15/2027
70212J-AA-3	PARTNERRE FINANCE		10/18/2012	MORGAN STANLEY DEAN WITTER		5,125,000	5,000,000	4,997,450	4,997,472		4		4		4,997,477		127,523	127,523	288,011	12/01/2066

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
7591EL-AA-7	REGIONS FINANCING TR II		10/18/2012	WARBURG DILLION READ LLC		4,981,500	5,000,000	2,817,278	2,829,942		2,732		2,732		2,832,675		2,148,825	2,148,825	311,007	05/01/2077
902671-AA-4	UFJ FINANCE ARUBA AEC	F	05/22/2012	MITSUBISHI UFJ SECURITIES (USA)		10,584,600	10,000,000	10,728,600	10,791,172		(204,012)		(204,012)		10,587,160		(2,560)	(2,560)	581,250	07/15/2013
003723-AA-1	ABN AMRO NA HOLDING CAP		09/25/2012	Various		20,666,850	22,302,000	23,732,896	22,535,816		(195,259)		(195,259)		22,340,556		(1,673,706)	(1,673,706)	1,252,351	01/01/9999
054536-AB-3	AXA SA	F	03/16/2012	BARCLAYS BANK		8,930,000	10,000,000	10,000,000	10,000,000						10,000,000		(1,070,000)	(1,070,000)	174,142	01/01/9999
054536-AC-1	AXA SA	F	03/28/2012	Various		12,451,200	15,000,000	15,000,000	15,000,000						15,000,000		(2,548,800)	(2,548,800)	281,739	01/01/9999
06738C-82-8	BARCLAYS BANK PLC	F	03/16/2012	Various		7,248,000	8,500,000	8,522,750	8,521,001		(94)		(94)		8,520,907		(1,272,907)	(1,272,907)	142,301	01/01/9999
05530R-AB-4	BBVA INTL PREF UNIPERSON	F	03/16/2012	GOLDMAN, SACHS & CO.		2,311,500	3,000,000	3,000,000	3,000,000						3,000,000		(688,500)	(688,500)	75,467	01/01/9999
225313-AA-3	CREDIT AGRICOLE (LONDON)	F	02/08/2012	TENDER OFFER		16,560,000	23,000,000	23,000,000	23,000,000						23,000,000		(6,440,000)	(6,440,000)	288,341	01/01/9999
225448-AA-7	CREDIT SUISSE GUERNSEY	F	03/22/2012	TENDER OFFER		4,750,000	5,000,000	5,000,000	5,000,000						5,000,000		(250,000)	(250,000)	253,364	01/01/9999
25153R-AA-0	DEUTSCHE BANK NY	R	03/26/2012	Various		25,120,000	29,000,000	28,394,900	28,415,426		1,013		1,013		28,416,439		(3,296,439)	(3,296,439)	1,117,940	01/01/9999
66644P-AA-5	NORTHGROUP PFD CAP CORP	I	10/18/2012	Various		13,090,000	13,000,000	13,000,000	13,000,000						13,000,000		90,000	90,000	639,749	01/01/9999
83367T-AA-7	SOCIETE GENERALE	F	03/22/2012	Various		23,102,000	28,000,000	28,000,000	28,000,000						28,000,000		(4,898,000)	(4,898,000)	772,986	01/01/9999
853254-AB-6	STANDARD CHARTERED BANK	F	06/14/2012	WARBURG DILLION READ LLC		1,455,750	1,500,000	1,500,000	1,500,000						1,500,000		(44,250)	(44,250)	93,228	01/01/9999
87089A-AA-6	SWISS RE CAPITAL I LP	F	06/15/2012	Various		4,625,000	5,000,000	5,192,800	5,102,367		(9,609)		(9,609)		5,092,757		(467,757)	(467,757)	194,768	01/01/9999
90342Y-AA-1	US AGBANK FCB		01/10/2012	EXCHANGE		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				916,500	01/01/9999
92978A-AA-0	WACHOVIA CAPITAL TRUST I		10/18/2012	MORGAN STANLEY DEAN WITTER		4,993,750	5,000,000	5,000,000	5,000,000						5,000,000		(6,250)	(6,250)	242,129	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						263,685,275	287,302,000	287,737,489	286,433,160		(441,392)		(441,392)		285,991,769		(22,306,494)	(22,306,494)	11,031,392	XXX
8399997. Total - Bonds - Part 4						7,758,578,320	11,288,307,118	7,878,767,038	7,386,309,677	32,056,771	(18,454,208)	12,401,257	1,201,305	(244,312)	7,784,265,170	896,545	(26,583,396)	(25,686,851)	279,875,445	XXX
8399998. Total - Bonds - Part 5						1,045,461,709	1,034,996,364	1,031,991,002		(75,178)	3,595,467	5,203,323	(1,683,034)		1,031,267,348		14,194,361	14,194,361	10,491,367	XXX
8399999. Total - Bonds						8,804,040,029	12,323,303,482	8,910,758,040	7,386,309,677	31,981,593	(14,858,742)	17,604,581	(481,729)	(244,312)	8,815,532,518	896,545	(12,389,035)	(11,492,490)	290,366,813	XXX
190750-20-1	COBANK,ACB SER A CUMULATIVE PREF STK		10/01/2012	CALLED @ 50	350,000.000	17,500,000	0.00	17,610,400	17,889,835						17,889,835		(389,835)	(389,835)	1,367,450	
26632V-20-1	DURA AUTOMOTIVE SERIES A REDEEM VOTING M		11/30/2012	VARIOUS	20,275.000		0.00													
G3921A-14-2	GLOBAL CROSSING CONV PFD 7.0%	F	07/02/2012	DISTRIBUTION	0.000	154	0.00										154	154		
49906#-12-4	KNIGHTS APPAREL NON-REDEEMABLE PREFERRED		10/24/2012	DISTRIBUTION	0.000	67,623	0.00										67,623	67,623		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						17,567,777	XXX	17,610,400	17,889,835						17,889,835		(322,058)	(322,058)	1,367,450	XXX
8999997. Total - Preferred Stocks - Part 4						17,567,777	XXX	17,610,400	17,889,835						17,889,835		(322,058)	(322,058)	1,367,450	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						17,567,777	XXX	17,610,400	17,889,835						17,889,835		(322,058)	(322,058)	1,367,450	XXX
21254X-10-6	CONVERSUS CAP	R	12/31/2012	EXCHANGE	1,032,000.000	6,321,000		6,321,000	20,727,720	(14,406,720)			(14,406,720)		6,321,000				2,100,120	
431288-10-5	HOUGHTON INTERNATIONAL INC. (HANCOCK MEZ		12/21/2012	DIRECT	4,033.990	1,137,965		403,399	831,984	(428,585)			(428,585)		403,399		734,566	734,566		
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		12/18/2012	Various	365.000	44,296		38,232	43,165	(5,996)		3	(6,000)		38,232		6,064	6,064	581	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		12/18/2012	Various	2,410.000	185,507		168,455	173,540	(9,444)		3	(9,447)		168,456		17,051	17,051	152	
67389#-10-6	OAKRIVER TECHNOLOGY, INC		06/15/2012	DIRECT	149,459.190	342,262		44,838	212,803	(167,965)			(167,965)		44,838		297,424	297,424		
67389#-11-4	OAKRIVER TECHOLOGY, INC WARR		06/15/2012	DIRECT	34,954.080	79,868		10,042	50,269	(40,226)			(40,226)		10,042		69,826	69,826		
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		05/14/2012	DISTRIBUTION	0.000	1,212											1,212	1,212		
80822#-14-6	SCHURMAN FINE PAPERS WARRANTS		12/21/2012	DIRECT	289,200.000															
78462F-10-3	SPDR S&P 500 ETF TRUST		12/18/2012	Various	11,470.000	1,548,651		1,401,699	921,170	(80,626)		19	(80,645)		1,401,709		146,942	146,942	12,044	
861572-10-5	STONE & WEBSTER, INC.		01/13/2012	DISTRIBUTION	0.000	123											123	123		
91324P-10-2	UNITEDHEALTH GROUP INC		03/28/2012	DISTRIBUTION	0.000	441											441	441		
92337#-10-7	VERDE REALTY PRIVATE REIT		12/26/2012	Various	433,334.000	5,842,033		6,001,676	7,353,678						6,001,676		(159,644)	(159,644)		
989209-10-1	ZEBU INC		12/14/2012	DISTRIBUTION	0.000	12,662											12,662	12,662		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						15,516,019	XXX	14,389,341	30,314,329	(15,139,563)		25	(15,139,588)		14,389,352		1,126,667	1,126,667	2,112,897	XXX
01609*-20-2	ALIC REINSURANCE COMPANY II		12/31/2012	Various	100,000.000	250,032			250,016	(16)			(16)				32	32		
86869#-10-5	SURETY LIFE INSURANCE COMPANY		08/01/2012	DIRECT	2,500,000.000	18,930,958		13,917,205	12,390,786	1,526,419			1,526,419		13,917,205		5,013,753	5,013,753		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						19,180,990	XXX	13,917,205	12,640,802	1,526,403			1,526,403		13,917,205		5,013,785	5,013,785		XXX
9799997. Total - Common Stocks - Part 4						34,697,009	XXX	28,306,546	42,955,131	(13,613,160)		25	(13,613,185)		28,306,557		6,140,452	6,140,452	2,112,897	XXX
9799998. Total - Common Stocks - Part 5						1,339,532	XXX	1,341,694				1,352,002	(1,352,002)		1,341,694		(2,161)	(2,161)	2,346	XXX
9799999. Total - Common Stocks						36,036,542	XXX	29,648,240	42,955,131	(13,613,160)		1,352,027	(14,965,187)		29,648,251		6,138,291	6,138,291	2,115,243	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	Stated Con-tractual Maturity Date
9899999. Total - Preferred and Common Stocks						53,604,319	XXX	47,258,640	60,844,966	(13,613,160)		1,352,027	(14,965,187)		47,538,085		5,816,233	5,816,233	3,482,693	XXX
9999999 - Totals						8,857,644,348	XXX	8,958,016,679	7,447,154,643	18,368,433	(14,858,742)	18,956,608	(15,446,916)	(244,312)	8,863,070,603	896,545	(6,572,803)	(5,676,258)	293,849,506	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
912828-SR-2	US TREASURY N/B		05/18/2012	BARCLAYS BANK	05/23/2012	Various	70,000,000	69,939,842	69,946,484	69,940,040		198		198			6,444	6,444	11,107	9,986
0599999. Subtotal - Bonds - U.S. Governments							70,000,000	69,939,842	69,946,484	69,940,040		198		198			6,444	6,444	11,107	9,986
X66501-AT-8	REPUBLIC OF POLAND	F	06/14/2012	DIRECT	10/27/2012	CALLED @ 100.00000000	1,000,000	996,024	1,000,000	996,571		547		547			3,429	3,429	20,000	
1099999. Subtotal - Bonds - All Other Governments							1,000,000	996,024	1,000,000	996,571		547		547			3,429	3,429	20,000	
00037B-AB-8	ABB FINANCE USA INC		05/03/2012	GOLDMAN, SACHS & CO.	09/20/2012	Various	12,000,000	11,739,960	12,121,760	11,744,037		4,077		4,077			377,723	377,723	62,931	
991372-9A-3	ACCO BRANDS CORP TERM B		03/08/2012	BARCLAYS BANK	05/09/2012	BARCLAYS BANK	750,000	742,500	750,000	742,500							7,500	7,500		
00104B-AF-7	AES EASTERN ENERGY SEN SECURED 2029 ABS		02/29/2012	VARIOUS	02/29/2012	VARIOUS						3,703,995	3,703,995							
00826Y-AB-3	AFFINITY GAMING TERM LOAN B		05/04/2012	DEUTSCHE BANK SECURITIES	05/30/2012	DEUTSCHE BANK SECURITIES	500,000	495,000	500,000	495,012		12		12			4,988	4,988	458	
001055-AJ-1	AFLAC INC		02/08/2012	J. P. MORGAN SECURITIES, INC.	02/21/2012	U.S. BANCORP PIPER JAFFRAY	10,000,000	9,982,000	10,001,040	9,982,054		54		54			18,986	18,986	14,667	
02406P-AL-4	AMERICAN AXLE & MFG INC		09/04/2012	J. P. MORGAN SECURITIES, INC.	09/05/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	725,000	725,000	729,531	725,000							4,531	4,531		
026874-CS-4	AMERICAN INTL GROUP		03/19/2012	J. P. MORGAN SECURITIES, INC.	08/28/2012	DEUTSCHE BANK SECURITIES	10,000,000	9,979,700	10,540,800	9,981,343		1,643		1,643			559,457	559,457	167,833	
03077J-AB-6	AMERIGAS FINANCE LLC/COR		01/05/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	01/06/2012	STERNE AGEE & LEACH	250,000	250,000	254,375	250,000							4,375	4,375		
031652-BE-9	AMKOR TECHNOLOGIES INC		03/16/2012	CITIBANK	12/04/2012	Various	4,500,000	4,680,000	4,380,000	4,666,455		(13,545)		(13,545)			(286,455)	(286,455)	255,380	91,094
037411-AZ-8	APACHE CORP		04/03/2012	GOLDMAN, SACHS & CO.	04/03/2012	Various	25,000,000	24,915,250	25,025,800	24,915,250							110,550	110,550		
03938L-AW-4	ARCELORMITTAL	F	02/23/2012	J. P. MORGAN SECURITIES, INC.	06/13/2012	Various	20,000,000	19,938,200	19,284,040	19,941,439		3,239		3,239			(657,399)	(657,399)	261,250	
03938L-AX-2	ARCELORMITTAL	F	06/13/2012	Various	11/29/2012	Various	14,000,000	13,660,500	14,057,230	13,670,810		10,310		10,310			386,420	386,420	557,063	133,681
03968X-AB-7	ARDAGH PKG FIN/MP HD USA	F	07/19/2012	CITIBANK	07/19/2012	STERNE AGEE & LEACH	100,000	105,052	105,500	105,052							448	448	2,069	2,069
044209-AE-4	ASHLAND INC		08/02/2012	CITIBANK	08/03/2012	STERNE AGEE & LEACH	650,000	650,000	663,000	650,000							13,000	13,000	86	
045054-AB-9	ASHTEAD CAPITAL INC		06/29/2012	DEUTSCHE BANK SECURITIES	06/29/2012	DEUTSCHE BANK SECURITIES	150,000	150,000	151,875	150,000							1,875	1,875		
04649V-9A-0	ASURION, LLC (LONESTAR) 2ND LIEN		02/16/2012	MORGAN STANLEY DEAN WITTER	04/24/2012	MORGAN STANLEY DEAN WITTER	250,000	242,500	250,000	242,529		29		29			7,471	7,471	(1,396)	
04826N-AL-7	ATLANTIC BROADBAND FINANCE, LLC TERM LOA		04/19/2012	VARIOUS	11/30/2012	VARIOUS	750,000	746,250	750,000	750,000		3,750		3,750					24,592	
05965M-AA-1	BANCO DEL ESTADO -CHILE	F	02/01/2012	DEUTSCHE BANK SECURITIES	02/02/2012	Various	2,500,000	2,457,850	2,475,000	2,457,850							17,150	17,150		
06415C-AC-3	BANK OF NOVA SCOTIA	A	01/20/2012	BARCLAYS BANK	05/01/2012	PARIBAS CAPITAL MARKETS	10,000,000	9,987,200	10,245,000	9,987,839		639		639			257,161	257,161	50,917	
06741J-S2-6	BARCLAYS BANK PLC	F	02/15/2012	BARCLAYS BANK	05/14/2012	Various	20,000,000	19,988,000	20,095,800	19,988,483		483		483			107,317	107,317	68,750	
07170L-AK-8	BAUSCH & LOMB INC TERM LOAN B		05/10/2012	BANK OF AMERICA	07/10/2012	CITIBANK	1,500,000	1,485,000	1,501,875	1,485,070		70		70			16,805	16,805	(3,613)	
071813-BF-5	BAXTER INTERNATIONAL INC		08/08/2012	WARBURG DILLION READ LLC	11/26/2012	GOLDMAN, SACHS & CO.	5,000,000	4,978,350	5,035,400	4,978,916		566		566			56,484	56,484	35,333	
055451-AR-9	BHP BILLITON FIN USA LTD	F	02/21/2012	J. P. MORGAN SECURITIES, INC.	09/20/2012	BARCLAYS BANK	5,000,000	4,912,900	5,250,650	4,913,763		863		863			336,887	336,887	120,885	
10553M-AD-3	BRASIL TELECOM S/A	F	02/06/2012	HSBC SECURITIES, INC.	02/09/2012	Various	10,000,000	10,000,000	10,011,740	10,000,000							11,740	11,740	4,293	
110122-AU-2	BRISTOL-MYERS SQUIBB CO		07/26/2012	J. P. MORGAN SECURITIES, INC.	11/15/2012	J. P. MORGAN SECURITIES, INC.	10,000,000	9,633,500	9,517,200	9,635,639		2,139		2,139			(118,439)	(118,439)	99,306	
127693-AA-7	CAESARS OPERATING ESCROW		03/20/2012	J. P. MORGAN SECURITIES, INC.	12/21/2012	Various	3,750,000	3,843,750	3,828,463	3,835,771		(7,979)		(7,979)			(7,308)	(7,308)	232,180	34,531
149123-BZ-3	CATERPILLAR INC		06/21/2012	BANK OF AMERICA	07/27/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	10,000,000	9,988,000	10,140,000	9,988,225		225		225			151,775	151,775	14,583	
124857-AG-8	CBS CORP		02/24/2012	BANK OF AMERICA	08/30/2012	PARIBAS CAPITAL MARKETS	5,000,000	4,954,750	5,168,000	4,956,694		1,944		1,944			211,306	211,306	85,781	
1248EP-AW-3	CCO HLDGS LLC/CAP CORP		03/16/2012	BANK OF AMERICA	09/24/2012	BANK OF AMERICA	7,500,000	8,193,750	8,418,750	8,139,203		(54,547)		(54,547)			279,547	279,547	434,818	149,036
156779-AK-6	CERIDIAN CORP		06/28/2012	DEUTSCHE BANK SECURITIES	06/28/2012	OPPENHEIMER & CO. INC	350,000	350,000	357,000	350,000							7,000	7,000		
165167-CH-8	CHESAPEAKE ENERGY CORP		05/14/2012	BANK OF AMERICA	10/25/2012	J. P. MORGAN SECURITIES, INC.	400,000	375,000	404,000	376,276		1,276		1,276			27,724	27,724	19,121	6,850
16516F-AB-5	CHESAPEAKE ENERGY CORP TERM LOAN		06/26/2012	VARIOUS	11/09/2012	VARIOUS	3,750,000	3,681,250	3,750,000	3,750,000		68,750		68,750					115,212	
172967-FT-3	CITIGROUP INC		07/31/2012	CITIBANK	10/05/2012	CITIBANK	15,000,000	15,794,100	16,739,700	15,781,566		(12,534)		(12,534)			958,134	958,134	163,125	43,125
184496-AH-0	CLEAN HARBORS INC		07/17/2012	GOLDMAN, SACHS & CO.	11/26/2012	EXCHANGE	1,100,000	1,100,000	1,100,000	1,100,000									18,608	
185401-AD-8	CLEAVER-BROOKS INC		12/11/2012	RBC DOMINION SECURITIES	12/12/2012	OPPENHEIMER & CO. INC	150,000	149,042	154,500	149,042							5,459	5,459		
21987B-AQ-1	CODELCO INC	F	07/10/2012	HSBC SECURITIES, INC.	08/06/2012	WARBURG DILLION READ LLC	3,000,000	2,959,890	3,035,550	2,960,100		210		210			75,450	75,450	5,500	
205887-BJ-0	CONAGRA FOODS INC		09/10/2012	J. P. MORGAN SECURITIES, INC.	09/12/2012	GOLDMAN, SACHS & CO.	12,000,000	11,933,040	11,920,920	11,933,103		63		63			(12,183)	(12,183)	4,333	
995497-ZZ-0	CON'L RUBBER CRP AMERICA		09/12/2012	DEUTSCHE BANK SECURITIES	09/14/2012	OPPENHEIMER & CO. INC	1,000,000	1,000,000	1,015,000	1,000,000							15,000	15,000		
225460-AF-4	CREDIT SUISSE NEW YORK	F	03/27/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	06/08/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	5,000,000	5,239,900	5,296,250	5,234,900		(5,000)		(5,000)			61,350	61,350	77,778	33,420

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
226567-AJ-4	CRICKET COMMUNICATIONS TERM LOAN (LEAP)		10/03/2012	DEUTSCHE BANK SECURITIES	11/07/2012	DEUTSCHE BANK SECURITIES	500,000	495,000	498,750	495,002		2		2			3,748	3,748	(312)	
22822R-9A-0	CROWN CASTLE OPERATING COMPANY TERM LOAN		01/27/2012	GREENWICH NATWEST	04/24/2012	Various	1,000,000	990,000	1,000,000	990,124		124		124			9,876	9,876	(2,264)	
23918K-AP-3	DAVITA INC		08/14/2012	J. P. MORGAN SECURITIES, INC.	09/11/2012	Various	1,475,000	1,475,000	1,561,575	1,475,000							86,575	86,575	3,708	
24023C-AB-2	DBS BANK LTD/SINGAPORE	F	02/21/2012	BANK OF AMERICA	04/13/2012	Various	15,000,000	14,997,900	14,953,500	14,997,937		37		37			(44,437)	(44,437)	32,508	
244199-BE-4	DEERE & COMPANY		06/05/2012	BANK OF AMERICA	07/19/2012	BANK OF AMERICA	2,000,000	1,994,920	2,063,420	1,994,977		57		57			68,443	68,443	6,644	
25156P-AQ-6	DEUTSCHE TELEKOM INT FIN	F	02/28/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	06/06/2012	DEUTSCHE BANK SECURITIES	15,000,000	14,915,550	14,775,440	14,919,703		4,153		4,153			(144,263)	(144,263)	87,563	
25470D-AF-6	DISCOVERY COMMUNICATIONS		05/10/2012	J. P. MORGAN SECURITIES, INC.	12/05/2012	WELLS FARGO BROKERAGE SERVICES	8,000,000	7,933,360	8,355,760	7,936,555		3,195		3,195			419,205	419,205	148,867	
25470D-AG-4	DISCOVERY COMMUNICATIONS		05/10/2012	J. P. MORGAN SECURITIES, INC.	12/13/2012	Various	10,000,000	9,922,800	10,992,150	9,923,418		618		618			1,068,732	1,068,732	268,469	
256677-AA-3	DOLLAR GENERAL CORP		06/27/2012	CITIBANK	06/27/2012	CITIBANK	720,000	720,000	729,000	720,000							9,000	9,000		
262049-AA-7	DRILL RIGS HLDS INC	F	09/18/2012	DEUTSCHE BANK SECURITIES	11/30/2012	DEUTSCHE BANK SECURITIES	1,150,000	1,158,625	1,144,250	1,158,232		(393)		(393)			(13,982)	(13,982)	15,573	208
277432-AN-0	EASTMAN CHEMICAL CO		05/29/2012	CITIBANK	12/12/2012	BANK OF AMERICA	5,000,000	4,961,200	5,263,500	4,962,891		1,691		1,691			300,609	300,609	96,000	
278642-AF-0	EBAY INC		07/19/2012	DEUTSCHE BANK SECURITIES	11/29/2012	Various	9,000,000	8,911,530	8,806,010	8,912,064		534		534			(106,054)	(106,054)	125,111	
284902-AC-7	ELDORADO GOLD CORP	A	12/10/2012	J. P. MORGAN SECURITIES, INC.	12/10/2012	PRINCERIDGE HOLDINGS	350,000	350,000	354,813	350,000							4,813	4,813		
29082A-AA-5	EMPRESA BRAS DE AERONAU	F	06/12/2012	MORGAN STANLEY DEAN WITTER	08/06/2012	MORGAN STANLEY DEAN WITTER	5,000,000	5,000,000	5,312,500	5,000,000							312,500	312,500	38,625	
26874R-AC-2	ENI SPA	F	05/04/2012	BARCLAYS BANK	12/26/2012	BARCLAYS BANK	4,000,000	4,070,600	4,289,240	4,069,923		(677)		(677)			219,317	219,317	171,000	24,067
29977H-AA-8	EVEREST ACQ LLC/FINANCE		04/10/2012	CITIBANK	12/06/2012	EXCHANGE	1,600,000	1,600,000	1,600,000	1,600,000									92,500	
29977H-AC-4	EVEREST ACQ LLC/FINANCE		04/10/2012	Various	12/06/2012	EXCHANGE	2,985,000	2,994,094	2,993,131	2,993,132		(962)		(962)			(1)	(1)	126,552	
30217A-AA-1	EXPERIAN FINANCE PLC	F	07/12/2012	Various	09/18/2012	Various	30,000,000	29,955,000	30,398,190	29,956,568		1,568		1,568			441,622	441,622	101,729	9,236
319963-BE-3	FIRST DATA CORPORATION		08/02/2012	DEUTSCHE BANK SECURITIES	08/03/2012	STERNE AGEE & LEACH	1,015,000	1,006,809	1,021,344	1,006,809							14,535	14,535		
35164G-AF-9	FOXCO ACQUISITION		09/14/2012	DEUTSCHE BANK SECURITIES	11/16/2012	Various	2,500,000	2,487,500	2,517,188	2,487,619		119		119			29,568	29,568	(94)	
35671D-AU-9	FREEPORT-MCMORAN C & G		02/08/2012	J. P. MORGAN SECURITIES, INC.	09/06/2012	Various	10,000,000	9,974,700	9,847,840	9,975,746		1,046		1,046			(127,906)	(127,906)	175,528	
35803Q-AA-5	FRENSENIUS MED CARE US		05/01/2012	J. P. MORGAN SECURITIES, INC.	11/29/2012	OPPENHEIMER & CO. INC	750,000	768,750	798,750	767,757		(993)		(993)			30,993	30,993	34,620	9,464
36160B-AA-3	GDF SUEZ	F	10/02/2012	J. P. MORGAN SECURITIES, INC.	10/17/2012	Various	10,000,000	9,879,900	10,014,160	9,880,030		130		130			134,130	134,130	3,594	
991358-9A-2	GENESYS TELECOMMUNICATIONS TERM LOAN		01/25/2012	GOLDMAN, SACHS & CO.	02/21/2012	GOLDMAN, SACHS & CO.	500,000	490,000	500,000	490,000							10,000	10,000		
38141G-GM-0	GOLDMAN SACHS GROUP INC		02/17/2012	GOLDMAN, SACHS & CO.	10/12/2012	Various	6,000,000	5,986,140	7,164,560	5,986,254		114		114			1,178,306	1,178,306	265,625	22,917
38141G-GS-7	GOLDMAN SACHS GROUP INC		01/19/2012	GOLDMAN, SACHS & CO.	09/12/2012	BANK OF AMERICA	15,000,000	14,979,750	16,818,390	14,980,731		981		981			1,837,659	1,837,659	551,521	
38141G-GT-5	GOLDMAN SACHS GROUP INC		04/30/2012	GOLDMAN, SACHS & CO.	05/14/2012	GOLDMAN, SACHS & CO.	10,000,000	9,992,900	9,956,100	9,992,988		88		88			(36,888)	(36,888)	12,833	
389376-AQ-7	GRAY TELEVISION INC INITIAL TERM LOAN		10/11/2012	Various	11/16/2012	Various	1,500,000	1,492,500	1,503,750	1,492,503		3		3			11,247	11,247	1,702	
421924-BK-6	HEALTHSOUTH CORP		09/06/2012	WELLS FARGO	09/07/2012	WELLS FARGO	750,000	750,000	764,063	750,000							14,063	14,063	120	
428040-CG-2	HERTZ CORP		03/21/2012	Various	03/26/2012	OPPENHEIMER & CO. INC	3,698,000	3,951,870	3,929,125	3,951,142		(728)		(728)			(22,017)	(22,017)	56,061	49,916
436440-AD-3	HOLOGIC INC		07/19/2012	GOLDMAN, SACHS & CO.	07/19/2012	GOLDMAN, SACHS & CO.	750,000	750,000	780,000	750,000							30,000	30,000		
451102-AQ-0	ICAHN ENTERPRISES/FIN		01/06/2012	JEFFERIES & COMPANY, INC.	04/19/2012	EXCHANGE	2,275,000	2,331,875	2,328,431	2,328,675		(3,200)		(3,200)			(243)	(243)	47,522	1,011
451102-AT-4	ICAHN ENTERPRISES/FIN		07/09/2012	JEFFERIES & COMPANY, INC.	11/26/2012	EXCHANGE	1,000,000	1,055,000	1,049,769	1,049,690		(5,310)		(5,310)			79	79	69,111	39,333
452308-AR-0	ILLINOIS TOOL WORKS INC		08/21/2012	BANK OF AMERICA	12/04/2012	Various	25,000,000	24,759,500	26,239,650	24,760,571		1,071		1,071			1,479,079	1,479,079	245,917	
44984W-AE-7	INEOS FINANCE PLC	F	04/26/2012	J. P. MORGAN SECURITIES, INC.	04/26/2012	J. P. MORGAN SECURITIES, INC.	400,000	400,000	410,000	400,000							10,000	10,000		
45672J-AB-6	INEOS US FINANCE LLC US TL		04/27/2012	BARCLAYS BANK	06/04/2012	BARCLAYS BANK	1,500,000	1,477,500	1,505,625	1,477,533		33		33			28,092	28,092	1,786	
45685E-AA-4	ING US INC		07/10/2012	BANK OF AMERICA	07/11/2012	Various	10,000,000	9,994,600	10,100,350	9,994,602		2		2			105,748	105,748	2,292	
469815-9A-4	JACOBS ENTERTAINMENT TRANCHE B LOAN		10/26/2012	CREDIT SUISSE	12/04/2012	CREDIT SUISSE	1,000,000	985,000	990,000	985,022		22		22			4,978	4,978	1,482	
47110C-AR-2	JARDEN CORP. INCREMENTAL TERM LOAN B		02/21/2012	BARCLAYS BANK	05/14/2012	BARCLAYS BANK	997,481	994,987	997,481	995,030		42		42			2,451	2,451	2,239	
24422E-RM-3	JOHN DEERE CAPITAL CORP		02/22/2012	CITIBANK	04/18/2012	Various	20,000,000	19,965,000	19,675,300	19,965,341		341		341			(290,041)	(290,041)	61,875	
24422E-RT-8	JOHN DEERE CAPITAL CORP		06/26/2012	DEUTSCHE BANK SECURITIES	09/10/2012	DEUTSCHE BANK SECURITIES	5,000,000	4,986,300	5,128,300	4,986,530		230		230			141,770	141,770	28,778	
991357-9A-4	KABEL DEUTSCHLAND TERM LOAN F	F	01/20/2012	GOLDMAN, SACHS & CO.	04/11/2012	GOLDMAN, SACHS & CO.	500,000	492,500	500,000	492,567		67		67			7,433	7,433	2,081	
483007-AC-4	KAISER ALUMINUM CORPORAT		05/18/2012	J. P. MORGAN SECURITIES, INC.	05/18/2012	OPPENHEIMER & CO. INC	1,100,000	1,100,000	1,102,750	1,100,000							2,750	2,750		
488535-AA-3	KENAN ADVANTAGE GROUP		12/07/2012	GOLDMAN, SACHS & CO.	12/13/2012	GOLDMAN, SACHS & CO.	1,750,000	1,750,000	1,798,125	1,750,000							48,125	48,125	1,628	
532776-AV-3	LIN TELEVISION CORP		10/04/2012	J. P. MORGAN SECURITIES, INC.	10/18/2012	J. P. MORGAN SECURITIES, INC.	350,000	350,000	357,000	350,000							7,000	7,000	682	
548661-CW-5	LOWE'S COMPANIES INC		04/16/2012	WELLS FARGO BROKERAGE SERVICES	12/13/2012	PARIBAS CAPITAL MARKETS	5,000,000	4,997,900	5,253,600	4,998,019		119		119			255,581	255,581	101,833	
552081-AE-1	LYONDELLBASELL IND NV	F	03/28/2012	Various	05/17/2012	Various	4,000,000	4,010,000	4,032,500	4,009,889		(111)		(111)			22,611	22,611	18,472	
570506-AQ-8	MARKWEST ENERGY PART/FIN		08/06/2012	WELLS FARGO	08/07/2012	WELLS FARGO	375,000	371,306	382,500	371,306							11,194	11,194		

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
58013M-EN-0	MCDONALD'S CORP		02/02/2012	J. P. MORGAN SECURITIES, INC.	04/24/2012	Various	18,000,000	17,742,600	16,753,880	17,743,414		814		814			(989,534)	(989,534)	115,933	
58446H-AH-5	MEDIACOM LLC GROUP TERM C (10/04)		04/01/2012	Various	07/06/2012	Various	2,701,096	2,701,096	2,596,980	2,701,096							(104,117)	(104,117)	14,515	
60688Q-AD-7	MIZUHO CORP BANK LTD	F	10/10/2012	GOLDMAN, SACHS & CO.	12/12/2012	NOMURA SECURITIES INTERNATIONAL, INC.	10,000,000	9,970,800	9,860,100	9,971,221		421		421			(111,121)	(111,121)	49,167	
614810-AB-5	MONTPELIER RE HOLDINGS L	F	10/02/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	10/02/2012	Various	5,000,000	4,984,100	5,054,683	4,984,100							70,583	70,583		
617482-V9-2	MORGAN STANLEY		07/19/2012	MORGAN STANLEY DEAN WITTER	08/22/2012	Various	13,000,000	12,852,710	12,904,940	12,852,821		111		111			52,119	52,119	55,427	
635300-AD-1	NATIONAL CINEMEDIA LLC		05/31/2012	Various	12/13/2012	EXCHANGE	3,425,000	3,440,938	3,439,946	3,439,946		(992)		(992)					129,008	4,750
637071-AK-7	NATIONAL OILWELL VARCO I		11/15/2012	J. P. MORGAN SECURITIES, INC.	11/29/2012	WELLS FARGO BROKERAGE SERVICES	7,000,000	6,973,050	7,125,090	6,973,068		18		18			152,022	152,022	10,753	
63934E-AM-0	NAVISTAR INTL CORP		07/10/2012	Various	12/05/2012	STERNE AGEE & LEACH	2,175,000	2,250,000	2,070,313	2,234,162		(15,838)		(15,838)			(163,850)	(163,850)	164,003	43,794
64952W-BF-9	NEW YORK LIFE GLOBAL FDG		02/07/2012	J. P. MORGAN SECURITIES, INC.	04/30/2012	WARBURG DILLION READ LLC	10,000,000	9,982,100	9,967,800	9,982,815		715		715			(15,015)	(15,015)	36,208	
654624-AE-5	NIPPON TELEGR & TELEPH	F	07/11/2012	MORGAN STANLEY DEAN WITTER	07/30/2012	J. P. MORGAN SECURITIES, INC.	10,000,000	9,986,500	10,052,700	9,986,602		102		102			66,098	66,098	5,444	
65543A-9A-4	NORANDA ALUMINIUM ACQUIS TERM LOAN B		02/24/2012	BANK OF AMERICA	05/01/2012	BANK OF AMERICA	1,000,000	992,500	1,001,250	992,613		113		113			8,637	8,637	1,079	
67073E-AJ-9	NUVEEN INVESTMENTS, INC TERM LOAN B ADD		11/21/2011	DEUTSCHE BANK SECURITIES	01/20/2012	DEUTSCHE BANK SECURITIES	1,000,000	980,000	980,000	980,129		129		129			(129)	(129)	(38)	
69888D-AF-0	PAR PHARMACEUTICAL TERM B LOAN		09/18/2012	BANK OF AMERICA	10/26/2012	BANK OF AMERICA	1,500,000	1,485,000	1,496,250	1,485,035		35		35			11,215	11,215	61	
701081-AU-5	PARKER DRILLING CO		04/11/2012	BARCLAYS BANK	04/11/2012	BARCLAYS BANK	300,000	312,000	316,125	312,000							4,125	4,125	1,825	1,825
705011-AA-2	PEARSON FUNDING FOUR PLC	F	05/01/2012	ROYAL BANK OF SCOTLAND PLC	10/18/2012	BANK OF AMERICA	5,000,000	4,968,250	5,268,300	4,969,458		1,208		1,208			298,842	298,842	85,938	
709599-AH-7	PENSKE TRUCK LEASING/PTL		07/10/2012	BANK OF AMERICA	07/17/2012	STERNE AGEE & LEACH	3,000,000	2,981,280	2,976,390	2,981,309		29		29			(4,919)	(4,919)	2,844	
71645W-AR-2	PETROBRAS INTL FIN CO	F	02/01/2012	MORGAN STANLEY DEAN WITTER	08/02/2012	GOLDMAN, SACHS & CO.	10,000,000	10,418,100	11,238,700	10,399,080		(19,020)		(19,020)			839,620	839,620	283,681	13,438
71645W-AU-5	PETROBRAS INTL FIN CO	F	02/07/2012	CITIBANK	07/13/2012	Various	10,000,000	9,995,900	10,309,613	9,996,152		252		252			313,461	313,461	120,069	3,889
72347N-AK-6	PINNACLE FOODS FINANCE TERM LOAN F		08/17/2012	Various	10/11/2012	Various	1,250,000	1,240,625	1,245,324	1,240,733		108		108			4,591	4,591	475	
726505-AM-2	PLAINS EXPLORATION & PRO		04/24/2012	J. P. MORGAN SECURITIES, INC.	04/25/2012	GOLDMAN, SACHS & CO.	700,000	700,000	704,375	700,000							4,375	4,375	357	
693506-BG-1	PPG INDUSTRIES INC		07/31/2012	J. P. MORGAN SECURITIES, INC.	11/29/2012	PARIBAS CAPITAL MARKETS	10,000,000	9,998,200	10,097,000	9,998,253		53		53			98,747	98,747	90,750	
74005P-BA-1	PRAXAIR INC		02/01/2012	CITIBANK	03/13/2012	Various	10,000,000	9,959,400	9,844,100	9,959,614		214		214			(115,514)	(115,514)	14,632	
74164M-AA-6	PRIMERICA INC		07/11/2012	J. P. MORGAN SECURITIES, INC.	09/17/2012	MORGAN STANLEY DEAN WITTER	10,000,000	9,984,300	10,470,610	9,984,465		165		165			486,145	486,145	63,201	
742718-DY-2	PROCTER & GAMBLE CO/THE		02/01/2012	GOLDMAN, SACHS & CO.	03/14/2012	Various	10,000,000	9,929,200	9,711,300	9,929,928		728		728			(218,628)	(218,628)	26,514	
745310-AE-2	PUGET SOUND ENERGY INC		06/12/2012	J. P. MORGAN SECURITIES, INC.	12/13/2012	Various	1,500,000	1,499,895	1,501,166	1,499,898		3		3			1,268	1,268	34,766	
21685W-DD-6	RABOBANK NEDERLAND UTREC	F	02/01/2012	BANK OF AMERICA	05/14/2012	Various	20,000,000	19,844,400	19,955,900	19,845,781		1,381		1,381			110,119	110,119	83,420	
75075H-AK-0	RAILAMERICA TERM LOAN B		02/23/2012	MORGAN STANLEY DEAN WITTER	04/24/2012	MORGAN STANLEY DEAN WITTER	1,000,000	1,000,000	1,000,000	1,000,000									5,783	
76168J-AC-0	REXNORD TERM LOAN B		04/04/2012	VARIOUS	04/24/2012	VARIOUS	498,750	496,256	498,127	496,276		20		20			1,850	1,850	65	
43718V-AD-6	RFMS2 2006-HI5, A4 RMBS		03/31/2012	VARIOUS	03/31/2012	VARIOUS							4,328	(4,328)						
76720A-AD-8	RIO TINTO FIN USA LTD	F	03/20/2012	J. P. MORGAN SECURITIES, INC.	12/14/2012	FIRST TENNESSEE BANK (THE)	3,000,000	2,951,430	3,373,950	2,951,976		546		546			421,974	421,974	105,688	396
76720A-AF-3	RIO TINTO FIN USA PLC	F	08/16/2012	MORGAN STANLEY DEAN WITTER	09/20/2012	ROYAL BANK OF SCOTLAND PLC	5,000,000	4,934,400	4,939,500	4,934,935		535		535			4,565	4,565	13,576	
77927L-AK-7	ROUNDY'S INC. TERM LOAN B		03/21/2012	VARIOUS	04/18/2012	VARIOUS	1,000,000	985,000	1,002,500	985,133		133		133			17,367	17,367	(2,229)	
779382-AP-5	ROWAN COMPANIES INC		05/16/2012	RBC DOMINION SECURITIES	12/10/2012	Various	5,000,000	4,966,650	5,460,300	4,968,115		1,465		1,465			492,185	492,185	136,771	
785583-AJ-4	SABINE PASS LNG LP		10/01/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	10/18/2012	JEFFERIES & COMPANY, INC.	375,000	375,000	383,438	375,000							8,438	8,438	474	
80007P-AR-0	SANDRIDGE ENERGY INC		08/06/2012	BARCLAYS BANK	11/27/2012	EXCHANGE	1,100,000	1,117,875	1,117,291	1,117,291		(584)		(584)					57,750	35,521
80007P-AS-8	SANDRIDGE ENERGY INC		08/06/2012	BARCLAYS BANK	11/27/2012	EXCHANGE	775,000	771,125	771,192	771,192		67		67					15,661	
803071-AC-3	SAPPI PAPIER HOLDNG GMBH	F	06/20/2012	J. P. MORGAN SECURITIES, INC.	06/20/2012	J. P. MORGAN SECURITIES, INC.	285,000	285,000	287,850	285,000							2,850	2,850		
803071-AD-1	SAPPI PAPIER HOLDNG GMBH	F	06/20/2012	J. P. MORGAN SECURITIES, INC.	06/20/2012	J. P. MORGAN SECURITIES, INC.	145,000	145,000	146,450	145,000							1,450	1,450		
803444-AD-0	SARATOGA CLO I, A2 LOANS	E	06/30/2012	VARIOUS	06/30/2012	VARIOUS							1,495,000	(1,495,000)						
991363-9A-2	SCHAEFFLER AG TERM LOAN C2	F	04/18/2012	VARIOUS	08/20/2012	VARIOUS	1,000,000	980,000	1,001,230	981,614		1,614		1,614			19,616	19,616	431	
78488C-AC-4	SEAWORLD PARKS & ENTERTAINMENT TLB		03/20/2012	BANK OF AMERICA	04/23/2012	BANK OF AMERICA	1,500,000	1,481,265	1,488,750	1,481,305		40		40			7,445	7,445	(2,926)	
81685E-AC-5	SEMTECH CORP TERM B		03/15/2012	JEFFERIES & COMPANY, INC.	04/03/2012	JEFFERIES & COMPANY, INC.	1,000,000	990,000	997,500	990,019		19		19			7,481	7,481	472	
82088L-AA-4	SHEARERS ESCROW CORP		10/24/2012	BANK OF MONTREAL	11/06/2012	EXCHANGE	180,000	180,000	180,000	180,000										
82088N-AA-0	SHEARERS FOODS / CHIP FI		11/06/2012	EXCHANGE	12/12/2012	KEYBANC CAPITAL MARKETS	180,000	180,000	189,000	180,000							9,000	9,000	2,160	

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
827048-AN-9	SILGAN HOLDINGS INC		03/09/2012	BANK OF AMERICA	05/17/2012	BANK OF AMERICA	2,000,000	2,000,000	2,010,000	2,000,000							10,000	10,000	16,389	
829259-AH-3	SINCLAIR TELEVISION GROU		09/27/2012	WELLS FARGO	10/01/2012	WELLS FARGO	150,000	150,000	150,938	150,000							938	938		
78454L-AE-0	SM ENERGY CO		06/26/2012	WELLS FARGO	06/27/2012	STERNE AGEE & LEACH	150,000	150,000	150,750	150,000							750	750	81	
834628-AA-7	SOMERSET CAYUGA HOLDING COMPANY, INC 20%		06/29/2012	EXCHANGE	06/29/2012	EXCHANGE	2,700,000	2,700,000	2,700,000	2,700,000										
84302U-AD-4	SOUTHERN GRAPHICS INC INITIAL TERM LOAN		10/11/2012	CREDIT SUISSE	12/10/2012	CREDIT SUISSE	1,000,000	995,000	997,500	995,011		11		11			2,489	2,489	(3,286)	
84763B-AA-4	SPEC BRNDS ESCROW CORP		11/01/2012	BARCLAYS BANK	11/01/2012	BARCLAYS BANK	150,000	150,000	153,375	150,000							3,375	3,375		
84763B-AC-0	SPEC BRNDS ESCROW CORP		11/01/2012	BARCLAYS BANK	11/01/2012	BARCLAYS BANK	150,000	150,000	153,750	150,000							3,750	3,750		
84857H-AK-6	SPIRIT AEROSYSTEMS, INC TLB		04/12/2012	BANK OF AMERICA	05/15/2012	BANK OF AMERICA	1,000,000	995,000	1,002,500	995,015		15		15			7,485	7,485	151	
864486-AD-7	SUBURBAN PROPANE PARTNRS		09/20/2012	Various	12/21/2012	Various	4,177,528	4,444,180	4,423,343	4,423,374		(20,806)		(20,806)			(31)	(31)	121,829	9,000
864486-AF-2	SUBURBAN PROPANE PARTNRS		08/10/2012	Various	12/21/2012	Various	2,737,864	2,917,497	2,909,724	2,909,784		(7,713)		(7,713)			(60)	(60)	78,499	4,302
865622-AW-4	SUMITOMO MITSUI BANKING	F	07/10/2012	GOLDMAN, SACHS & CO.	07/17/2012	Various	30,000,000	30,000,000	30,036,650	30,000,000							36,650	36,650	1,422	
87089H-AA-1	SWISS RE TREASURY (US)		11/29/2012	MORGAN STANLEY DEAN WITTER	11/29/2012	SUSQUEHANNA FINANCIAL GROUP LLLP	5,000,000	4,979,750	5,023,800	4,979,750							44,050	44,050		
87164K-AA-2	SYNGENTA FINANCE NV	F	03/21/2012	CITIBANK	05/29/2012	Various	10,000,000	9,983,800	10,262,550	9,984,043		243		243			278,507	278,507	54,688	
874060-AB-2	TAKEDA PHARMACEUTICAL	F	07/09/2012	NOMURA SECURITIES INTERNATIONAL, INC.	09/20/2012	Various	40,000,000	40,000,000	40,198,100	40,000,000							198,100	198,100	84,861	
87612E-AZ-9	TARGET CORP		01/09/2012	GOLDMAN, SACHS & CO.	05/02/2012	Various	10,000,000	9,936,300	10,066,315	9,938,060		1,760		1,760			128,255	128,255	92,639	
87927V-AM-0	TELECOM ITALIA CAPITAL	F	05/21/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	12/20/2012	BARCLAYS BANK	5,000,000	4,056,250	4,875,000	4,065,865		9,615		9,615			809,135	809,135	221,667	45,000
87938W-AC-7	TELEFONICA EMISIONES SAU	F	04/25/2012	PARIBAS CAPITAL MARKETS	09/06/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	5,000,000	4,629,850	4,775,000	4,631,831		1,981		1,981			143,169	143,169	255,381	127,201
87938W-AM-5	TELEFONICA EMISIONES SAU	F	04/19/2012	NOMURA SECURITIES INTERNATIONAL, INC.	09/10/2012	Various	3,200,000	2,976,480	2,912,000	2,982,690		6,210		6,210			(70,690)	(70,690)	127,323	80,775
87951Y-AN-1	TELESAT CANADA TERM LOAN B	A	03/26/2012	J. P. MORGAN SECURITIES, INC.	04/30/2012	J. P. MORGAN SECURITIES, INC.	2,000,000	1,990,000	1,996,250	1,990,031		31		31			6,219	6,219	126	
88160Q-AB-9	TESORO LOGISTICS LP/CORP		09/07/2012	WELLS FARGO	09/07/2012	STERNE AGEE & LEACH	335,000	335,000	342,538	335,000							7,538	7,538		
89153V-AB-5	TOTAL CAPITAL INTL SA	F	02/14/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	05/24/2012	Various	25,000,000	24,987,000	24,831,700	24,987,286		286		286			(155,586)	(155,586)	181,684	
89233P-5T-9	TOYOTA MOTOR CREDIT CORP		01/09/2012	CITIBANK	10/09/2012	Various	10,000,000	9,962,900	10,332,325	9,963,675		775		775			368,651	368,651	80,667	
897050-AA-8	TRONOX FINANCE LLC		08/16/2012	GOLDMAN, SACHS & CO.	10/23/2012	GOLDMAN, SACHS & CO.	2,600,000	2,609,844	2,605,281	2,609,790		(54)		(54)			(4,509)	(4,509)	20,227	199
N8879V-AB-3	TRONOX INCORPORATED TERM LOAN B		02/03/2012	GOLDMAN, SACHS & CO.	03/01/2012	GOLDMAN, SACHS & CO.	785,714	777,857	783,750	777,857							5,893	5,893	1,514	
902134-AB-1	TYCO FLOW CONTROL FINANC		09/10/2012	J. P. MORGAN SECURITIES, INC.	11/27/2012	Various	20,000,000	19,937,400	19,883,160	19,938,323		923		923			(55,163)	(55,163)	108,150	
911365-AX-2	UNITED RENTALS NORTH AM		10/25/2012	BANK OF AMERICA	10/25/2012	OPPENHEIMER & CO. INC	100,000	100,000	101,625	100,000							1,625	1,625		
913364-AB-1	UNITYMEDIA HESSEN / NRW	F	11/30/2012	J. P. MORGAN SECURITIES, INC.	11/30/2012	J. P. MORGAN SECURITIES, INC.	750,000	750,000	759,375	750,000							9,375	9,375		
N9039*-AC-5	URALITA S.A. (SPAIN) SER. A GTD SR NTS	F	12/07/2012	Various	12/21/2012	Various	10,150,931	7,736,303	6,860,000	8,000,000	(75,178)	(75,178)		(150,355)			(1,140,000)	(1,140,000)	319,016	
91911T-AM-5	VALE OVERSEAS LIMITED	F	03/28/2012	Various	10/09/2012	Various	35,000,000	35,818,450	36,473,800	35,793,555		(24,895)		(24,895)			680,245	680,245	894,809	312,934
C9413P-AF-0	VALEANT PHARMACEUTICALS INTERNATIONAL TL	A	02/08/2012	GOLDMAN, SACHS & CO.	03/20/2012	GOLDMAN, SACHS & CO.	2,000,000	1,990,000	1,992,500	1,990,066		66		66			2,434	2,434	1,036	
92534H-9C-0	VERTRUE LLC (V2V) DIP TRANCHE B ENTITLEM		04/23/2012	VARIOUS	04/23/2012	VARIOUS													458	
92549*-AB-1	VETCOR PROFESSIONAL PRACTICES TERM G		02/01/2012	Various	06/29/2012	Various	6,000	960,000	6,000	6,000									15,000	
92549*-AG-0	VETCOR PROFESSIONAL PRACTICES TERM H		08/10/2012	Various	12/19/2012	Various	2,148,000	2,088,000	2,102,896	2,102,944		14,944		14,944			(48)	(48)	39,095	
927804-FK-5	VIRGINIA ELEC & POWER CO		01/09/2012	MORGAN STANLEY DEAN WITTER	05/02/2012	GOLDMAN, SACHS & CO.	5,000,000	4,987,950	5,105,200	4,988,283		333		333			116,917	116,917	47,118	
92857W-AZ-3	VODAFONE GROUP PLC	F	09/19/2012	MORGAN STANLEY DEAN WITTER	11/28/2012	J. P. MORGAN SECURITIES, INC.	10,000,000	9,869,900	10,051,900	9,872,031		2,131		2,131			179,869	179,869	46,528	
92867G-AB-9	VOLKSWAGEN AUTO LOAN ENHANCED		01/19/2012	CITIGROUP GLOBAL MARKETS	03/01/2012	GREENWICH CAPITAL MARKETS, INC.	10,000,000	9,999,456	10,007,813	9,999,516		60		60			8,297	8,297	6,947	
931422-AH-2	WALGREEN CO		09/10/2012	GOLDMAN, SACHS & CO.	09/18/2012	Various	15,000,000	14,983,350	15,112,150	14,983,382		32		32			128,768	128,768	10,333	
93443N-BB-4	WARNER CHILCOTT CORP TERM B-4 LOAN (CO.)		08/15/2012	BANK OF AMERICA	10/23/2012	BANK OF AMERICA	2,500,000	2,487,500	2,487,500	2,487,661		161		161			(161)	(161)	(5,489)	
93443N-BA-6	WARNER CHILCOTT CORP TERM B-5 LOAN		08/15/2012	BANK OF AMERICA	10/23/2012	BANK OF AMERICA	500,000	497,500	497,500	497,532		32		32			(32)	(32)	(1,098)	
96758D-AP-8	WIDE OPEN WEST FINANCE LLC TERM LOAN		07/12/2012	CREDIT SUISSE	07/31/2012	CREDIT SUISSE	1,500,000	1,440,000	1,470,000	1,440,023		23		23			29,977	29,977	127	
92933B-AB-0	WMG ACQUISITION CORP		05/31/2012	CITIBANK	12/03/2012	CALLED @ 109.426	500,000	535,625	547,130	530,010		(5,615)		(5,615)			17,120	17,120	45,917	22,431
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							963,996,364	961,055,136	974,515,225	960,330,738	(75,178)	3,594,722	5,203,323	(1,683,779)			14,184,488	14,184,488	10,460,260	1,355,412

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
8399998. Total - Bonds							1,034,996,364	1,031,991,002	1,045,461,709	1,031,267,348	(75,178)	3,595,467	5,203,323	(1,683,034)			14,194,361	14,194,361	10,491,367	1,365,398
8999998. Total - Preferred Stocks																				
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		12/18/2012	DISTRIBUTION	12/21/2012	GOLDMAN, SACHS & CO.	18,050.000	635,396	631,938	635,396							(3,458)	(3,458)		
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		06/07/2012	WARBURG DILLION READ LLC	12/18/2012	Various	1,070.000	124,931	129,330	124,931							4,399	4,399	1,413	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		02/22/2012	WARBURG DILLION READ LLC	04/17/2012	WARBURG DILLION READ LLC	45.000	3,673	3,774	3,673							101	101	11	
67020Y-10-0	NUANCE COMMUNICATIONS INC		02/22/2012	DISTRIBUTION	02/22/2012	WARBURG DILLION READ LLC	7,429.000	192,857	186,695	192,857							(6,161)	(6,161)		
78462F-10-3	SPDR S&P 500 ETF TRUST		05/11/2012	WARBURG DILLION READ LLC	09/05/2012	WARBURG DILLION READ LLC	1,340.000	182,937	188,905	182,937							5,968	5,968	922	
87612G-10-1	TARGA RES CORP		11/12/2012	DISTRIBUTION	11/14/2012	Various	4,408.000	201,900	198,891	201,900							(3,009)	(3,009)		
92337#-10-7	VERDE REALTY PRIVATE REIT		09/30/2012	VARIOUS	09/30/2012	VARIOUS	0.000						1,352,002	(1,352,002)						
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,341,694	1,339,532	1,341,694			1,352,002	(1,352,002)			(2,161)	(2,161)	2,346	
9799998. Total - Common Stocks								1,341,694	1,339,532	1,341,694			1,352,002	(1,352,002)			(2,161)	(2,161)	2,346	
9899999. Total - Preferred and Common Stocks								1,341,694	1,339,532	1,341,694			1,352,002	(1,352,002)			(2,161)	(2,161)	2,346	
9999999 - Totals								1,033,332,696	1,046,801,242	1,032,609,042	(75,178)	3,595,467	6,555,325	(3,035,036)			14,192,200	14,192,200	10,493,714	1,365,398

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
01609*-10-3	ALIC REINSURANCE COMPANY		10773	2CIB1	NO			100,000.000	100.0
01989@-10-1	ALLSTATE ASSURANCE COMPANY		70866	2CIB1	NO		10,690,020	1,000,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK		70874	2CIB1	NO		539,979,984	100,000.000	100.0
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY		61808	2CIB1	NO		11,154,327	110,000.000	100.0
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY		64831	2CIB1	NO		9,525,321	300,000.000	100.0
53301#-10-1	LINCOLN BENEFIT LIFE COMPANY		65595	2CIB1	NO		323,942,823	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							895,292,474	XXX	XXX
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY			2CIB3			969,992	1,000.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION			2CIB3			9,535,184	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							10,505,176	XXX	XXX
1899999. Total Common Stocks							905,797,650	XXX	XXX
1999999 - Totals							905,797,650	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ ----------

2.Total amount of intangible assets nonadmitted $ ----------

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	TREASURY BILL			12/05/2012	CREDIT SUISSE FIRST BOSTON CORPORATION	03/07/2013	10,623,264		695			10,625,000	10,622,569			0.000	0.092	MAT		
	TREASURY BILL	C		12/06/2012	Various	03/07/2013	4,999,188		328			5,000,000	4,998,860			0.000	0.092	MAT		
	US TREASURY N/B			10/18/2012	Various	04/30/2013	150,229,784		(153,109)			150,000,000	150,382,893	160,566		0.625	0.159	AO	468,750	
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							165,852,235		(152,087)			165,625,000	166,004,322	160,566		XXX	XXX	XXX	468,750	
0599999. Total - U.S. Government Bonds							165,852,235		(152,087)			165,625,000	166,004,322	160,566		XXX	XXX	XXX	468,750	
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							165,852,235		(152,087)			165,625,000	166,004,322	160,566		XXX	XXX	XXX	468,750	
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							165,852,235		(152,087)			165,625,000	166,004,322	160,566		XXX	XXX	XXX	468,750	
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTI			12/03/2012	DIRECT	XXX	10,719						10,719			0.010	0.010	MON		
8899999. Subtotal - Exempt Money Market Mutual Funds							10,719					XXX	10,719			XXX	XXX	XXX		
825252-72-9	AIM SHORT TERM INVESTMNT CO. LIQUID ASSET			12/31/2012	DIRECT	XXX	16,790,568						16,790,568	1,918		0.000	0.150	NA	2,500	
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			12/18/2012	DIRECT	XXX	1,467,802						1,467,802	362		0.000	0.130	NA	384	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARK			12/03/2012	DIRECT	XXX	14,418						14,418	1		0.000	0.090	NA	9	
09248U-61-9	TREASURY TEMP FUND			12/31/2012	DIRECT	XXX	9,149,255						9,149,255	793		0.000	0.144	NA	11	
8999999. Subtotal - Class One Money Market Mutual Funds							27,422,042					XXX	27,422,042	3,075		XXX	XXX	XXX	2,903	
9199999 - Totals							193,284,995		(152,087)			XXX	193,437,082	163,641		XXX	XXX	XXX	471,653	

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S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/20/2012	07/19/2013		1,500,000	S&P 500		18,600	(11,498)	7,102		7,102			(11,498)				100.00/100.00
S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/20/2012	07/19/2013		1,500,000	S&P 500		21,450	(10,667)	10,783		10,783			(10,667)				100.00/100.00
S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/20/2012	07/19/2013		1,500,000	S&P 500		16,200	(12,180)	4,020		4,020			(12,180)				100.00/100.00
S&P500 CLIQUET 10/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/19/2012	10/18/2013		1,000,000	S&P 500		11,900	(9,018)	2,882		2,882			(9,018)				100.00/100.00
S&P500 CLIQUET 10/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/19/2012	10/18/2013		1,000,000	S&P 500		10,000	(8,486)	1,515		1,515			(8,486)				100.00/100.00
S&P500 CLIQUET 10/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/19/2012	10/18/2013		1,000,000	S&P 500		13,800	(9,354)	4,446		4,446			(9,354)				100.00/100.00
S&P500 INDEX 02/15/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2012	02/15/2013	500		1,350.00		5,000,000	(735,000)	4,265,000		4,265,000			(735,000)				100.00/100.00
S&P500 INDEX 02/15/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2012	02/15/2013	170		1,350.00		1,292,000	158,100	1,450,100		1,450,100			158,100				100.00/100.00
S&P500 CLIQUET 10/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/26/2012	10/25/2013		1,000,000	S&P 500		14,900	(6,545)	8,355		8,355			(6,545)				100.00/100.00
S&P500 CLIQUET 10/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/26/2012	10/25/2013		1,000,000	S&P 500		11,100	(6,553)	4,548		4,548			(6,553)				100.00/100.00
S&P500 CLIQUET 10/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/26/2012	10/25/2013		1,000,000	S&P 500		12,900	(6,564)	6,336		6,336			(6,564)				100.00/100.00
S&P500 CLIQUET 11/01/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/02/2012	11/01/2013		1,000,000	S&P 500		11,500	(4,508)	6,992		6,992			(4,508)				100.00/100.00
S&P500 CLIQUET 11/01/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/02/2012	11/01/2013		1,000,000	S&P 500		13,300	(3,377)	9,923		9,923			(3,377)				100.00/100.00
S&P500 CLIQUET 11/01/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/02/2012	11/01/2013		1,000,000	S&P 500		15,400	(2,313)	13,087		13,087			(2,313)				100.00/100.00
S&P500 CLIQUET 11/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/09/2012	11/08/2013		1,000,000	S&P 500		10,100	(1,303)	8,797		8,797			(1,303)				100.00/100.00
S&P500 CLIQUET 11/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/09/2012	11/08/2013		1,000,000	S&P 500		11,300	1,198	12,498		12,498			1,198				100.00/100.00
S&P500 CLIQUET 11/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/09/2012	11/08/2013		1,000,000	S&P 500		13,200	3,526	16,726		16,726			3,526				100.00/100.00
S&P500 CLIQUET 11/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/16/2012	11/15/2013		1,000,000	S&P 500		10,100	(1,353)	8,747		8,747			(1,353)				100.00/100.00
S&P500 CLIQUET 11/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/16/2012	11/15/2013		1,000,000	S&P 500		11,900	678	12,578		12,578			678				100.00/100.00
S&P500 CLIQUET 11/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/16/2012	11/15/2013		1,000,000	S&P 500		13,900	2,918	16,818		16,818			2,918				100.00/100.00
S&P500 INDEX 12/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	90		1,375.00		996,300	75,600	1,071,900		1,071,900			75,600				100.00/100.00
S&P500 INDEX 12/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/10/2012	12/20/2013	200		1,375.00		2,254,000	128,000	2,382,000		2,382,000			128,000				100.00/100.00
S&P500 CLIQUET 11/29/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/30/2012	11/29/2013		1,000,000	S&P 500		11,100	(6,463)	4,637		4,637			(6,463)				100.00/100.00
S&P500 CLIQUET 11/29/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/30/2012	11/29/2013		1,000,000	S&P 500		13,000	(5,706)	7,294		7,294			(5,706)				100.00/100.00
S&P500 CLIQUET 11/29/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/30/2012	11/29/2013		1,000,000	S&P 500		15,200	(5,025)	10,175		10,175			(5,025)				100.00/100.00
S&P500 INDEX 01/18/2013 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2012	01/18/2013	285		1,275.00		3,881,700	427,500	4,309,200		4,309,200			427,500				100.00/100.00
S&P500 INDEX 01/18/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2012	01/18/2013	350		1,300.00		3,962,000	476,000	4,438,000		4,438,000			476,000				100.00/100.00
S&P500 INDEX 01/18/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2012	01/18/2013	90		1,325.00		818,100	107,100	925,200		925,200			107,100				100.00/100.00
S&P500 INDEX 02/15/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2012	02/15/2013	170		1,325.00		1,640,500	175,100	1,815,600		1,815,600			175,100				100.00/100.00
S&P500 INDEX 02/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2012	02/15/2013	170		1,375.00		986,000	120,700	1,106,700		1,106,700			120,700				100.00/100.00

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S&P500 INDEX 09/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	375		1,375.00		3,693,750	315,000	4,008,750		4,008,750			315,000				100.00/100.00
S&P500 INDEX 09/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	675		1,425.00		4,792,500	405,000	5,197,500		5,197,500			405,000				100.00/100.00
S&P500 CLIQUET 12/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	12/14/2012	12/13/2013		1,000,000	S&P 500		12,100	(7,565)	4,535		4,535			(7,565)				100.00/100.00
S&P500 CLIQUET 12/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	12/14/2012	12/13/2013		1,000,000	S&P 500		14,000	(8,620)	5,380		5,380			(8,620)				100.00/100.00
S&P500 CLIQUET 12/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	12/14/2012	12/13/2013		1,000,000	S&P 500		10,400	(6,672)	3,728		3,728			(6,672)				100.00/100.00
S&P500 CLIQUET 01/04/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/13/2012	01/04/2013		4,000,000	S&P 500		55,200	(55,200)						(55,200)				100.00/100.00
S&P500 CLIQUET 01/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/20/2012	01/11/2013		4,700,000	S&P 500		52,640	(52,401)	239		239			(52,401)				100.00/100.00
S&P500 CLIQUET 01/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/27/2012	01/18/2013		3,800,000	S&P 500		41,040	(41,040)						(41,040)				100.00/100.00
S&P500 CLIQUET 02/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	02/17/2012	02/08/2013		3,000,000	S&P 500		42,000	(36,413)	5,587		5,587			(36,413)				100.00/100.00
S&P500 CLIQUET 02/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	02/24/2012	02/15/2013		2,700,000	S&P 500		31,050	(31,050)						(31,050)				100.00/100.00
S&P500 CLIQUET 02/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/02/2012	02/27/2013		3,400,000	S&P 500		38,420	(38,420)						(38,420)				100.00/100.00
S&P500 CLIQUET 03/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	03/16/2012	03/14/2013		3,000,000	S&P 500		36,900	(36,900)						(36,900)				100.00/100.00
S&P500 CLIQUET 03/22/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/23/2012	03/22/2013		1,300,000	S&P 500		45,916	(13,729)	32,187		32,187			(13,729)				100.00/100.00
S&P500 CLIQUET 03/22/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/23/2012	03/22/2013		1,900,000	S&P 500		99,503	(18,713)	80,790		80,790			(18,713)				100.00/100.00
S&P500 CLIQUET 03/22/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/23/2012	03/22/2013		550,000	S&P 500		5,319	(5,319)						(5,319)				100.00/100.00
S&P500 CLIQUET 03/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/30/2012	03/28/2013		1,100,000	S&P 500		10,560	(10,560)						(10,560)				100.00/100.00
S&P500 CLIQUET 03/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/30/2012	03/28/2013		1,400,000	S&P 500		62,160	(17,714)	44,446		44,446			(17,714)				100.00/100.00
S&P500 CLIQUET 03/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/30/2012	03/28/2013		600,000	S&P 500		35,340	(11,360)	23,980		23,980			(11,360)				100.00/100.00
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/13/2012	04/12/2013		1,400,000	S&P 500		17,080	(13,594)	3,486		3,486			(13,594)				100.00/100.00
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/13/2012	04/12/2013		380,000	S&P 500		4,256	(3,825)	431		431			(3,825)				100.00/100.00
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/13/2012	04/12/2013		450,000	S&P 500		4,635	(4,495)	140		140			(4,495)				100.00/100.00
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/13/2012	04/12/2013		550,000	S&P 500		5,170	(5,170)						(5,170)				100.00/100.00
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/13/2012	04/12/2013		550,000	S&P 500		4,290	(4,290)						(4,290)				100.00/100.00
S&P500 CLIQUET 04/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/20/2012	04/19/2013		2,700,000	S&P 500		29,700	(29,700)						(29,700)				100.00/100.00
S&P500 CLIQUET 04/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/20/2012	04/19/2013		1,400,000	S&P 500		22,540	(18,649)	3,891		3,891			(18,649)				100.00/100.00
S&P500 CLIQUET 04/26/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/27/2012	04/26/2013		1,000,000	S&P 500		9,300	(9,300)						(9,300)				100.00/100.00
S&P500 CLIQUET 05/03/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/07/2012	05/03/2013		1,000,000	S&P 500		12,300	(11,995)	305		305			(11,995)				100.00/100.00
S&P500 CLIQUET 05/10/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/11/2012	05/10/2013		2,000,000	S&P 500		29,600	(6,724)	22,876		22,876			(6,724)				100.00/100.00
S&P500 CLIQUET 05/10/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/11/2012	05/10/2013		1,000,000	S&P 500		11,000	(7,949)	3,051		3,051			(7,949)				100.00/100.00
S&P500 CLIQUET 05/17/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/18/2012	05/17/2013		2,400,000	S&P 500		39,360	25,447	64,807		64,807			25,447				100.00/100.00

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S&P500 CLIQUET 05/03/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/07/2012	05/03/2013		1,700,000	S&P 500		16,150	(16,150)						(16,150)				100.00/100.00
S&P500 CLIQUET 05/03/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/07/2012	05/03/2013		1,400,000	S&P 500		20,720	(18,603)	2,117		2,117			(18,603)				100.00/100.00
S&P500 CLIQUET 05/17/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/18/2012	05/17/2013		2,000,000	S&P 500		22,400	(3,761)	18,639		18,639			(3,761)				100.00/100.00
S&P500 CLIQUET 05/24/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/25/2012	05/24/2013		1,700,000	S&P 500		17,510	12,250	29,760		29,760			12,250				100.00/100.00
S&P500 CLIQUET 05/24/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/25/2012	05/24/2013		3,500,000	S&P 500		44,100	54,233	98,333		98,333			54,233				100.00/100.00
S&P500 CLIQUET 05/31/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/01/2012	05/31/2013		2,000,000	S&P 500		18,600	20,358	38,958		38,958			20,358				100.00/100.00
S&P500 CLIQUET 05/31/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/01/2012	05/31/2013		2,000,000	S&P 500		21,000	28,378	49,378		49,378			28,378				100.00/100.00
S&P500 CLIQUET 05/31/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/01/2012	05/31/2013		2,000,000	S&P 500		24,000	37,120	61,120		61,120			37,120				100.00/100.00
S&P500 CLIQUET 06/07/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/08/2012	06/07/2013		1,000,000	S&P 500		9,700	(3,519)	6,181		6,181			(3,519)				100.00/100.00
S&P500 CLIQUET 06/07/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/08/2012	06/07/2013		1,000,000	S&P 500		11,100	(1,068)	10,032		10,032			(1,068)				100.00/100.00
S&P500 CLIQUET 06/07/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/08/2012	06/07/2013		1,000,000	S&P 500		12,800	1,607	14,407		14,407			1,607				100.00/100.00
S&P500 CLIQUET 06/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/15/2012	06/14/2013		2,000,000	S&P 500		19,400	(18,208)	1,192		1,192			(18,208)				100.00/100.00
S&P500 CLIQUET 06/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/15/2012	06/14/2013		2,000,000	S&P 500		22,200	(18,568)	3,632		3,632			(18,568)				100.00/100.00
S&P500 CLIQUET 06/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/15/2012	06/14/2013		2,000,000	S&P 500		25,600	(17,944)	7,656		7,656			(17,944)				100.00/100.00
S&P500 CLIQUET 06/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/29/2012	06/28/2013		1,000,000	S&P 500		10,600	(2,659)	7,941		7,941			(2,659)				100.00/100.00
S&P500 CLIQUET 06/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/29/2012	06/28/2013		1,000,000	S&P 500		12,100	(842)	11,258		11,258			(842)				100.00/100.00
S&P500 CLIQUET 06/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/29/2012	06/28/2013		1,000,000	S&P 500		13,900	1,481	15,381		15,381			1,481				100.00/100.00
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	07/06/2012	07/05/2013		1,500,000	S&P 500		16,800	(6,784)	10,016		10,016			(6,784)				100.00/100.00
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	07/06/2012	07/05/2013		1,500,000	S&P 500		19,650	(4,391)	15,260		15,260			(4,391)				100.00/100.00
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	07/06/2012	07/05/2013		1,500,000	S&P 500		22,350	(1,766)	20,585		20,585			(1,766)				100.00/100.00
S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/13/2012	07/12/2013		1,000,000	S&P 500		10,700	(8,269)	2,431		2,431			(8,269)				100.00/100.00
S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/13/2012	07/12/2013		1,000,000	S&P 500		12,300	(7,976)	4,324		4,324			(7,976)				100.00/100.00
S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/13/2012	07/12/2013		1,500,000	S&P 500		21,150	(10,784)	10,366		10,366			(10,784)				100.00/100.00
S&P500 CLIQUET 04/26/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/27/2012	04/26/2013		2,500,000	S&P 500		28,750	(20,685)	8,065		8,065			(20,685)				100.00/100.00
S&P500 CLIQUET 04/26/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/27/2012	04/26/2013		2,000,000	S&P 500		30,800	(11,115)	19,685		19,685			(11,115)				100.00/100.00
S&P500 CLIQUET 01/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	02/03/2012	01/25/2013		3,400,000	S&P 500		40,800	(35,505)	5,295		5,295			(35,505)				100.00/100.00
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2012	12/20/2013	75		1,400.00		862,500	(81,000)	781,500		781,500			(81,000)				100.00/100.00
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	370		1,400.00		3,585,300	270,100	3,855,400		3,855,400			270,100				100.00/100.00
S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/03/2012	08/02/2013		1,000,000	S&P 500		10,300	(2,932)	7,368		7,368			(2,932)				100.00/100.00
S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/03/2012	08/02/2013		1,000,000	S&P 500		12,000	(2,261)	9,739		9,739			(2,261)				100.00/100.00

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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)
S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/03/2012	08/02/2013		1,000,000	S&P 500		13,900	(1,675)	12,225		12,225			(1,675)				100.00/100.00
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/10/2012	08/09/2013		1,000,000	S&P 500		10,400	(4,145)	6,255		6,255			(4,145)				100.00/100.00
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/10/2012	08/09/2013		1,000,000	S&P 500		12,100	(3,278)	8,822		8,822			(3,278)				100.00/100.00
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/10/2012	08/09/2013		1,000,000	S&P 500		14,100	(2,515)	11,585		11,585			(2,515)				100.00/100.00
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/17/2012	08/16/2013		1,000,000	S&P 500		10,600	(9,524)	1,076		1,076			(9,524)				100.00/100.00
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/17/2012	08/16/2013		1,000,000	S&P 500		12,300	(9,905)	2,395		2,395			(9,905)				100.00/100.00
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/17/2012	08/16/2013		1,000,000	S&P 500		14,200	(9,593)	4,607		4,607			(9,593)				100.00/100.00
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/24/2012	08/23/2013		1,000,000	S&P 500		10,400	(4,074)	6,326		6,326			(4,074)				100.00/100.00
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/24/2012	08/23/2013		1,000,000	S&P 500		12,000	(3,289)	8,711		8,711			(3,289)				100.00/100.00
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/24/2012	08/23/2013		1,000,000	S&P 500		13,800	(2,936)	10,864		10,864			(2,936)				100.00/100.00
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/31/2012	08/30/2013		1,000,000	S&P 500		11,100	(2,634)	8,466		8,466			(2,634)				100.00/100.00
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/31/2012	08/30/2013		1,000,000	S&P 500		12,700	(1,957)	10,743		10,743			(1,957)				100.00/100.00
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/31/2012	08/30/2013		1,000,000	S&P 500		14,500	(1,348)	13,152		13,152			(1,348)				100.00/100.00
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/07/2012	09/06/2013		1,000,000	S&P 500		10,100	(8,497)	1,604		1,604			(8,497)				100.00/100.00
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/07/2012	09/06/2013		1,000,000	S&P 500		11,800	(8,402)	3,398		3,398			(8,402)				100.00/100.00
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/07/2012	09/06/2013		1,000,000	S&P 500		13,800	(8,214)	5,586		5,586			(8,214)				100.00/100.00
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	09/14/2012	09/13/2013		1,000,000	S&P 500		11,600	(11,600)						(11,600)				100.00/100.00
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	09/14/2012	09/13/2013		1,000,000	S&P 500		13,300	(13,170)	130		130			(13,170)				100.00/100.00
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	09/14/2012	09/13/2013		1,000,000	S&P 500		14,900	(14,155)	745		745			(14,155)				100.00/100.00
S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/28/2012	09/27/2013		1,000,000	S&P 500		12,700	(10,272)	2,428		2,428			(10,272)				100.00/100.00
S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/28/2012	09/27/2013		1,000,000	S&P 500		14,700	(10,584)	4,116		4,116			(10,584)				100.00/100.00
S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/28/2012	09/27/2013		1,000,000	S&P 500		10,900	(9,636)	1,264		1,264			(9,636)				100.00/100.00
S&P500 CLIQUET 10/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/12/2012	10/11/2013		2,000,000	S&P 500		21,800	(18,777)	3,023		3,023			(18,777)				100.00/100.00
S&P500 CLIQUET 10/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/12/2012	10/11/2013		2,000,000	S&P 500		25,400	(19,682)	5,718		5,718			(19,682)				100.00/100.00
S&P500 CLIQUET 10/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/12/2012	10/11/2013		2,000,000	S&P 500		29,400	(20,578)	8,822		8,822			(20,578)				100.00/100.00
S&P500 INDEX 12/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	200		1,350.00		2,520,000	176,000	2,696,000		2,696,000			176,000				100.00/100.00
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/12/2012	12/20/2013	80		1,425.00		809,600	(88,000)	721,600		721,600			(88,000)				100.00/100.00
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/09/2012	12/20/2013	250		1,425.00		1,887,500	367,500	2,255,000		2,255,000			367,500				100.00/100.00
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	500		1,425.00		4,250,000	260,000	4,510,000		4,510,000			260,000				100.00/100.00
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	550		1,425.00		5,159,000	(198,000)	4,961,000		4,961,000			(198,000)				100.00/100.00

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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)
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/28/2012	12/20/2013	400		1,425.00		3,476,000	132,000	3,608,000		3,608,000			132,000				100.00/100.00
S&P500 INDEX 06/21/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/29/2012	06/21/2013	325		1,300.00		4,280,250	481,000	4,761,250		4,761,250			481,000				100.00/100.00
S&P500 INDEX 06/21/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2012	06/21/2013	150		1,350.00		1,353,000	279,000	1,632,000		1,632,000			279,000				100.00/100.00
S&P500 INDEX 06/21/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/06/2012	06/21/2013	500		1,350.00		5,000,000	440,000	5,440,000		5,440,000			440,000				100.00/100.00
S&P500 INDEX 06/21/2013 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2012	06/21/2013	200		1,275.00		2,620,000	712,000	3,332,000		3,332,000			712,000				100.00/100.00
S&P500 INDEX 06/21/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/10/2012	06/21/2013	125		1,325.00		1,550,000	40,000	1,590,000		1,590,000			40,000				100.00/100.00
S&P500 INDEX 06/21/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2012	06/21/2013	500		1,325.00		4,900,000	1,460,000	6,360,000		6,360,000			1,460,000				100.00/100.00
S&P500 INDEX 06/21/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	06/21/2013	325		1,325.00		3,854,500	279,500	4,134,000		4,134,000			279,500				100.00/100.00
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	03/15/2013	25		1,400.00		217,500	(81,750)	135,750		135,750			(81,750)				100.00/100.00
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/30/2012	03/15/2013	350		1,400.00		3,150,000	(1,249,500)	1,900,500		1,900,500			(1,249,500)				100.00/100.00
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/10/2012	03/15/2013	300		1,400.00		2,250,000	(621,000)	1,629,000		1,629,000			(621,000)				100.00/100.00
S&P500 INDEX 03/15/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	03/15/2013	250		1,350.00		2,825,000	(552,500)	2,272,500		2,272,500			(552,500)				100.00/100.00
S&P500 INDEX 03/15/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/14/2012	03/15/2013	225		1,300.00		2,617,875	367,875	2,985,750		2,985,750			367,875				100.00/100.00
S&P500 INDEX 03/15/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/17/2012	03/15/2013	250		1,300.00		2,725,000	592,500	3,317,500		3,317,500			592,500				100.00/100.00
S&P500 INDEX 03/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2012	03/15/2013	200		1,375.00		2,200,000	(764,000)	1,436,000		1,436,000			(764,000)				100.00/100.00
S&P500 INDEX 03/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/13/2012	03/15/2013	400		1,375.00		3,840,000	(968,000)	2,872,000		2,872,000			(968,000)				100.00/100.00
S&P500 INDEX 03/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2012	03/15/2013	325		1,375.00		2,177,500	156,000	2,333,500		2,333,500			156,000				100.00/100.00
S&P500 INDEX 09/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/04/2012	09/20/2013	200		1,350.00		3,180,000	(714,000)	2,466,000		2,466,000			(714,000)				100.00/100.00
S&P500 INDEX 09/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	125		1,350.00		1,427,500	113,750	1,541,250		1,541,250			113,750				100.00/100.00
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2012	09/20/2013	250		1,400.00		2,332,500	(47,500)	2,285,000		2,285,000			(47,500)				100.00/100.00
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2012	09/20/2013	225		1,400.00		2,880,000	(823,500)	2,056,500		2,056,500			(823,500)				100.00/100.00
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/19/2012	09/20/2013	300		1,400.00		3,156,000	(414,000)	2,742,000		2,742,000			(414,000)				100.00/100.00
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2012	09/20/2013	250		1,400.00		2,275,000	10,000	2,285,000		2,285,000			10,000				100.00/100.00
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants											114,640,984	334,267	114,975,250	XXX	114,975,250			334,267			XXX	XXX
S&P500 INDEX 01/18/2013 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/28/2012	01/18/2013	150		1,400.00		300,000	(111,750)	188,250		188,250			(111,750)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/14/2012	12/20/2013	100		1,450.00		1,300,000	(27,000)	1,273,000		1,273,000			(27,000)				100.00/100.00
S&P500 INDEX 03/15/2013 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2012	03/15/2013	250		1,325.00		2,250,000	(1,838,750)	411,250		411,250			(1,838,750)				100.00/100.00
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options											3,850,000	(1,977,500)	1,872,500	XXX	1,872,500			(1,977,500)			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective											118,490,984	(1,643,233)	116,847,750	XXX	116,847,750			(1,643,233)			XXX	XXX
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	11/12/2009	05/15/2013		250,000,000	5.80	5,940,000						(97,383)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										5,940,000				XXX		(97,383)					XXX	XXX
INT RATE CAP0386 ON LIABILITY-STRIKE 5YR CMS EFF.10/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/15/2012	10/15/2017		3,600,000	0.77		141,300		152,615		152,615	11,315						0002

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INT RATE CAP0386 ON LIABILITY-STRIKE 5YR CMS EFF.10/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/15/2012	10/15/2017		300,000	0.77		11,775		12,718		12,718	943						0002
INT RATE CAP0389 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/14/2012	11/15/2017		2,700,000	0.81		115,615		114,671		114,671	(945)						0002
INT RATE CAP0389 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/14/2012	11/15/2017		200,000	0.81		8,564		8,494		8,494	(70)						0002
INT RATE CAP0252 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/11/2008	01/11/2013		150,000,000	4.10	1,822,500	1,824,251					(8,331)						0002
INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	10/15/2013		6,100,000	2.76	57,035	57,000					(819)						0002
INT RATE CAP0290 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	10/15/2013		3,600,000	2.74	34,632	34,600					(492)						0002
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	09/15/2013		7,300,000	2.88	59,860	59,827					(658)						0002
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/15/2013		3,700,000	2.88	30,340	30,323					(333)						0002
INT RATE CAP0349 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/20/2011	04/15/2016		2,100,000	2.03		152,466		9,139		9,139	(27,482)						0002
INT RATE CAP0349 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/20/2011	04/15/2016		5,200,000	2.03		377,534		22,631		22,631	(68,050)						0002
INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		2,100,000	2.67		151,251		399		399	(10,922)						0002
INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		2,000,000	2.67		144,048		380		380	(10,402)						0002
INT RATE CAP0347 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/07/2011	03/15/2016		1,700,000	2.50		127,182		3,901		3,901	(20,078)						0002
INT RATE CAP0347 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/07/2011	03/15/2016		9,300,000	2.50		695,763		21,342		21,342	(109,841)						0002
INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/12/2011	11/15/2015		3,200,000	2.19		235,673		6,605		6,605	(37,540)						0002
INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/12/2011	11/15/2015		9,700,000	2.19		714,382		20,021		20,021	(113,792)						0002
INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/14/2011	12/15/2015		1,800,000	2.13		134,047		4,544		4,544	(22,468)						0002
INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/14/2011	12/15/2015		6,700,000	2.13		498,953		16,915		16,915	(83,630)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		1,700,000	2.26		112,356		1,174		1,174	(12,698)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		3,550,000	2.26		234,625		2,451		2,451	(26,515)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		650,000	2.26		42,959		449		449	(4,855)						0002
INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		2,000,000	2.46		144,852		756		756	(12,880)						0002
INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		3,800,000	2.46		275,219		1,437		1,437	(24,473)						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		1,600,000	2.67		121,365		143		143	(6,987)						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		1,100,000	2.67		83,438		98		98	(4,803)						0002
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	04/15/2014		3,100,000	2.83	56,420	169,066					(4,107)						0002
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	04/15/2014		3,500,000	2.83	63,700	190,881					(4,637)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	06/09/2009	06/11/2014		2,500,000	3.42	47,875	143,428					(2,996)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	06/11/2014		2,000,000	3.42	38,300	114,742					(2,396)						0002
INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		1,300,000	2.61		94,699		204		204	(6,143)						0002

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INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		900,000	2.61		65,561		141		141	(4,253)						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	01/15/2014		4,300,000	2.83	72,563	217,496					20,763						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	01/15/2014		2,200,000	2.83	37,125	111,277					10,623						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	02/15/2014		3,700,000	2.83	64,010	191,842					(3,358)						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	02/15/2014		5,200,000	2.83	89,960	269,616					(4,720)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	03/15/2014		7,200,000	2.83	127,980	383,042					(8,021)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	03/15/2014		2,400,000	2.83	42,660	127,681					(2,674)						0002
INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	09/16/2010	08/15/2015		1,200,000	1.71		74,595		3,212		3,212	(15,928)						0002
INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	09/16/2010	08/15/2015		2,500,000	1.71		155,405		6,691		6,691	(33,183)						0002
INT RATE CAP0337 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	10/14/2010	09/15/2015		1,300,000	1.41		77,212		6,105		6,105	(21,959)						0002
INT RATE CAP0337 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	10/14/2010	09/15/2015		2,000,000	1.41		118,788		9,392		9,392	(33,783)						0002
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/11/2009	12/15/2013		6,000,000	1.53	224,760	224,512					(10,158)						0002
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/15/2013		2,600,000	1.53	97,396	97,288					(4,402)						0002
INT RATE CAP0351 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/16/2011	05/15/2016		4,100,000	1.84		290,361		24,119		24,119	(67,782)						0002
INT RATE CAP0351 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/16/2011	05/15/2016		8,100,000	1.84		573,639		47,649		47,649	(133,912)						0002
INT RATE CAP0333 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/12/2010	07/15/2015		2,900,000	1.66		168,881	2,822	7,228		7,228	(39,818)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/11/2009	11/15/2013		3,600,000	2.30	86,400	86,307					(1,613)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/15/2013		2,200,000	2.30	52,800	52,743					(986)						0002
INT RATE CAP0264 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/05/2013		5,000,000	3.31	155,000												0002
INT RATE CAP0271 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/05/2013		5,000,000	3.23	171,000						(18)						0002
INT RATE CAP0278 ON LIABILITY-STRIKE 2YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/25/2013		7,000,000	2.75	227,000												0002
INT RATE CAP0257 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/08/2013		10,000,000	2.48	492,000												0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		2,600,000	2.68	49,010	147,100		141		141	(10,832)						0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		700,000	2.68	13,195	39,604		38		38	(2,916)						0002
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		2,400,000	2.73	45,720	137,234		66		66	(5,702)						0002
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		1,400,000	2.73	26,670	80,053		38		38	(3,326)						0002
INT RATE CAP0258 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/18/2013		5,000,000	2.35	266,000												0002
INT RATE CAP0266 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/26/2013		5,000,000	3.47	141,000						(1)						0002
INT RATE CAP0273 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/26/2013		7,000,000	3.07	268,000						(74)						0002
INT RATE CAP0259 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/25/2013		10,000,000	2.56	475,000												0002

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INT RATE CAP0267 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/30/2013		5,000,000	3.34	154,000						(2)						0002
INT RATE CAP0260 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/08/2013		15,000,000	2.66	676,000												0002
INT RATE CAP0274 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	01/28/2013		5,000,000	2.94	179,000												0002
INT RATE CAP0261 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/22/2013		5,000,000	3.00	184,000												0002
INT RATE CAP0268 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/03/2013		15,000,000	3.30	478,000						(10)						0002
INT RATE CAP0275 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	04/01/2013		5,000,000	2.56	238,000												0002
INT RATE CAP0262 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/13/2013		15,000,000	3.09	529,000												0002
INT RATE CAP0269 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/12/2013		10,000,000	3.20	343,000						(15)						0002
INT RATE CAP0276 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	05/28/2013		5,000,000	3.25	160,000												0002
INT RATE CAP0255 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/05/2013		5,000,000	2.73	207,000												0002
INT RATE CAP0263 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/28/2013		5,000,000	3.26	159,000												0002
INT RATE CAP0270 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/24/2013		10,000,000	3.41	300,000						(12)						0002
INT RATE CAP0277 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	08/08/2013		6,500,000	3.19	228,000						(27)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		2,000,000	1.94		127,004		3,238		3,238	(21,688)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		3,550,000	1.94		225,433		5,748		5,748	(38,496)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		350,000	1.94		22,226		567		567	(3,795)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	03/15/2014		2,900,000	2.89	48,865	146,559					(3,090)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/15/2014		2,300,000	2.89	38,755	116,236					(2,451)						0002
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	05/15/2014		2,500,000	2.89	44,500	133,490					(3,868)						0002
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		2,500,000	2.89	44,500	133,490					(3,868)						0002
INT RATE CAP0256 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/20/2013		10,000,000	2.85	387,000												0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		3,200,000	2.49	55,360	165,747		100		100	(12,085)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		740,000	2.49	12,802	38,329		23		23	(2,795)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		160,000	2.49	2,768	8,287		5		5	(604)						0002
INT RATE CAP0265 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/18/2013		15,000,000	3.62	377,000												0002
INT RATE CAP0272 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/15/2013		5,000,000	3.15	181,000						(30)						0002
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	07/15/2014		6,000,000	2.83	117,600	352,885		1		1	(13,313)						0002
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/15/2014		5,400,000	2.83	105,840	317,597		1		1	(11,982)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	04/15/2014		4,800,000	2.83	87,840	263,474					(6,626)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/15/2014		1,200,000	2.83	21,960	65,868					(1,657)						0002

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INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	09/15/2014		4,000,000	2.74	69,600	208,929		24		24	(11,770)						0002
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/15/2014		3,000,000	2.74	52,200	156,697		18		18	(8,828)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	08/15/2014		5,400,000	2.77	96,660	290,117		9		9	(13,931)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/15/2014		4,500,000	2.77	80,550	241,764		8		8	(11,609)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	05/15/2014		2,625,000	2.77	44,363	133,077					(4,374)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		1,275,000	2.77	21,548	64,638					(2,124)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	06/15/2014		4,000,000	2.74	65,400	196,213					(7,921)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/15/2014		2,000,000	2.74	32,700	98,106					(3,961)						0002
INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	02/18/2011	01/15/2016		1,500,000	2.56		110,727		2,546		2,546	(15,233)						0002
INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	02/18/2011	01/15/2016		4,000,000	2.56		295,273		6,790		6,790	(40,623)						0002
INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/15/2011	02/15/2016		1,300,000	2.20		95,613		3,827		3,827	(16,345)						0002
INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/15/2011	02/15/2016		4,900,000	2.20		360,387		14,427		14,427	(61,607)						0002
INT RATE CAP0353 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/21/2011	06/15/2016		4,300,000	1.84		309,177		27,536		27,536	(75,561)						0002
INT RATE CAP0353 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/21/2011	06/15/2016		7,900,000	1.84		568,023		50,590		50,590	(138,820)						0002
INT RATE CAP0355 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/25/2011	07/15/2016		6,600,000	1.29		385,383		81,960		81,960	(158,032)						0002
INT RATE CAP0355 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/25/2011	07/15/2016		1,400,000	1.29		81,748		17,385		17,385	(33,522)						0002
INT RATE CAP0357 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/22/2011	08/15/2016		4,600,000	1.11		221,683		74,307		74,307	(120,747)						0002
INT RATE CAP0357 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/22/2011	08/15/2016		5,000,000	1.11		240,960		80,769		80,769	(131,246)						0002
INT RATE CAP0359 ON LIABILITY-STRIKE 5YR CMS EFF.09/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	09/15/2016		2,000,000	1.29	88,000			28,507		28,507	(46,234)						0002
INT RATE CAP0359 ON LIABILITY-STRIKE 5YR CMS EFF.09/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	09/15/2016		3,300,000	1.29	145,200			47,036		47,036	(76,285)						0002
INT RATE CAP0361 ON LIABILITY-STRIKE 5YR CMS EFF.10/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	10/15/2016		2,000,000	1.29	90,800			30,379		30,379	(46,822)						0002
INT RATE CAP0361 ON LIABILITY-STRIKE 5YR CMS EFF.10/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	10/15/2016		2,400,000	1.29	108,960			36,454		36,454	(56,186)						0002
INT RATE CAP0363 ON LIABILITY-STRIKE 5YR CMS EFF.11/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	11/15/2016		900,000	1.29	41,940			14,497		14,497	(21,290)						0002
INT RATE CAP0363 ON LIABILITY-STRIKE 5YR CMS EFF.11/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	11/15/2016		700,000	1.29	32,620			11,275		11,275	(16,559)						0002
INT RATE CAP0365 ON LIABILITY-STRIKE 5YR CMS EFF.12/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	01/17/2012	12/15/2016		500,000	1.11		23,200		10,098		10,098	(13,102)						0002
INT RATE CAP0365 ON LIABILITY-STRIKE 5YR CMS EFF.12/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	01/17/2012	12/15/2016		300,000	1.11		13,920		6,059		6,059	(7,861)						0002
INT RATE CAP0367 ON LIABILITY-STRIKE 5YR CMS EFF.01/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	02/08/2012	01/15/2017		300,000	1.09		15,667		6,499		6,499	(9,168)						0002
INT RATE CAP0367 ON LIABILITY-STRIKE 5YR CMS EFF.01/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	02/08/2012	01/15/2017		400,000	1.09		20,889		8,665		8,665	(12,224)						0002
INT RATE CAP0369 ON LIABILITY-STRIKE 5YR CMS EFF.02/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	03/22/2012	02/15/2017		600,000	1.36		31,320		10,709		10,709	(20,611)						0002
INT RATE CAP0369 ON LIABILITY-STRIKE 5YR CMS EFF.02/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	03/22/2012	02/15/2017		500,000	1.36		26,100		8,924		8,924	(17,176)						0002

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INT RATE CAP0371 ON LIABILITY-STRIKE 5YR CMS EFF.03/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/16/2012	03/15/2017		1,800,000	1.12		84,375		41,685		41,685	(42,690)					0002
INT RATE CAP0371 ON LIABILITY-STRIKE 5YR CMS EFF.03/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/16/2012	03/15/2017		1,100,000	1.12		51,563		25,474		25,474	(26,088)					0002
INT RATE CAP0374 ON LIABILITY-STRIKE 5YR CMS EFF.04/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/11/2012	04/15/2017		1,600,000	1.10		70,720		39,836		39,836	(30,884)					0002
INT RATE CAP0374 ON LIABILITY-STRIKE 5YR CMS EFF.04/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/11/2012	04/15/2017		200,000	1.10		8,840		4,979		4,979	(3,861)					0002
INT RATE CAP0376 ON LIABILITY-STRIKE 5YR CMS EFF.05/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/13/2012	05/15/2017		1,400,000	1.00		54,667		39,960		39,960	(14,707)					0002
INT RATE CAP0376 ON LIABILITY-STRIKE 5YR CMS EFF.05/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/13/2012	05/15/2017		300,000	1.00		11,714		8,563		8,563	(3,151)					0002
INT RATE CAP0378 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/11/2012	06/15/2017		2,100,000	0.86		80,132		71,186		71,186	(8,946)					0002
INT RATE CAP0378 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/11/2012	06/15/2017		1,300,000	0.86		49,605		44,067		44,067	(5,538)					0002
INT RATE CAP0380 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	08/15/2012	07/15/2017		3,000,000	0.98		134,400		95,531		95,531	(38,869)					0002
INT RATE CAP0380 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	08/15/2012	07/15/2017		1,500,000	0.98		67,200		47,765		47,765	(19,435)					0002
INT RATE CAP0382 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/11/2012	08/15/2017		3,300,000	0.82		149,187		125,165		125,165	(24,023)					0002
INT RATE CAP0382 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/11/2012	08/15/2017		400,000	0.82		18,083		15,171		15,171	(2,912)					0002
INT RATE CAP0384 ON LIABILITY-STRIKE 5YR CMS EFF.09/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	10/15/2012	09/15/2017		2,900,000	0.80		118,900		116,010		116,010	(2,890)					0002
INT RATE CAP0384 ON LIABILITY-STRIKE 5YR CMS EFF.09/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	10/15/2012	09/15/2017		200,000	0.80		8,200		8,001		8,001	(199)					0002
0109999. Subtotal - Purchased Options - Hedging Other - Caps										11,767,241	18,146,242	2,822	1,778,281	XXX	1,778,281	(2,545,491)				XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										17,707,241	18,146,242	2,822	1,778,281	XXX	1,778,281	(2,642,874)				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										5,940,000	114,640,984	334,267	114,975,250	XXX	114,975,250	(97,383)		334,267		XXX	XXX
0379999. Total Purchased Options - Put Options											3,850,000	(1,977,500)	1,872,500	XXX	1,872,500			(1,977,500)		XXX	XXX
0389999. Total Purchased Options - Caps										11,767,241	18,146,242	2,822	1,778,281	XXX	1,778,281	(2,545,491)				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										17,707,241	136,637,225	(1,640,411)	118,626,031	XXX	118,626,031	(2,642,874)		(1,643,233)		XXX	XXX
S&P500 INDEX 02/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index...	CBOE	10/22/2012	02/15/2013	500		1,400.00		(3,210,000)	875,000	(2,335,000)		(2,335,000)			875,000			100.00/100.00
S&P500 INDEX 02/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index...	CBOE	12/04/2012	02/15/2013	170		1,400.00		(714,000)	(79,900)	(793,900)		(793,900)			(79,900)			100.00/100.00
S&P500 INDEX 01/18/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index...	CBOE	12/03/2012	01/18/2013	290		1,350.00		(2,024,200)	(284,200)	(2,308,400)		(2,308,400)			(284,200)			100.00/100.00
S&P500 INDEX 01/18/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index...	CBOE	12/03/2012	01/18/2013	265		1,375.00		(1,335,600)	(188,150)	(1,523,750)		(1,523,750)			(188,150)			100.00/100.00
S&P500 INDEX 01/18/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index...	CBOE	12/03/2012	01/18/2013	120		1,400.00		(402,000)	(46,800)	(448,800)		(448,800)			(46,800)			100.00/100.00
S&P500 INDEX 01/18/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index...	CBOE	12/03/2012	01/18/2013	50		1,425.00		(100,000)	(3,000)	(103,000)		(103,000)			(3,000)			100.00/100.00
S&P500 INDEX 02/15/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index...	CBOE	12/04/2012	02/15/2013	170		1,425.00		(484,500)	(39,100)	(523,600)		(523,600)			(39,100)			100.00/100.00
S&P500 INDEX 02/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index...	CBOE	12/04/2012	02/15/2013	170		1,450.00		(297,500)	(11,050)	(308,550)		(308,550)			(11,050)			100.00/100.00
S&P500 INDEX 03/15/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index...	CBOE	12/05/2012	03/15/2013	50		1,325.00		(520,500)	(36,000)	(556,500)		(556,500)			(36,000)			100.00/100.00

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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)
S&P500 INDEX 03/15/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2012	03/15/2013	150		1,500.00		(145,500)	15,750	(129,750)		(129,750)			15,750				100.00/100.00
S&P500 INDEX 06/21/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	06/21/2013	25		1,375.00		(210,000)	(18,750)	(228,750)		(228,750)			(18,750)				100.00/100.00
S&P500 INDEX 06/21/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	06/21/2013	250		1,475.00		(820,000)	(72,500)	(892,500)		(892,500)			(72,500)				100.00/100.00
S&P500 INDEX 09/20/2013 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	200		1,525.00		(586,000)	(52,000)	(638,000)		(638,000)			(52,000)				100.00/100.00
S&P500 INDEX 09/20/2013 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	225		1,550.00		(499,500)	(45,000)	(544,500)		(544,500)			(45,000)				100.00/100.00
S&P500 INDEX 12/20/2013 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/10/2012	12/20/2013	50		1,525.00		(205,000)	(17,500)	(222,500)		(222,500)			(17,500)				100.00/100.00
S&P500 FUTURES 01/18/2013 1435 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	12/20/2012	01/18/2013	25		1,435.00		(162,500)	80,000	(82,500)		(82,500)			80,000				100.00/100.00
S&P500 INDEX 12/20/2013 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	100		1,550.00		(384,000)	24,000	(360,000)		(360,000)			24,000				100.00/100.00
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/09/2012	12/20/2013	225		1,475.00		(1,215,000)	(252,000)	(1,467,000)		(1,467,000)			(252,000)				100.00/100.00
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	140		1,475.00		(828,100)	(84,700)	(912,800)		(912,800)			(84,700)				100.00/100.00
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	100		1,475.00		(612,000)	(40,000)	(652,000)		(652,000)			(40,000)				100.00/100.00
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	225		1,475.00		(1,525,500)	58,500	(1,467,000)		(1,467,000)			58,500				100.00/100.00
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/28/2012	12/20/2013	400		1,475.00		(2,520,000)	(88,000)	(2,608,000)		(2,608,000)			(88,000)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/24/2012	12/20/2013	125		1,450.00		(1,250,000)	285,000	(965,000)		(965,000)			285,000				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/31/2012	12/20/2013	350		1,450.00		(3,500,000)	798,000	(2,702,000)		(2,702,000)			798,000				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	250		1,450.00		(1,762,500)	(167,500)	(1,930,000)		(1,930,000)			(167,500)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	400		1,450.00		(2,888,000)	(200,000)	(3,088,000)		(3,088,000)			(200,000)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	225		1,450.00		(1,800,000)	63,000	(1,737,000)		(1,737,000)			63,000				100.00/100.00
S&P500 INDEX 12/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/12/2012	12/20/2013	125		1,500.00		(812,500)	133,750	(678,750)		(678,750)			133,750				100.00/100.00
S&P500 INDEX 06/21/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2012	06/21/2013	225		1,450.00		(1,012,500)	(51,750)	(1,064,250)		(1,064,250)			(51,750)				100.00/100.00
S&P500 INDEX 06/21/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/06/2012	06/21/2013	500		1,450.00		(2,595,000)	230,000	(2,365,000)		(2,365,000)			230,000				100.00/100.00
S&P500 INDEX 06/21/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/14/2012	06/21/2013	200		1,500.00		(1,260,000)	744,000	(516,000)		(516,000)			744,000				100.00/100.00
S&P500 INDEX 06/21/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/15/2012	06/21/2013	325		1,400.00		(2,369,250)	(78,000)	(2,447,250)		(2,447,250)			(78,000)				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2012	06/21/2013	75		1,425.00		(397,500)	(57,000)	(454,500)		(454,500)			(57,000)				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/29/2012	06/21/2013	500		1,425.00		(3,150,000)	120,000	(3,030,000)		(3,030,000)			120,000				100.00/100.00
S&P500 INDEX 03/15/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2012	03/15/2013	325		1,425.00		(2,600,000)	1,339,000	(1,261,000)		(1,261,000)			1,339,000				100.00/100.00
S&P500 INDEX 03/15/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	03/15/2013	400		1,425.00		(2,784,000)	1,232,000	(1,552,000)		(1,552,000)			1,232,000				100.00/100.00
S&P500 INDEX 03/15/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	03/15/2013	275		1,475.00		(1,383,250)	950,125	(433,125)		(433,125)			950,125				100.00/100.00
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/10/2012	03/15/2013	200		1,450.00		(1,040,000)	524,000	(516,000)		(516,000)			524,000				100.00/100.00
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/13/2012	03/15/2013	400		1,450.00		(2,316,000)	1,284,000	(1,032,000)		(1,032,000)			1,284,000				100.00/100.00

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S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/14/2012	03/15/2013	500		1,450.00		(2,025,000)	735,000	(1,290,000)		(1,290,000)			735,000				100.00/100.00
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/04/2012	09/20/2013	125		1,475.00		(1,012,500)	366,250	(646,250)		(646,250)			366,250				100.00/100.00
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/19/2012	09/20/2013	300		1,475.00		(1,950,000)	399,000	(1,551,000)		(1,551,000)			399,000				100.00/100.00
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2012	09/20/2013	250		1,475.00		(1,400,000)	107,500	(1,292,500)		(1,292,500)			107,500				100.00/100.00
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2012	09/20/2013	250		1,475.00		(1,345,000)	52,500	(1,292,500)		(1,292,500)			52,500				100.00/100.00
S&P500 INDEX 09/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2012	09/20/2013	400		1,500.00		(2,872,000)	1,228,000	(1,644,000)		(1,644,000)			1,228,000				100.00/100.00
S&P500 INDEX 09/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/28/2012	09/20/2013	400		1,500.00		(2,520,000)	876,000	(1,644,000)		(1,644,000)			876,000				100.00/100.00
S&P500 INDEX 09/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	50		1,500.00		(185,500)	(20,000)	(205,500)		(205,500)			(20,000)				100.00/100.00
S&P500 INDEX 09/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/24/2012	09/20/2013	150		1,450.00		(1,440,000)	484,500	(955,500)		(955,500)			484,500				100.00/100.00
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants											(66,471,900)	11,071,975	(55,399,925)	XXX	(55,399,925)			11,071,975			XXX	XXX
S&P500 INDEX 03/15/2013 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2012	03/15/2013	250		1,300.00		(452,500)	131,250	(321,250)		(321,250)			131,250				100.00/100.00
S&P FUTURES 01/18/2013 1435 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	12/20/2012	01/18/2013	25		1,435.00		(143,750)	(31,875)	(175,625)		(175,625)			(31,875)				100.00/100.00
0449999. Subtotal - Written Options - Hedging Effective - Put Options											(596,250)	99,375	(496,875)	XXX	(496,875)			99,375			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective											(67,068,150)	11,171,350	(55,896,800)	XXX	(55,896,800)			11,171,350			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											(66,471,900)	11,071,975	(55,399,925)	XXX	(55,399,925)			11,071,975			XXX	XXX
0799999. Total Written Options - Put Options											(596,250)	99,375	(496,875)	XXX	(496,875)			99,375			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											(67,068,150)	11,171,350	(55,896,800)	XXX	(55,896,800)			11,171,350			XXX	XXX
INT RATE SWAP0648 ON VARIABLE RATE SECURITIES	Q3915#AD8	SCHEDULE D	Currency	CITIBANK	08/25/2005	10/27/2015		10,000,000	USD 5.100%(NDBB6M+0.71			98,483	(1,844,951)		(692,390)			(669,102)		83,993		100.00/100.00
INT RATE SWAP0647 ON VARIABLE RATE SECURITIES	Q3915#AC0	SCHEDULE D	Currency	CITIBANK	08/25/2005	10/27/2017		30,000,000	USD 5.250%(ADBB6M+0.83			(455,349)	(11,089,519)		(5,795,609)			(609,381)		329,477		100.00/100.00
INT RATE SWAP0597 ON VARIABLE RATE SECURITIES	Q7160#AC3	SCHEDULE D	Currency	CITIBANK	03/23/2005	05/05/2015		10,000,000	USD 5.500%(ADBB6M+0.65			(59,650)	(3,472,556)		(2,438,896)			(199,806)		76,526		100.00/100.00
CURRENCY SWAP0504 ON FIXED RATE SECURITIES	706327AB9	SCHEDULE D	Currency	UBS AG	04/30/2004	06/15/2014		1,892,285	USD 5.790%(CAD 5.990%)			(45,519)	(718,943)		(744,395)			(59,081)		11,412		100.00/100.00
CURRENCY SWAP0504 ON FIXED RATE SECURITIES	706327AB9	SCHEDULE D	Currency	UBS AG	04/23/2008	06/15/2014		7,569,141	USD 5.790%(CAD 5.990%)			(182,078)	(2,875,772)		(2,977,578)			(236,324)		45,648		100.00/100.00
INT RATE SWAP0711 ON FIXED RATE SECURITIES	G6043#AA3	SCHEDULE D	Currency	BARCLAY'S CAPITAL	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			160,821	1,129,611		1,729,891			(652,497)		143,227		100.00/100.00
INT RATE SWAP0752 ON FIXED RATE SECURITIES	C5864@AD1	SCHEDULE D	Currency	JP MORGAN CHASE BANK	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			3,078	(2,394,109)		(1,193,861)			(477,193)		219,210		100.00/100.00
INT RATE SWAP0700 ON FIXED RATE SECURITIES	D8355*AA8	SCHEDULE D	Currency	JP MORGAN CHASE BANK	02/10/2006	03/01/2016		57,000,000	USD 5.920%(EUR 4.485%)			578,601	(6,043,891)		(5,038,606)			(1,154,560)		507,198		100.00/100.00
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												98,387	(27,310,131)	XXX	(17,151,444)			(4,057,944)		1,416,689	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												98,387	(27,310,131)	XXX	(17,151,444)			(4,057,944)		1,416,689	XXX	XXX

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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)
INT RATE SWAP1056 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		50,000,000	US0003M(1.8790%)			(303,890)	(352,896)		(352,896)	93,760		402,581		167,577		0004
INT RATE SWAP1055 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		438,500,000	US0003M(1.8150%)			(2,388,735)	(2,202,892)		(2,202,892)	772,193		3,547,993		1,257,140		0004
INT RATE SWAP1052 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		177,553,000	US0003M(1.7090%)			(727,892)	(299,997)		(299,997)	242,091		1,501,073		315,160		0004
INT RATE SWAP1053 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		79,190,000	US0003M(1.7460%)			(367,931)	(233,683)		(233,683)	126,203		645,233		178,283		0004
INT RATE SWAP1054 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		86,700,000	US0003M(1.7950%)			(448,779)	(370,657)		(370,657)	152,191		703,132		232,508		0004
INT RATE SWAP1057 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		32,500,000	US0003M(1.9350%)			(218,584)	(294,412)		(294,412)	65,627		260,025		121,187		0004
INT RATE SWAP1030 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	10/27/2009	04/30/2013		500,000,000	2.2090%(US0003M)			8,739,359	3,167,519		3,167,519	(6,880,516)				1,433,455		0003
INT RATE SWAP1031 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	CREDIT SUISSE FB	10/28/2009	04/30/2013		500,000,000	2.1250%(US0003M)			8,319,359	3,027,732		3,027,732	(6,463,837)				1,433,455		0003
INT RATE SWAP1026 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	10/22/2009	10/26/2013		300,000,000	2.3910%(US0003M)			5,789,188	5,081,428		5,081,428	(3,999,706)				1,357,627		0003
INT RATE SWAP1058 ON MTN LIAB	IM Contracts	Exhibit 7	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		976,398,000	1.8140%(US0003M)			5,298,364	4,901,881		4,901,881	(1,698,923)		(7,911,050)		2,799,246		0003
INT RATE SWAP1025 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	10/21/2009	10/23/2013		350,000,000	2.3625%(US0003M)			6,650,210	5,787,850		5,787,850	(4,578,416)				1,575,932		0003
INT RATE SWAP1029 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	10/27/2009	04/30/2013		500,000,000	2.2550%(US0003M)			8,969,359	3,244,069		3,244,069	(7,108,697)				1,433,455		0003
INT RATE SWAP1032 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	10/29/2009	04/30/2013		250,000,000	2.1538%(US0003M)			4,231,555	1,537,788		1,537,788	(3,303,225)				716,728		0003
BASIS SWAP0554 ON LIABILITIES CPI	IM Contracts	Exhibit 7	Interest	MERRILL LYNCH	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M +0.19%)			2,681,460	8,712,853		8,712,853	770,469				839,750		0005
INT RATE SWAP1127 ON FIXED RATE SECURITIES EFF.10/24/11	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	08/19/2011	10/23/2013		350,000,000	US0003M(0.5213%)			(208,773)	(572,131)		(572,131)	(1,800,519)				1,575,932		0004
INT RATE SWAP1128 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	08/19/2011	04/30/2013		500,000,000	US0003M(0.5025%)			(210,663)	(327,673)		(327,673)	(1,584,505)				1,433,455		0004
INT RATE SWAP1130 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	08/19/2011	04/30/2013		250,000,000	US0003M(0.5063%)			(112,805)	(166,957)		(166,957)	(782,952)				716,728		0004
INT RATE SWAP1133 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	08/19/2011	04/30/2013		500,000,000	US0003M(0.5075%)			(235,663)	(335,994)		(335,994)	(1,559,703)				1,433,455		0004
INT RATE SWAP1134 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	CREDIT SUISSE FB	08/19/2011	04/30/2013		500,000,000	US0003M(0.5030%)			(213,163)	(328,505)		(328,505)	(1,582,024)				1,433,455		0004
INT RATE SWAP1131 ON FIXED RATE SECURITIES EFF.10/26/11	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	08/19/2011	10/26/2013		300,000,000	US0003M(0.5238%)			(187,438)	(501,204)		(501,204)	(1,544,536)				1,357,627		0004
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												45,054,536	29,474,119	XXX	29,474,119	(40,665,025)		(851,013)		21,812,156	XXX	XXX
CDS CS3071368 ON CTX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/29/2010	03/20/2015		2,000,000	credit event/(1.0000)	34,522		(27,051)	(28,961)		(28,961)	(154,723)		(6,718)			3FE	0006
CDS CS2518476 ON CITIZENS COMMUNICATIONS 09/20/13	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		4,000,000	credit event/(3.5200)			(143,147)	(82,014)		(82,014)	(157,698)					3FE	0006
CDS CS2776967 ON FRCA 445 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	03/19/2009	03/20/2014		3,000,000	credit event/(4.4500)			(135,725)	(137,307)		(137,307)	(185,142)					3FE	0006
CDS CS3276181 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/20/2010	12/20/2015		1,000,000	credit event/(5.0000)	(56,846)		(39,825)	(113,985)		(113,985)	(18,396)		11,008			3FE	0006
CDS CS3332497 ON DISHN-DDBS 500 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	03/09/2011	03/20/2016		3,000,000	credit event/(5.0000)	(280,425)		(96,725)	(319,976)		(319,976)	(153,462)		55,775			3FE	0006
CDS CS3171200 ON RIG-TRANS 100 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	05/24/2010	06/20/2013		5,000,000	credit event/(1.0000)	5,946		(52,771)	(20,187)		(20,187)	24,086		(1,937)			2FE	0006
CDS CS3178890 ON KMG 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	06/03/2010	06/20/2015		10,000,000	credit event/(1.0000)	183,977		(138,138)	(5,114)		(5,114)	127,766		(36,471)			2FE	0006
CDS CS3030430 ON LEN 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	12/10/2009	03/20/2015		9,000,000	credit event/(1.0000)	903,101		(262,704)	(21,304)		(21,304)	(395,734)		(171,204)			4FE	0006
CDS CS3217318 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/21/2010	09/20/2015		450,000	credit event/(1.0000)	46,380		(13,561)	7,626		7,626	(22,904)		(8,986)			4FE	0006

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 CS3181449 ON GSF 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	06/04/2010	12/20/2014		10,000,000	credit event/(1.0000)	167,816		(138,617)	(158,508)		(158,508)	12,143		(36,950)			2FE	0006
CDS CS1937941 ON FREESCALE 500 12/20/13	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	01/29/2009	12/20/2013		4,000,000	credit event/(5.0000)	1,720,000		(555,152)	(30,918)		(30,918)	433,697		(351,818)			4FE	0006
CDS CS3419526 ON HBOS-SCOTBKPLC 100 09/20/14	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	07/21/2011	09/20/2014		5,000,000	credit event/(1.0000)	240,871		(127,044)	(36,510)		(36,510)	(513,080)		(76,198)			2FE	0006
CDS CS3427214 ON BACORP 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/10/2011	09/20/2016		15,000,000	credit event/(1.0000)	1,371,756		(421,033)	22,775		22,775	(1,530,205)		(268,533)			2FE	0006
CDS CS3429772 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		(279,501)	(38,327)		(38,327)	(437,922)		(177,835)			1FE	0006
CDS CS3429798 ON BACORP 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	08/11/2011	09/20/2013		20,000,000	credit event/(1.0000)	1,038,803		(696,696)	(105,196)		(105,196)	(696,185)		(493,363)			2FE	0006
CDS CS3445133 ON CRDSUI-USA 100 09/20/14	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	09/06/2011	09/20/2014		10,000,000	credit event/(1.0000)	(105,096)		(67,051)	(68,503)		(68,503)	(44,604)		34,615			1FE	0006
CDS CS3447691 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	09/07/2011	09/20/2013		1,500,000	credit event/(5.0000)	15,000		(83,627)	(47,854)		(47,854)	(55,254)		(7,377)			4FE	0006
CDS CS3491210 ON DISHN-DDBS 500 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	10/11/2011	12/20/2016		5,000,000	credit event/(5.0000)	(95,201)		(235,820)	(526,603)		(526,603)	(196,383)		18,347			3FE	0006
CDS CS3496326 ON KINMKS 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	10/17/2011	12/20/2014		15,000,000	credit event/(1.0000)	755,065		(390,524)	(72,687)		(72,687)	(435,600)		(238,024)			3FE	0006
CDS CS3498892 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		(121,515)	134,414		134,414	(172,023)		(70,681)			3FE	0006
CDS CS3598733 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/18/2012	06/20/2017		2,000,000	credit event/(5.0000)		(100,245)	(41,148)	(150,888)		(150,888)	(64,217)		13,574			3FE	0006
CDS CS3603855 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/25/2012	06/20/2017		2,000,000	credit event/(5.0000)		(59,728)	(61,551)	(73,658)		(73,658)	(21,823)		7,893			4FE	0006
CDS CS3603871 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/25/2012	06/20/2017		3,000,000	credit event/(1.0000)		127,140	(37,635)	123,386		123,386	13,047		(16,801)			3FE	0006
CDS CS3632003 ON MWD 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	05/09/2012	06/20/2014		15,000,000	credit event/(1.0000)		749,693	(326,201)	(70,743)		(70,743)	(592,568)		(227,867)			1FE	0006
CDS CS3655046 ON KMG 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/17/2012	06/20/2014		10,000,000	credit event/(1.0000)		(10,341)	(60,267)	(21,778)		(21,778)	(14,503)		3,067			2FE	0006
CDS CS3711369 ON RBOS-RBOSP 300 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	06/11/2012	06/20/2014		9,630,000	credit event/(3.0000)		(28,020)	(155,248)	(384,546)		(384,546)	(364,185)		7,659			1FE	0006
CDS CS3798416 ON MWD 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	07/26/2012	09/20/2014		15,000,000	credit event/(1.0000)		630,726	(191,489)	(45,023)		(45,023)	(550,093)		(125,656)			1FE	0006
CDS CS3857287 ON BBY 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	08/21/2012	09/20/2013		5,000,000	credit event/(5.0000)		(81,250)	(64,653)	(32,822)		(32,822)	21,414		27,014			3FE	0006
CDS CS3900814 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	09/10/2012	09/20/2014		25,000,000	credit event/(1.0000)		174,527	(104,112)	(158,927)		(158,927)	(307,119)		(26,335)			1FE	0006
0929999. Subtotal - Swaps - Hedging Other - Credit Default										6,685,690	1,402,502	(5,068,530)	(2,464,138)	XXX	(2,464,138)	(6,451,672)		(2,163,803)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										6,685,690	1,402,502	39,986,006	27,009,982	XXX	27,009,982	(47,116,697)		(3,014,816)		21,812,156	XXX	XXX
CDS SPI200TT8 ON LOWES COMPANIES			Credit	DEUTSCHE BANK	11/01/2009	09/20/2014		5,000,000	0.3500/(credit event)			17,792			16,392					5,000,000	1FE	
CDS CS2275200 ON CITY OF NEW YORK RR40%			Credit	CITIBANK	11/08/2007	12/20/2017		25,000,000	1.3000/(credit event)			330,417			(3,461,320)					25,000,000	1FE	
CDS CN9297281 ON FTD BASKET			Credit	MERRILL LYNCH	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			711,667			(26,470,381)					100,000,000	1FE	
CDS CXS789789 ON CDX.NA.IG.18 06/20/17			Credit	BARCLAY'S CAPITAL	04/12/2012	06/20/2017		100,000,000	1.0000/(credit event)		43,067	724,604	37,115		661,806			(5,951)		100,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default											43,067	1,784,479	37,115	XXX	(29,253,504)			(5,951)		230,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication											43,067	1,784,479	37,115	XXX	(29,253,504)			(5,951)		230,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												45,054,536	29,474,119	XXX	29,474,119	(40,665,025)		(851,013)		21,812,156	XXX	XXX
1169999. Total Swaps - Credit Default										6,685,690	1,445,568	(3,284,051)	(2,427,022)	XXX	(31,717,641)	(6,451,672)		(2,169,754)		230,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												98,387	(27,310,131)	XXX	(17,151,444)		(4,057,944)			1,416,689	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX

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)
1209999. Total Swaps										6,685,690	1,445,568	41,868,872	(263,034)	XXX	(19,394,966)	(47,116,697)	(4,057,944)	(3,020,767)		253,228,846	XXX	XXX
FXFWD0413 (0.7553 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA	12/18/2012	03/21/2013		45,013,518	(0.7553 EUR) / 1 USD				155,876		155,876		155,876			105,369		0007
1229999. Subtotal - Forwards - Hedging Other													155,876	XXX	155,876		155,876			105,369	XXX	XXX
1269999. Subtotal - Forwards													155,876	XXX	155,876		155,876			105,369	XXX	XXX
1399999. Subtotal - Hedging Effective											51,422,834	9,626,503	33,640,819	XXX	43,799,506		(4,057,944)	9,528,117		1,416,689	XXX	XXX
1409999. Subtotal - Hedging Other										24,392,930	19,548,743	39,988,829	28,944,139	XXX	28,944,139	(49,759,571)	155,876	(3,014,816)		21,917,525	XXX	XXX
1419999. Subtotal - Replication											43,067	1,784,479	37,115	XXX	(29,253,504)			(5,951)		230,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										24,392,930	71,014,644	51,399,811	62,622,073	XXX	43,490,141	(49,759,571)	(3,902,068)	6,507,349		253,334,214	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaptions provide an offset to interest rate increases on variable rate liabilities or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liabilities or portfolio of liabilities.
0002	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0003	Interest rate swap effectively increases duration of hedged portfolio of variable rate securities. Notional amount is equivalent to hedged amount of par on variable rate security portfolio.
0004	Interest rate swap effectively decreases duration of hedged portfolio of fixed rate securities. Notional amount is equivalent to hedged amount of par on fixed rate security portfolio.
0005	Interest rate swap effectively converts variable rate interest exposure on a portfolio of liabilities from an inflation based rate (CPI or Fed funds) to a variable LIBOR rate. Notional amount is equivalent to hedged amount of par on portfolio of variable rate liabilities.
0006	Credit default swap effectively hedges 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 A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During 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	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
S&P500 INDEX 01/20/2012 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/08/2011	01/20/2012	01/03/2012	SALE	350		1,225.00	2,870,000		2,204,300	631,050	2,204,300				631,050				100.00/100.00
S&P500 INDEX 06/15/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/17/2011	06/15/2012	01/03/2012	SALE	100		1,275.00	901,000		751,800	102,300	751,800				102,300				100.00/100.00
S&P500 INDEX 06/15/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/17/2011	06/15/2012	01/03/2012	SALE	200		1,275.00	1,802,000		1,501,600	202,600	1,501,600				202,600				100.00/100.00
S&P500 INDEX 12/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/18/2011	12/21/2012	01/03/2012	SALE	300		1,250.00	3,420,000		3,749,400	375,900	3,749,400				375,900				100.00/100.00
S&P500 INDEX 01/20/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/29/2011	01/20/2012	01/04/2012	SALE	300		1,250.00	711,000		1,079,400	249,900	1,079,400				249,900				100.00/100.00
S&P500 CLIQUET 01/05/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/07/2011	01/05/2012	01/05/2012	EXPIRATION	3,200,000	S&P 500	48,640													100.00/100.00
S&P500 INDEX 01/06/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/05/2012	01/06/2012	01/06/2012	EXERCISE	70		1,275.00	25,200		19,600	(5,600)	19,600				(5,600)				100.00/100.00
S&P500 INDEX 01/20/2012 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/08/2011	01/20/2012	01/10/2012	SALE	50		1,225.00	410,000		348,900	124,150	348,900				124,150				100.00/100.00
S&P500 INDEX 01/20/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/01/2011	01/20/2012	01/10/2012	SALE	150		1,250.00	585,000		659,700	244,950	659,700				244,950				100.00/100.00
S&P500 INDEX 01/20/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/13/2011	01/20/2012	01/10/2012	SALE	100		1,250.00	350,000		439,800	163,300	439,800				163,300				100.00/100.00
S&P500 INDEX 01/20/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2011	01/20/2012	01/11/2012	SALE	200		1,275.00	660,000		419,600	133,600	419,600				133,600				100.00/100.00
S&P500 CLIQUET 01/12/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/14/2011	01/12/2012	01/12/2012	EXPIRATION	3,400,000	S&P 500	41,480													100.00/100.00
S&P500 INDEX 01/20/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/02/2011	01/20/2012	01/12/2012	SALE	150		1,275.00	540,000		352,200	137,700	352,200				137,700				100.00/100.00
S&P500 CLIQUET 01/13/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/21/2011	01/13/2012	01/13/2012	EXPIRATION	3,900,000	S&P 500	51,090													100.00/100.00
S&P500 INDEX 01/20/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/02/2011	01/20/2012	01/13/2012	SALE	50		1,275.00	180,000		85,900	14,400	85,900				14,400				100.00/100.00
S&P500 INDEX 01/13/2012 1295 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/09/2012	01/13/2012	01/13/2012	EXPIRATION	230		1,295.00		80,500		(80,500)					(80,500)				100.00/100.00
S&P500 INDEX 01/20/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/14/2011	01/20/2012	01/17/2012	SALE	100		1,300.00	320,000		45,800	(14,200)	45,800				(14,200)				100.00/100.00
S&P500 INDEX 01/20/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/02/2011	01/20/2012	01/18/2012	SALE	100		1,275.00	360,000		272,800	129,800	272,800				129,800				100.00/100.00
S&P500 INDEX 01/20/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/02/2011	01/20/2012	01/18/2012	SALE	100		1,275.00	360,000		279,800	136,800	279,800				136,800				100.00/100.00
S&P500 INDEX 01/20/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/14/2011	01/20/2012	01/18/2012	SALE	100		1,300.00	320,000		65,800	5,800	65,800				5,800				100.00/100.00
S&P500 CLIQUET 01/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/28/2011	01/24/2012	01/24/2012	EXPIRATION	5,100,000	S&P 500	63,750													100.00/100.00
S&P500 INDEX 02/17/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/02/2011	02/17/2012	01/26/2012	SALE	300		1,325.00	690,000		629,400	326,400	629,400				326,400				100.00/100.00
S&P500 CLIQUET 01/27/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	02/04/2011	01/27/2012	01/27/2012	EXPIRATION	2,200,000	S&P 500	40,260													100.00/100.00
S&P500 INDEX 02/17/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2011	02/17/2012	01/30/2012	SALE	150		1,275.00	694,500		644,700	207,450	644,700				207,450				100.00/100.00
S&P500 INDEX 02/17/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/11/2012	02/17/2012	01/30/2012	SALE	50		1,275.00		187,500	214,900	27,400	214,900				27,400				100.00/100.00
S&P500 INDEX 02/17/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/11/2012	02/17/2012	02/01/2012	SALE	150		1,275.00		562,500	818,700	256,200	818,700				256,200				100.00/100.00
S&P500 CLIQUET 02/03/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	02/11/2011	02/03/2012	02/03/2012	EXPIRATION	3,300,000	S&P 500	63,360													100.00/100.00
S&P500 INDEX 02/17/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2011	02/17/2012	02/03/2012	SALE	250		1,300.00	675,000		1,099,500	647,000	1,099,500				647,000				100.00/100.00
S&P500 INDEX 02/17/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2011	02/17/2012	02/07/2012	SALE	150		1,300.00	405,000		674,700	403,200	674,700				403,200				100.00/100.00
S&P500 INDEX 02/17/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/10/2012	02/17/2012	02/07/2012	SALE	50		1,300.00		120,250	224,900	104,650	224,900				104,650				100.00/100.00
S&P500 INDEX 02/17/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/10/2012	02/17/2012	02/08/2012	SALE	100		1,300.00		240,500	499,800	259,300	499,800				259,300				100.00/100.00
S&P500 INDEX 02/17/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/10/2012	02/17/2012	02/09/2012	SALE	100		1,300.00		240,500	509,800	269,300	509,800				269,300				100.00/100.00
S&P500 CLIQUET 02/14/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	02/18/2011	02/14/2012	02/14/2012	EXPIRATION	2,900,000	S&P 500	51,330													100.00/100.00
S&P500 INDEX 02/17/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2011	02/17/2012	02/15/2012	SALE	200		1,325.00	502,000		539,600	337,600	539,600				337,600				100.00/100.00
S&P500 INDEX 02/17/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/04/2012	02/17/2012	02/15/2012	SALE	50		1,325.00		60,000	134,900	74,900	134,900				74,900				100.00/100.00
S&P500 INDEX 02/17/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/04/2012	02/17/2012	02/16/2012	SALE	250		1,325.00		300,000	475,750	175,750	475,750				175,750				100.00/100.00
S&P500 CLIQUET 02/17/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	02/25/2011	02/17/2012	02/17/2012	EXPIRATION	3,000,000	S&P 500	36,300													100.00/100.00
S&P500 INDEX 03/16/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/01/2011	03/16/2012	02/21/2012	SALE	300		1,325.00	2,811,000		1,439,400	884,400	1,439,400				884,400				100.00/100.00
S&P500 INDEX 03/16/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/01/2011	03/16/2012	02/23/2012	SALE	150		1,325.00	1,405,500		584,700	307,200	584,700				307,200				100.00/100.00
S&P500 INDEX 03/16/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2011	03/16/2012	02/23/2012	SALE	350		1,325.00	3,220,000		1,364,300	716,800	1,364,300				716,800				100.00/100.00
S&P500 CLIQUET 02/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/04/2011	02/24/2012	02/24/2012	EXPIRATION	3,200,000	S&P 500	48,000													100.00/100.00
S&P500 INDEX 03/16/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2011	03/16/2012	02/29/2012	SALE	150		1,325.00	1,380,000		794,700	517,200	794,700				517,200				100.00/100.00
S&P500 INDEX 03/16/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/25/2011	03/16/2012	02/29/2012	SALE	350		1,325.00	3,115,000		1,854,300	1,206,800	1,854,300				1,206,800				100.00/100.00
S&P500 CLIQUET 03/02/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/11/2011	03/02/2012	03/02/2012	EXPIRATION	3,300,000	S&P 500	50,160													100.00/100.00
S&P500 INDEX 03/16/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/25/2011	03/16/2012	03/02/2012	SALE	200		1,300.00	2,000,000		1,419,600	860,600	1,419,600				860,600				100.00/100.00
S&P500 INDEX 03/16/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2012	03/16/2012	03/07/2012	SALE	100		1,275.00		500,000	769,800	269,800	769,800				269,800				100.00/100.00
S&P500 CLIQUET 03/09/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/18/2011	03/09/2012	03/09/2012	EXPIRATION	2,600,000	S&P 500	35,100													100.00/100.00
S&P500 INDEX 03/16/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/25/2011	03/16/2012	03/16/2012	EXERCISE	300		1,300.00	3,000,000		3,153,000	2,314,500	3,153,000				2,314,500				100.00/100.00
S&P500 INDEX 03/16/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/15/2011	03/16/2012	03/16/2012	EXERCISE	450		1,300.00	4,437,000		4,729,500	3,471,750	4,729,500				3,471,750				100.00/100.00
S&P500 INDEX 03/16/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/19/2011	03/16/2012	03/16/2012	EXERCISE	500		1,300.00	4,190,000		5,255,000	3,857,500	5,255,000				3,857,500				100.00/100.00
S&P500 INDEX 03/16/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/25/2011	03/16/2012	03/16/2012	EXERCISE	250		1,325.00	2,225,000		2,002,500	1,540,000	2,002,500				1,540,000				100.00/100.00
S&P500 FUTURES 03/16/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/05/2012	03/19/2012	03/16/2012	SALE	100		1,400.00		25,000		(25,000)					(25,000)				100.00/100.00
S&P500 INDEX 03/16/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2012	03/16/2012	03/16/2012	EXERCISE	250		1,275.00		1,250,000	3,252,500	2,002,500	3,252,500				2,002,500				100.00/100.00
S&P500 INDEX 06/21/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/17/2012	06/21/2013	03/19/2012	SALE	300		1,350.00		3,795,000	4,499,400	704,400	4,499,400				704,400				100.00/100.00
S&P500 CLIQUET 03/23/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	04/01/2011	03/23/2012	03/23/2012	EXPIRATION	3,600,000	S&P 500	82,800													100.00/100.00
S&P500 INDEX 06/21/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/02/2012	06/21/2013	03/26/2012	SALE	150		1,375.00		1,663,500	1,874,700	211,200	1,874,700				211,200				100.00/100.00
S&P500 INDEX 06/21/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/16/2012	06/21/2013	03/26/2012	SALE	300		1,375.00		3,900,000	3,749,400	(150,600)	3,749,400				(150,600)				100.00/100.00
S&P500 CLIQUET 03/30/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/08/2011	03/30/2012	03/30/2012	EXPIRATION	3,900,000	S&P 500	72,540													100.00/100.00
S&P500 CLIQUET 04/05/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/15/2011	04/05/2012	04/05/2012	EXPIRATION	3,600,000	S&P 500	56,520													100.00/100.00
S&P500 CLIQUET 04/13/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/25/2011	04/13/2012	04/13/2012	EXPIRATION	4,000,000	S&P 500	87,600													100.00/100.00
S&P500 INDEX 04/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/18/2012	04/20/2012	04/16/2012	SALE	100		1,325.00		380,000	459,800	79,800	459,800				79,800				100.00/100.00
S&P500 INDEX 04/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/03/2012	04/20/2012	04/16/2012	SALE	250		1,325.00		1,150,000	1,149,500	(500)	1,149,500				(500)				100.00/100.00
S&P500 INDEX 04/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2012	04/20/2012	04/16/2012	SALE	50		1,325.00		265,000	229,900	(35,100)	229,900				(35,100)				100.00/100.00
S&P500 INDEX 04/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2012	04/20/2012	04/18/2012	SALE	225		1,325.00		1,192,500	1,349,550	157,050	1,349,550				157,050				100.00/100.00
S&P500 INDEX 04/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2012	04/20/2012	04/19/2012	SALE	225		1,325.00		1,192,500	1,394,550	202,050	1,394,550				202,050				100.00/100.00
S&P500 INDEX 04/20/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/07/2012	04/20/2012	04/19/2012	SALE	100		1,300.00		660,000	809,800	149,800	809,800				149,800				100.00/100.00
S&P500 CLIQUET 04/20/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	04/29/2011	04/20/2012	04/20/2012	EXPIRATION	3,100,000	S&P 500	78,430													100.00/100.00
S&P500 INDEX 04/20/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/02/2012	04/20/2012	04/20/2012	EXERCISE	200		1,350.00		832,000	667,867	(164,133)	667,867				(164,133)				100.00/100.00
S&P500 CLIQUET 04/25/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	04/29/2011	04/25/2012	04/25/2012	EXPIRATION	2,000,000	S&P 500	43,400													100.00/100.00
S&P500 CLIQUET 04/27/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/06/2011	04/27/2012	04/27/2012	EXPIRATION	1,700,000	S&P 500	34,000													100.00/100.00
S&P500 INDEX 06/15/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/15/2011	06/15/2012	05/01/2012	SALE	50		1,325.00	423,000		444,900	240,150	444,900				240,150				100.00/100.00
S&P500 INDEX 06/15/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2012	06/15/2012	05/01/2012	SALE	300		1,325.00		1,500,000	2,669,400	1,169,400	2,669,400				1,169,400				100.00/100.00
S&P500 CLIQUET 05/03/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/06/2011	05/03/2012	05/03/2012	EXPIRATION	1,600,000	S&P 500	28,320													100.00/100.00
S&P500 CLIQUET 05/04/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/13/2011	05/04/2012	05/04/2012	EXPIRATION	1,500,000	S&P 500	30,000													100.00/100.00
S&P500 INDEX 05/18/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/07/2012	05/18/2012	05/08/2012	SALE	200		1,325.00		1,100,000	699,600	(400,400)	699,600				(400,400)				100.00/100.00
S&P500 INDEX 05/18/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/29/2012	05/18/2012	05/08/2012	SALE	50		1,325.00		365,000	174,900	(190,100)	174,900				(190,100)				100.00/100.00
S&P500 CLIQUET 05/11/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/13/2011	05/11/2012	05/11/2012	EXPIRATION	1,400,000	S&P 500	26,180													100.00/100.00

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
S&P500 CLIQUET 05/11/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/20/2011	05/11/2012	05/11/2012	EXPIRATION		4,000,000	S&P 500	76,000												100.00/100.00
S&P500 INDEX 05/11/2012 1340 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/08/2012	05/11/2012	05/11/2012	EXERCISE	250		1,340.00			477,500	334,500	(143,000)	334,500			(143,000)				100.00/100.00
S&P500 INDEX 05/18/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/29/2012	05/18/2012	05/14/2012	SALE	450		1,325.00			3,285,000	1,079,100	(2,205,900)	1,079,100			(2,205,900)				100.00/100.00
S&P500 INDEX 05/18/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/16/2012	05/18/2012	05/14/2012	SALE	50		1,325.00			285,000	119,900	(165,100)	119,900			(165,100)				100.00/100.00
S&P500 INDEX 05/18/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/16/2012	05/18/2012	05/15/2012	SALE	350		1,325.00			1,995,000	730,800	(1,264,200)	730,800			(1,264,200)				100.00/100.00
S&P500 INDEX 05/18/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/18/2012	05/18/2012	05/15/2012	SALE	50		1,325.00			340,000	104,400	(235,600)	104,400			(235,600)				100.00/100.00
S&P500 INDEX 05/18/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/18/2012	05/18/2012	05/15/2012	SALE	175		1,325.00			1,190,000	349,650	(840,350)	349,650			(840,350)				100.00/100.00
S&P500 INDEX 05/18/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/19/2012	05/18/2012	05/15/2012	SALE	25		1,325.00			170,000	49,950	(120,050)	49,950			(120,050)				100.00/100.00
S&P500 CLIQUET 05/18/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/20/2011	05/18/2012	05/18/2012	EXPIRATION		1,400,000	S&P 500	25,620												100.00/100.00
S&P500 CLIQUET 05/18/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/27/2011	05/18/2012	05/18/2012	EXPIRATION		2,500,000	S&P 500	47,750												100.00/100.00
S&P500 INDEX 05/18/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/19/2012	05/18/2012	05/18/2012	EXPIRATION	200		1,325.00		1,360,000			(1,360,000)				(1,360,000)				100.00/100.00
S&P500 INDEX 05/18/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2012	05/18/2012	05/18/2012	EXPIRATION	50		1,325.00		38,500			(38,500)				(38,500)				100.00/100.00
S&P500 INDEX 06/15/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2011	06/15/2012	05/24/2012	SALE	50		1,350.00	430,000		53,150	(103,100)	53,150				(103,100)				100.00/100.00
S&P500 INDEX 06/15/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/08/2011	06/15/2012	05/24/2012	SALE	400		1,350.00	3,128,000		425,200	(824,800)	425,200				(824,800)				100.00/100.00
S&P500 INDEX 06/15/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/29/2011	06/15/2012	05/25/2012	SALE	400		1,350.00	2,440,000		329,200	(920,800)	329,200				(920,800)				100.00/100.00
S&P500 CLIQUET 05/25/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	05/27/2011	05/25/2012	05/25/2012	EXPIRATION		3,000,000	S&P 500	65,100												100.00/100.00
S&P500 CLIQUET 05/25/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	06/03/2011	05/25/2012	05/25/2012	EXPIRATION		2,800,000	S&P 500	46,480												100.00/100.00
S&P500 CLIQUET 05/31/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	06/03/2011	05/31/2012	05/31/2012	EXPIRATION		600,000	S&P 500	8,700												100.00/100.00
S&P500 CLIQUET 06/01/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/10/2011	06/01/2012	06/01/2012	EXPIRATION		1,200,000	S&P 500	17,280												100.00/100.00
S&P500 CLIQUET 06/06/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/10/2011	06/06/2012	06/06/2012	EXPIRATION		2,000,000	S&P 500	35,200												100.00/100.00
S&P500 INDEX 06/15/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/17/2011	06/15/2012	06/08/2012	SALE	200		1,275.00	1,802,000		899,600	(399,400)	899,600				(399,400)				100.00/100.00
S&P500 INDEX 06/15/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2011	06/15/2012	06/08/2012	SALE	300		1,275.00	2,700,000		1,349,400	(599,100)	1,349,400				(599,100)				100.00/100.00
S&P500 CLIQUET 06/08/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	06/17/2011	06/08/2012	06/08/2012	EXPIRATION		5,000,000	S&P 500	83,000												100.00/100.00
S&P500 INDEX 06/21/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2012	06/21/2013	06/08/2012	SALE	500		1,375.00		4,850,000	3,761,500	(1,088,500)	3,761,500				(1,088,500)				100.00/100.00
S&P500 INDEX 06/08/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2012	06/08/2012	06/08/2012	EXERCISE	50		1,325.00		4,000	3,250	(750)	3,250				(750)				100.00/100.00
S&P500 INDEX 06/08/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2012	06/08/2012	06/08/2012	EXERCISE	100		1,325.00		4,000	6,500	2,500	6,500				2,500				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2012	06/15/2012	06/15/2012	EXPIRATION	200		1,375.00		5,000		(5,000)					(5,000)				100.00/100.00
S&P500 INDEX 06/15/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2011	06/15/2012	06/15/2012	EXERCISE	200		1,275.00	1,800,000		1,229,200	(69,800)	1,229,200				(69,800)				100.00/100.00
S&P500 INDEX 06/15/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/01/2011	06/15/2012	06/15/2012	EXERCISE	450		1,275.00	5,400,000		2,765,700	(157,050)	2,765,700				(157,050)				100.00/100.00
S&P500 INDEX 06/15/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/05/2011	06/15/2012	06/15/2012	EXERCISE	400		1,275.00	2,604,000		2,458,400	(139,600)	2,458,400				(139,600)				100.00/100.00
S&P500 INDEX 06/15/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2011	06/15/2012	06/15/2012	EXERCISE	400		1,300.00	3,800,000		1,458,400	(627,600)	1,458,400				(627,600)				100.00/100.00
S&P500 INDEX 06/15/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2011	06/15/2012	06/15/2012	EXERCISE	350		1,300.00	2,618,000		1,276,100	(549,150)	1,276,100				(549,150)				100.00/100.00
S&P500 INDEX 06/15/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/19/2012	06/15/2012	06/15/2012	EXERCISE	100		1,300.00		931,000	364,600	(566,400)	364,600				(566,400)				100.00/100.00
S&P500 CLIQUET 06/15/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/24/2011	06/15/2012	06/15/2012	EXPIRATION		2,000,000	S&P 500	34,800												100.00/100.00
S&P500 INDEX 07/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/01/2012	07/20/2012	06/15/2012	SALE	500		1,325.00		4,800,000	1,869,000	(2,931,000)	1,869,000				(2,931,000)				100.00/100.00
S&P500 CLIQUET 06/22/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	06/24/2011	06/22/2012	06/22/2012	EXPIRATION		2,000,000	S&P 500	29,000												100.00/100.00
S&P500 CLIQUET 06/22/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	07/01/2011	06/22/2012	06/22/2012	EXPIRATION		1,000,000	S&P 500	24,700												100.00/100.00
S&P500 CLIQUET 06/29/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/01/2011	06/29/2012	06/29/2012	EXPIRATION		1,300,000	S&P 500	27,690												100.00/100.00
S&P500 CLIQUET 06/29/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/08/2011	06/29/2012	06/29/2012	EXPIRATION		1,800,000	S&P 500	43,740												100.00/100.00
S&P500 INDEX 06/29/2012 1320 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/29/2012	06/29/2012	06/29/2012	EXERCISE	75		1,320.00		225,000	316,125	91,125	316,125				91,125				100.00/100.00
S&P500 INDEX 06/29/2012 1340 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/29/2012	06/29/2012	06/29/2012	EXERCISE	30		1,340.00		54,000	66,450	12,450	66,450				12,450				100.00/100.00
S&P500 CLIQUET 07/05/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/08/2011	07/05/2012	07/05/2012	EXPIRATION		1,500,000	S&P 500	26,250												100.00/100.00
S&P500 INDEX 07/06/2012 1365 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/02/2012	07/06/2012	07/06/2012	EXPIRATION	100		1,365.00		87,000		(87,000)					(87,000)				100.00/100.00
S&P500 INDEX 07/06/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/06/2012	07/06/2012	07/06/2012	EXERCISE	50		1,350.00		31,000	23,350	(7,650)	23,350				(7,650)				100.00/100.00
S&P500 CLIQUET 07/13/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/15/2011	07/13/2012	07/13/2012	EXPIRATION		1,000,000	S&P 500	13,200												100.00/100.00
S&P500 CLIQUET 07/13/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/15/2011	07/13/2012	07/13/2012	EXPIRATION		1,000,000	S&P 500	15,800												100.00/100.00
S&P500 CLIQUET 07/13/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/15/2011	07/13/2012	07/13/2012	EXPIRATION		1,000,000	S&P 500	18,600												100.00/100.00
S&P500 INDEX 07/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/01/2012	07/20/2012	07/13/2012	SALE	150		1,325.00		1,440,000	434,700	(1,005,300)	434,700				(1,005,300)				100.00/100.00
S&P500 INDEX 07/13/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/13/2012	07/13/2012	07/13/2012	EXERCISE	150		1,325.00		391,500	476,550	85,050	476,550				85,050				100.00/100.00
S&P500 INDEX 03/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2012	03/15/2013	07/17/2012	SALE	250		1,375.00		2,750,000	1,599,500	(1,150,500)	1,599,500				(1,150,500)				100.00/100.00
S&P500 INDEX 07/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/01/2012	07/20/2012	07/17/2012	SALE	250		1,325.00		2,400,000	949,500	(1,450,500)	949,500				(1,450,500)				100.00/100.00
S&P500 INDEX 07/20/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/15/2012	07/20/2012	07/17/2012	SALE	250		1,300.00		1,375,000	1,424,500	49,500	1,424,500				49,500				100.00/100.00
S&P500 INDEX 07/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/26/2012	07/20/2012	07/18/2012	SALE	100		1,325.00		186,000	439,800	253,800	439,800				253,800				100.00/100.00
S&P500 INDEX 07/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2012	07/20/2012	07/18/2012	SALE	50		1,325.00		115,500	219,900	104,400	219,900				104,400				100.00/100.00
S&P500 INDEX 07/20/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/15/2012	07/20/2012	07/19/2012	SALE	150		1,300.00		825,000	1,102,200	277,200	1,102,200				277,200				100.00/100.00
S&P500 INDEX 07/20/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/15/2012	07/20/2012	07/19/2012	SALE	100		1,300.00		550,000	749,800	199,800	749,800				199,800				100.00/100.00
S&P500 CLIQUET 07/20/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/22/2011	07/20/2012	07/20/2012	EXPIRATION		1,500,000	S&P 500	20,850												100.00/100.00
S&P500 CLIQUET 07/20/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/22/2011	07/20/2012	07/20/2012	EXPIRATION		1,500,000	S&P 500	27,450				(126)				(126)				100.00/100.00
S&P500 CLIQUET 07/20/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/22/2011	07/20/2012	07/20/2012	EXPIRATION		1,500,000	S&P 500	34,650				(744)				(744)				100.00/100.00
S&P500 CLIQUET 07/20/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/29/2011	07/20/2012	07/20/2012	EXPIRATION		2,200,000	S&P 500	35,860				(729)				(729)				100.00/100.00
S&P500 CLIQUET 07/25/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/29/2011	07/25/2012	07/25/2012	EXPIRATION		2,100,000	S&P 500	27,090												100.00/100.00
S&P500 CLIQUET 08/03/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	08/12/2011	08/03/2012	08/03/2012	EXPIRATION		1,700,000	S&P 500	24,310				(760)				(760)				100.00/100.00
S&P500 CLIQUET 08/09/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/12/2011	08/09/2012	08/09/2012	EXERCISE		1,500,000	S&P 500	21,900		78,278	67,892	78,278				67,892				100.00/100.00
S&P500 CLIQUET 08/17/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/19/2011	08/17/2012	08/17/2012	EXERCISE		3,000,000	S&P 500	35,400		140,871	111,098	140,871				111,098				100.00/100.00
S&P500 CLIQUET 08/17/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/26/2011	08/17/2012	08/17/2012	EXERCISE		2,600,000	S&P 500	40,820		147,048	117,008	147,048				117,008				100.00/100.00
S&P500 CLIQUET 08/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/26/2011	08/24/2012	08/24/2012	EXPIRATION		2,600,000	S&P 500	35,360			(1,968)					(1,968)				100.00/100.00
S&P500 CLIQUET 08/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/02/2011	08/24/2012	08/24/2012	EXPIRATION		2,100,000	S&P 500	28,350			(1,740)					(1,740)				100.00/100.00
S&P500 CLIQUET 08/31/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/02/2011	08/31/2012	08/31/2012	EXPIRATION		1,700,000	S&P 500	24,650			(4,144)					(4,144)				100.00/100.00
S&P500 CLIQUET 08/31/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/09/2011	08/31/2012	08/31/2012	EXPIRATION		2,500,000	S&P 500	25,000			(3,109)					(3,109)				100.00/100.00
S&P500 CLIQUET 09/14/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/23/2011	09/14/2012	09/14/2012	EXERCISE		1,700,000	S&P 500	17,510		79,987	74,995	79,987				74,995				100.00/100.00
S&P500 CLIQUET 09/21/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/23/2011	09/21/2012	09/21/2012	EXERCISE		1,600,000	S&P 500	13,280		5,029	4,032	5,029				4,032				100.00/100.00
S&P500 INDEX 09/21/2012 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2011	09/21/2012	09/21/2012	EXERCISE	350		1,175.00	4,725,000		10,225,600	5,117,350	10,225,600				5,117,350				100.00/100.00
S&P500 INDEX 09/21/2012 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/02/2011	09/21/2012	09/21/2012	EXERCISE	50		1,225.00	575,000		1,210,800	642,050	1,210,800				642,050				100.00/100.00
S&P500 INDEX 09/21/2012 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/30/2011	09/21/2012	09/21/2012	EXERCISE	400		1,150.00	4,804,000		12,686,400	6,160,400	12,686,400				6,160,400				100.00/100.00
S&P500 CLIQUET 09/21/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/30/2011	09/21/2012	09/21/2012	EXERCISE		3,700,000	S&P 500	40,330		50,110	46,367	50,110				46,367				100.00/100.00
S&P500 INDEX 09/21/2012 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/07/2011	09/21/2012	09/21/2012	EXERCISE	400		1,125.00	5,760,000		13,686,400	6,444,400	13,686,400				6,444,400				100.00/100.00
S&P500 INDEX 09/21/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/17/2012	09/21/2012	09/21/2012	EXERCISE	250		1,325.00		1,450,000	3,554,000	2,104,000	3,554,000				2,104,000				100.00/100.00
S&P500 INDEX 09/21/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/15/2012	09/21/2012	09/21/2012	EXERCISE	100		1,400.00		265,000	671,600	406,600	671,600				406,600				100.00/100.00

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/03/2012	12/20/2013	09/24/2012	SALE	300		1,400.00		3,234,000	4,109,400	875,400	4,109,400				875,400				100.00/100.00
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/17/2012	12/20/2013	09/24/2012	SALE	350		1,400.00		4,340,000	4,794,300	454,300	4,794,300				454,300				100.00/100.00
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/24/2012	12/20/2013	09/24/2012	SALE	50		1,400.00		630,000	684,900	54,900	684,900				54,900				100.00/100.00
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/24/2012	12/20/2013	09/25/2012	SALE	300		1,400.00		3,780,000	4,169,400	389,400	4,169,400				389,400				100.00/100.00
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/31/2012	12/20/2013	09/25/2012	SALE	100		1,400.00		1,256,000	1,389,800	133,800	1,389,800				133,800				100.00/100.00
S&P500 CLIQUET 09/28/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/07/2011	09/28/2012	09/28/2012	EXPIRATION	3,200,000		S&P 500	35,840			(828)					(828)				100.00/100.00
S&P500 INDEX 12/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/13/2012	12/20/2013	10/04/2012	SALE	200		1,350.00		2,400,000	3,419,600	1,019,600	3,419,600				1,019,600				100.00/100.00
S&P500 CLIQUET 10/05/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	10/14/2011	10/05/2012	10/05/2012	EXERCISE		2,900,000	S&P 500	33,350		52,873	52,606	52,873				52,606				100.00/100.00
S&P500 CLIQUET 10/12/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JP MORGAN CHASE BANK	10/14/2011	10/12/2012	10/12/2012	EXERCISE		1,700,000	S&P 500	16,150		24,415	24,415	24,415				24,415				100.00/100.00
S&P500 CLIQUET 10/12/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/21/2011	10/12/2012	10/12/2012	EXERCISE		3,400,000	S&P 500	43,180		97,859	97,834	97,859				97,834				100.00/100.00
S&P500 INDEX 12/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2012	12/20/2013	10/12/2012	SALE	50		1,500.00		420,000	324,900	(95,100)	324,900				(95,100)				100.00/100.00
S&P500 CLIQUET 10/18/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/21/2011	10/18/2012	10/18/2012	EXERCISE		1,800,000	S&P 500	20,160		11,760	11,442	11,760				11,442				100.00/100.00
S&P500 CLIQUET 10/19/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/28/2011	10/19/2012	10/19/2012	EXPIRATION		2,400,000	S&P 500	27,840			(462)					(462)				100.00/100.00
S&P500 INDEX 12/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/13/2012	12/20/2013	10/22/2012	SALE	300		1,350.00		3,600,000	4,349,400	749,400	4,349,400				749,400				100.00/100.00
S&P500 INDEX 12/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2012	12/20/2013	10/22/2012	SALE	200		1,350.00		2,400,000	2,899,600	499,600	2,899,600				499,600				100.00/100.00
S&P500 CLIQUET 10/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/28/2011	10/24/2012	10/24/2012	EXPIRATION		2,500,000	S&P 500	29,000												100.00/100.00
S&P500 CLIQUET 11/09/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/18/2011	11/09/2012	11/09/2012	EXERCISE		3,400,000	S&P 500	35,360		45,744	43,108	45,744				43,108				100.00/100.00
S&P500 CLIQUET 11/16/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	12/02/2011	11/16/2012	11/16/2012	EXPIRATION		3,000,000	S&P 500	34,500			(737)					(737)				100.00/100.00
S&P500 CLIQUET 11/30/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	12/02/2011	11/30/2012	11/30/2012	EXERCISE		3,500,000	S&P 500	34,930		11,971	10,097	11,971				10,097				100.00/100.00
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/07/2012	12/20/2013	11/30/2012	SALE	300		1,425.00		3,657,000	2,489,400	(1,167,600)	2,489,400				(1,167,600)				100.00/100.00
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/12/2012	12/20/2013	11/30/2012	SALE	70		1,425.00		708,400	580,860	(127,540)	580,860				(127,540)				100.00/100.00
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	03/15/2013	12/05/2012	SALE	175		1,400.00		1,522,500	888,650	(633,850)	888,650				(633,850)				100.00/100.00
S&P500 INDEX 03/15/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/19/2012	03/15/2013	12/05/2012	SALE	300		1,350.00		4,105,500	2,522,400	(1,583,100)	2,522,400				(1,583,100)				100.00/100.00
S&P500 INDEX 03/15/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	03/15/2013	12/05/2012	SALE	150		1,350.00		1,695,000	1,261,200	(433,800)	1,261,200				(433,800)				100.00/100.00
S&P500 INDEX 03/15/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/14/2012	03/15/2013	12/05/2012	SALE	275		1,300.00		3,199,625	3,423,200	223,575	3,423,200				223,575				100.00/100.00
S&P500 INDEX 06/21/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/01/2012	06/21/2013	12/06/2012	SALE	300		1,300.00		3,060,000	4,088,400	1,028,400	4,088,400				1,028,400				100.00/100.00
S&P500 INDEX 06/21/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/15/2012	06/21/2013	12/06/2012	SALE	400		1,300.00		5,120,000	5,451,200	331,200	5,451,200				331,200				100.00/100.00
S&P500 INDEX 06/21/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/29/2012	06/21/2013	12/06/2012	SALE	175		1,300.00		2,304,750	2,384,900	80,150	2,384,900				80,150				100.00/100.00
S&P500 INDEX 06/21/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/11/2012	06/21/2013	12/06/2012	SALE	300		1,350.00		3,246,000	3,029,400	(216,600)	3,029,400				(216,600)				100.00/100.00
S&P500 INDEX 06/21/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2012	06/21/2013	12/06/2012	SALE	250		1,350.00		2,255,000	2,524,500	269,500	2,524,500				269,500				100.00/100.00
S&P500 INDEX 06/21/2013 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2012	06/21/2013	12/06/2012	SALE	300		1,275.00		3,930,000	4,679,400	749,400	4,679,400				749,400				100.00/100.00
S&P500 INDEX 12/21/2012 1410 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	12/21/2012	12/07/2012	SALE	118		1,410.00		200,600	200,364	(236)	200,364				(236)				100.00/100.00
S&P500 CLIQUET 12/07/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JP MORGAN CHASE BANK	12/16/2011	12/07/2012	12/07/2012	EXERCISE		3,700,000	S&P 500	44,400		41,331	31,572	41,331				31,572				100.00/100.00
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/24/2012	09/20/2013	12/07/2012	SALE	700		1,400.00		8,750,000	5,885,600	(2,864,400)	5,885,600				(2,864,400)				100.00/100.00
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2012	09/20/2013	12/07/2012	SALE	175		1,400.00		2,240,000	1,471,400	(768,600)	1,471,400				(768,600)				100.00/100.00
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/31/2012	12/20/2013	12/10/2012	SALE	250		1,400.00		3,140,000	2,449,500	(690,500)	2,449,500				(690,500)				100.00/100.00
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2012	12/20/2013	12/10/2012	SALE	425		1,400.00		4,887,500	4,164,150	(723,350)	4,164,150				(723,350)				100.00/100.00
S&P500 INDEX 12/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2012	12/20/2013	12/10/2012	SALE	300		1,350.00		3,600,000	3,839,400	239,400	3,839,400				239,400				100.00/100.00
S&P500 INDEX 12/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	12/10/2012	SALE	100		1,350.00		1,260,000	1,279,800	19,800	1,279,800				19,800				100.00/100.00
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/12/2012	12/20/2013	12/10/2012	SALE	150		1,425.00		1,518,000	1,259,700	(258,300)	1,259,700				(258,300)				100.00/100.00
S&P500 INDEX 12/21/2012 1415 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2012	12/21/2012	12/21/2012	EXERCISE	150		1,415.00		249,000	278,700	29,700	278,700				29,700				100.00/100.00
S&P500 INDEX 12/21/2012 1410 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	12/21/2012	12/21/2012	EXERCISE	162		1,410.00		275,400	381,996	106,596	381,996				106,596				100.00/100.00
S&P500 INDEX 12/21/2012 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/26/2011	12/21/2012	12/21/2012	EXERCISE	400		1,150.00	5,320,000		11,343,200	4,353,200	11,343,200				4,353,200				100.00/100.00
S&P500 INDEX 12/21/2012 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/02/2011	12/21/2012	12/21/2012	EXERCISE	500		1,150.00	9,000,000		14,179,000	5,441,500	14,179,000				5,441,500				100.00/100.00
S&P500 INDEX 12/21/2012 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/02/2011	12/21/2012	12/21/2012	EXERCISE	450		1,175.00	5,535,000		11,636,100	4,519,350	11,636,100				4,519,350				100.00/100.00
S&P500 INDEX 12/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/20/2012	12/21/2012	12/21/2012	EXERCISE	400		1,250.00		5,420,000	7,343,200	1,923,200	7,343,200				1,923,200				100.00/100.00
S&P500 INDEX 12/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/18/2011	12/21/2012	12/21/2012	EXERCISE	50		1,250.00	570,000		917,900	355,650	917,900				355,650				100.00/100.00
S&P500 INDEX 12/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/09/2011	12/21/2012	12/21/2012	EXERCISE	500		1,250.00	6,105,000		9,179,000	3,556,500	9,179,000				3,556,500				100.00/100.00
S&P500 INDEX 12/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/13/2012	12/21/2012	12/21/2012	EXERCISE	300		1,250.00		3,645,000	5,507,400	1,862,400	5,507,400				1,862,400				100.00/100.00
S&P500 INDEX 12/21/2012 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2011	12/21/2012	12/21/2012	EXERCISE	400		1,225.00	4,600,000		8,343,200	3,261,200	8,343,200				3,261,200				100.00/100.00
S&P500 INDEX 12/21/2012 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/29/2011	12/21/2012	12/21/2012	EXERCISE	400		1,225.00	5,148,000		8,343,200	3,261,200	8,343,200				3,261,200				100.00/100.00
S&P500 INDEX 12/21/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/06/2012	12/21/2012	12/21/2012	EXERCISE	150		1,275.00		1,564,500	2,378,700	814,200	2,378,700				814,200				100.00/100.00
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants												126,341,690	147,081,225	297,023,887	56,149,756	297,023,887	XXX			56,149,756				XXX
S&P500 INDEX 01/06/2012 1270 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2012	01/06/2012	01/06/2012	EXPIRATION	350		1,270.00		81,000		(81,000)					(81,000)				100.00/100.00
S&P500 INDEX 01/20/2012 1250 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2011	01/20/2012	01/12/2012	SALE	200		1,250.00	800,000		39,600	(375,400)	39,600				(375,400)				100.00/100.00
S&P500 INDEX 01/20/2012 1250 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/13/2011	01/20/2012	01/13/2012	SALE	50		1,250.00	188,500		9,900	(93,850)	9,900				(93,850)				100.00/100.00
S&P500 INDEX 01/13/2012 1285 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/12/2012	01/13/2012	01/13/2012	EXPIRATION	70		1,285.00		11,900		(11,900)					(11,900)				100.00/100.00
S&P500 INDEX 01/20/2012 1250 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/13/2011	01/20/2012	01/20/2012	EXPIRATION	50		1,250.00	188,500			(103,750)					(103,750)				100.00/100.00
S&P500 INDEX 01/20/2012 1200 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2011	01/20/2012	01/20/2012	EXPIRATION	200		1,200.00	696,000			(164,000)					(164,000)				100.00/100.00
S&P500 INDEX 01/20/2012 1200 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2011	01/20/2012	01/20/2012	EXPIRATION	100		1,200.00	349,000			(82,000)					(82,000)				100.00/100.00
S&P500 FUTURES 01/20/2012 1275 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	01/18/2012	01/20/2012	01/20/2012	EXPIRATION	75		1,275.00		33,750		(33,750)					(33,750)				100.00/100.00
S&P500 INDEX 01/27/2012 1275 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/24/2012	01/27/2012	01/27/2012	EXPIRATION	150		1,275.00		14,250		(14,250)					(14,250)				100.00/100.00
S&P500 INDEX 02/03/2012 1310 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/31/2012	02/03/2012	02/03/2012	EXPIRATION	120		1,310.00		61,200		(61,200)					(61,200)				100.00/100.00
S&P500 INDEX 02/03/2012 1305 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/02/2012	02/03/2012	02/03/2012	EXPIRATION	50		1,305.00		2,500		(2,500)					(2,500)				100.00/100.00
S&P500 INDEX 02/10/2012 1330 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/06/2012	02/10/2012	02/10/2012	EXPIRATION	130		1,330.00		74,100		(74,100)					(74,100)				100.00/100.00
S&P500 INDEX 02/17/2012 1275 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/12/2012	02/17/2012	02/15/2012	SALE	200		1,275.00		492,000	7,800	(484,200)	7,800				(484,200)				100.00/100.00
S&P500 FUTURES 02/17/2012 1340 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	02/15/2012	02/17/2012	02/17/2012	EXPIRATION	50		1,340.00		45,000		(45,000)					(45,000)				100.00/100.00
S&P500 FUTURES 02/17/2012 1340 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	02/16/2012	02/17/2012	02/17/2012	EXPIRATION	50		1,340.00		63,750		(63,750)					(63,750)				100.00/100.00
S&P500 INDEX 02/24/2012 1320 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2012	02/24/2012	02/24/2012	EXPIRATION	120		1,320.00		2,400		(2,400)					(2,400)				100.00/100.00
S&P500 INDEX 03/02/2012 1320 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/01/2012	03/02/2012	03/02/2012	EXPIRATION	130		1,320.00		1,300		(1,300)					(1,300)				100.00/100.00
S&P500 INDEX 03/16/2012 1275 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/19/2012	03/16/2012	03/05/2012	SALE	200		1,275.00		544,000	20,600	(523,400)	20,600				(523,400)				100.00/100.00
S&P500 INDEX 03/09/2012 1305 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/08/2012	03/09/2012	03/09/2012	EXPIRATION	30		1,305.00		300		(300)					(300)				100.00/100.00
S&P500 INDEX 03/09/2012 1305 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/08/2012	03/09/2012	03/09/2012	EXPIRATION	70		1,305.00		1,050		(1,050)					(1,050)				100.00/100.00
S&P500 INDEX 03/16/2012 1350 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/01/2012	03/16/2012	03/16/2012	EXPIRATION	350		1,350.00		301,000		(301,000)					(301,000)				100.00/100.00

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During 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	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
S&P500 INDEX 03/16/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/08/2012	03/16/2012	03/16/2012	EXPIRATION	150		1,375.00		279,000		(279,000)					(279,000)				100.00/100.00
S&P500 INDEX 03/16/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/12/2012	03/16/2012	03/16/2012	EXPIRATION	100		1,375.00		98,000		(98,000)					(98,000)				100.00/100.00
S&P500 INDEX 03/16/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/13/2012	03/16/2012	03/16/2012	EXPIRATION	150		1,375.00		88,500		(88,500)					(88,500)				100.00/100.00
S&P500 INDEX 03/16/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/14/2012	03/16/2012	03/16/2012	EXPIRATION	50		1,375.00		4,000		(4,000)					(4,000)				100.00/100.00
S&P500 INDEX 03/16/2012 1350 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/28/2012	03/16/2012	03/16/2012	EXPIRATION	500		1,350.00		510,000		(510,000)					(510,000)				100.00/100.00
S&P500 INDEX 06/15/2012 1125 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/27/2011	06/15/2012	03/21/2012	SALE	200		1,125.00	1,128,000		81,600	(781,400)	81,600				(781,400)				100.00/100.00
S&P500 INDEX 04/13/2012 1320 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/10/2012	04/13/2012	04/13/2012	EXPIRATION	400		1,320.00		50,000		(50,000)					(50,000)				100.00/100.00
S&P500 INDEX 04/20/2012 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/09/2012	04/20/2012	04/20/2012	EXPIRATION	100		1,325.00		310,000		(310,000)					(310,000)				100.00/100.00
S&P500 INDEX 04/20/2012 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/13/2012	04/20/2012	04/20/2012	EXERCISE	50		1,400.00		132,500	82,950	(49,550)	82,950				(49,550)				100.00/100.00
S&P500 INDEX 04/20/2012 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/13/2012	04/20/2012	04/20/2012	EXERCISE	150		1,400.00		414,000	248,850	(165,150)	248,850				(165,150)				100.00/100.00
S&P500 INDEX 05/18/2012 1340 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/08/2012	05/18/2012	05/18/2012	EXERCISE	250		1,340.00		372,500	741,500	369,000	741,500				369,000				100.00/100.00
S&P500 INDEX 06/15/2012 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/21/2012	06/15/2012	06/15/2012	EXERCISE	250		1,400.00		1,100,000	1,588,000	488,000	1,588,000				488,000				100.00/100.00
S&P500 INDEX 06/15/2012 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/09/2012	06/15/2012	06/15/2012	EXERCISE	100		1,400.00		525,000	635,200	110,200	635,200				110,200				100.00/100.00
S&P500 FUTURES 06/15/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/21/2012	06/18/2012	06/15/2012	SALE	100		1,375.00		797,500		(797,500)					(797,500)				100.00/100.00
S&P500 INDEX 06/15/2012 1425 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/05/2012	06/15/2012	06/15/2012	EXERCISE	200		1,425.00		1,100,000	1,770,400	670,400	1,770,400				670,400				100.00/100.00
S&P500 INDEX 06/15/2012 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2012	06/15/2012	06/15/2012	EXPIRATION	180		1,325.00		324,000		(324,000)					(324,000)				100.00/100.00
S&P500 INDEX 06/15/2012 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/13/2012	06/15/2012	06/15/2012	EXPIRATION	70		1,325.00		49,000		(49,000)					(49,000)				100.00/100.00
S&P500 INDEX 07/20/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/26/2012	07/20/2012	07/20/2012	EXPIRATION	100		1,300.00		200,000		(200,000)					(200,000)				100.00/100.00
S&P500 INDEX 07/20/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/28/2012	07/20/2012	07/20/2012	EXPIRATION	50		1,300.00		89,000		(89,000)					(89,000)				100.00/100.00
S&P500 INDEX 07/20/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/28/2012	07/20/2012	07/20/2012	EXPIRATION	50		1,300.00		86,000		(86,000)					(86,000)				100.00/100.00
S&P500 INDEX 09/21/2012 1125 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/27/2011	09/21/2012	09/21/2012	EXPIRATION	100		1,125.00	752,000			(646,500)					(646,500)				100.00/100.00
S&P500 INDEX 09/21/2012 1275 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/26/2012	09/21/2012	09/21/2012	EXPIRATION	300		1,275.00		2,085,000		(2,085,000)					(2,085,000)				100.00/100.00
S&P500 INDEX 09/21/2012 950 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/25/2012	09/21/2012	09/21/2012	EXPIRATION	250		950.00		22,500		(22,500)					(22,500)				100.00/100.00
S&P500 INDEX 09/21/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/08/2012	09/21/2012	09/21/2012	EXPIRATION	50		1,375.00		108,500		(108,500)					(108,500)				100.00/100.00
S&P500 INDEX 11/02/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2012	11/02/2012	11/02/2012	EXPIRATION	250		1,375.00		97,500		(97,500)					(97,500)				100.00/100.00
S&P500 INDEX 11/16/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/07/2012	11/16/2012	11/15/2012	SALE	50		1,375.00		95,000	99,900	4,900	99,900				4,900				100.00/100.00
S&P500 INDEX 12/21/2012 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/13/2012	12/21/2012	12/10/2012	SALE	50		1,400.00		181,000	34,900	(146,100)	34,900				(146,100)				100.00/100.00
S&P500 INDEX 12/21/2012 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2012	12/21/2012	12/10/2012	SALE	50		1,400.00		62,500	34,900	(27,600)	34,900				(27,600)				100.00/100.00
S&P500 INDEX 12/21/2012 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2012	12/21/2012	12/10/2012	SALE	75		1,400.00		120,000	52,350	(67,650)	52,350				(67,650)				100.00/100.00
S&P500 INDEX 12/21/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2012	12/21/2012	12/21/2012	EXPIRATION	800		1,300.00		744,000		(744,000)					(744,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/24/2012	12/21/2012	12/21/2012	EXPIRATION	50		1,375.00		247,500		(247,500)					(247,500)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/15/2012	12/21/2012	12/21/2012	EXPIRATION	50		1,375.00		200,000		(200,000)					(200,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/28/2012	12/21/2012	12/21/2012	EXPIRATION	50		1,375.00		89,000		(89,000)					(89,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2012	12/21/2012	12/21/2012	EXPIRATION	100		1,375.00		92,000		(92,000)					(92,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	12/21/2012	12/21/2012	EXPIRATION	150		1,375.00		88,500		(88,500)					(88,500)				100.00/100.00
S&P500 INDEX 12/21/2012 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/19/2012	12/21/2012	12/21/2012	EXPIRATION	5		1,400.00		250		(250)					(250)				100.00/100.00
S&P500 INDEX 12/21/2012 1350 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	12/21/2012	12/21/2012	EXPIRATION	350		1,350.00		2,450,000		(2,450,000)					(2,450,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1350 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/17/2012	12/21/2012	12/21/2012	EXPIRATION	100		1,350.00		6,000		(6,000)					(6,000)				100.00/100.00
S&P500 FUTURES 12/21/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/22/2012	12/21/2012	12/21/2012	EXPIRATION	100		1,300.00		1,650,000		(1,650,000)					(1,650,000)				100.00/100.00
S&P500 FUTURES 12/21/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	10/22/2012	12/21/2012	12/21/2012	EXPIRATION	150		1,375.00		806,250		(806,250)					(806,250)				100.00/100.00
S&P500 INDEX 12/21/2012 1425 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/19/2012	12/21/2012	12/21/2012	EXPIRATION	200		1,425.00		602,000		(602,000)					(602,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1425 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/20/2012	12/21/2012	12/21/2012	EXPIRATION	50		1,425.00		7,500		(7,500)					(7,500)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/14/2012	12/20/2013	12/28/2012	SALE	350		1,450.00		1,950,000	2,062,200	112,200	2,062,200				112,200				100.00/100.00
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options												4,102,000	19,963,500	7,510,650	(14,830,850)	7,510,650	XXX			(14,830,850)				XXX
0079999. Subtotal - Purchased Options - Hedging Effective												130,443,690	167,044,725	304,534,537	41,318,906	304,534,537	XXX			41,318,906				XXX
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	11/12/2009	05/15/2012	05/15/2012	EXPIRATION		250,000,000	5.80	4,270,000				4,270,000		4,270,000			(4,270,000)			0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												4,270,000				4,270,000	XXX	4,270,000			(4,270,000)			XXX
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/04/2007	01/08/2012	01/08/2012	MATURITY		11,000,000	4.61	179,850	59,950			239,800		239,791			(239,800)			0002
INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	01/10/2012	01/10/2012	MATURITY		1,000,000	4.66	16,050	5,350			21,400		21,399			(21,400)			0002
INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/08/2007	01/10/2012	01/10/2012	MATURITY		4,000,000	4.66	64,200	21,400			85,600		85,596			(85,600)			0002
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	01/24/2012	01/24/2012	MATURITY		1,000,000	4.76	15,525	5,175			20,700		20,698			(20,700)			0002
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2007	01/24/2012	01/24/2012	MATURITY		5,000,000	4.76	77,625	25,875			103,500		103,490			(103,500)			0002
INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	02/08/2012	02/08/2012	MATURITY		1,000,000	4.77	14,775	4,925			19,700		19,697			(19,700)			0002
INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/06/2007	02/08/2012	02/08/2012	MATURITY		5,000,000	4.77	73,875	24,625			98,500		98,484			(98,500)			0002
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/07/2012	03/07/2012	MATURITY		1,000,000	4.45	17,550	5,850			23,400		23,394			(23,400)			0002
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/05/2007	03/07/2012	03/07/2012	MATURITY		7,000,000	4.45	122,850	40,950			163,800		163,755			(163,800)			0002
INT RATE CAP0172 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	01/01/2011	03/15/2012	03/15/2012	MATURITY		1,000,000,000	7.20	5,620,000				5,620,000		5,620,000			(5,620,000)			0002
INT RATE CAP0218 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/15/2012	03/15/2012	MATURITY		2,000,000	4.45	33,420	11,140			44,560		44,547			(44,560)			0002
INT RATE CAP0218 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/13/2007	03/15/2012	03/15/2012	MATURITY		8,000,000	4.45	133,680	44,560			178,240		178,187			(178,240)			0002
INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/21/2012	03/21/2012	MATURITY		1,000,000	4.50	16,530	5,510			22,040		22,033			(22,040)			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/19/2007	03/21/2012	03/21/2012	MATURITY		11,000,000	4.50	181,830	60,610			242,440		242,360			(242,440)			0002
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/28/2012	03/28/2012	MATURITY		1,000,000	4.46	17,520	5,840			23,360		23,352			(23,360)			0002
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/26/2007	03/28/2012	03/28/2012	MATURITY		10,000,000	4.46	175,200	58,400			233,600		233,517			(233,600)			0002
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/03/2007	04/04/2012	04/04/2012	MATURITY		14,000,000	4.55	244,230	81,410			325,640		325,514			(325,640)			0002
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/04/2012	04/04/2012	MATURITY		1,000,000	4.55	17,445	5,815			23,260		23,251			(23,260)			0002
INT RATE CAP0223 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/10/2007	04/12/2012	04/12/2012	MATURITY		12,000,000	4.63	204,480	68,160			272,640		272,526			(272,640)			0002
INT RATE CAP0224 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/16/2007	04/18/2012	04/18/2012	MATURITY		7,000,000	4.68	114,555	38,185			152,740		152,672			(152,740)			0002
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/23/2007	04/25/2012	04/25/2012	MATURITY		10,000,000	4.54	172,500	57,500			230,000		229,890			(230,000)			0002
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/25/2012	04/25/2012	MATURITY		1,000,000	4.54	17,250	5,750			23,000		22,989			(23,000)			0002
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/30/2007	05/02/2012	05/02/2012	MATURITY		9,000,000	4.53	154,440	51,480			205,920		205,815			(205,920)			0002
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/02/2012	05/02/2012	MATURITY		1,000,000	4.53	17,160	5,720			22,880		22,868			(22,880)			0002
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/22/2007	05/24/2012	05/24/2012	MATURITY		3,000,000	4.75	49,365	16,455			65,820		65,780			(65,820)			0002
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/24/2012	05/24/2012	MATURITY		1,000,000	4.75	16,455	5,485			21,940		21,927			(21,940)			0002
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/29/2007	05/31/2012	05/31/2012	MATURITY		8,000,000	4.82	130,080	43,360			173,440		173,329			(173,440)			0002
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/31/2012	05/31/2012	MATURITY		1,000,000	4.82	16,260	5,420			21,680		21,666			(21,680)			0002
INT RATE CAP0288 ON IDENTIFIED-STRIKE 1MYR LIBOR	COMMERCIAL MORTGAGES	SCHEDULE B	Interest	BARCLAY'S CAPITAL	09/18/2008	06/01/2012	06/01/2012	MATURITY		8,750,000	7.00	18,400				18,400		18,400			(18,400)			0003
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/12/2007	06/14/2012	06/14/2012	MATURITY		18,000,000	5.16	355,860	118,620			474,480		453,144			(474,480)			0002
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/14/2012	06/14/2012	MATURITY		1,000,000	5.16	19,770	6,590			26,360		25,175			(26,360)			0002
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/25/2007	06/27/2012	06/27/2012	MATURITY		26,000,000	4.99	500,760	166,920			667,680		641,247			(667,680)			0002
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/27/2012	06/27/2012	MATURITY		2,000,000	4.99	38,520	12,840			51,360		49,327			(51,360)			0002
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/09/2007	07/11/2012	07/11/2012	MATURITY		24,000,000	5.07	473,400	157,800			631,200		630,674			(631,200)			0002
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/11/2012	07/11/2012	MATURITY		7,000,000	5.07	138,075	46,025			184,100		183,946			(184,100)			0002
INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/23/2007	07/25/2012	07/25/2012	MATURITY		35,000,000	4.86	696,150	232,050			928,200		927,364			(928,200)			0002
INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	07/25/2012	07/25/2012	MATURITY		15,000,000	4.86	298,350	99,450			397,800		397,442			(397,800)			0002
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/31/2007	08/02/2012	08/02/2012	MATURITY		15,000,000	4.66	333,000	111,000			444,000		443,583			(444,000)			0002
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/02/2012	08/02/2012	MATURITY		2,000,000	4.66	44,400	14,800			59,200		59,144			(59,200)			0002
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/07/2007	08/07/2012	08/07/2012	MATURITY		23,000,000	4.56	513,705	171,235			684,940		684,280			(684,940)			0002
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/13/2007	08/13/2012	08/13/2012	MATURITY		14,000,000	4.57	326,970	108,990			435,960		435,527			(435,960)			0002
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/13/2012	08/13/2012	MATURITY		3,000,000	4.57	70,065	23,355			93,420		93,327			(93,420)			0002
INT RATE CAP0236 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	08/22/2007	08/24/2012	08/24/2012	MATURITY		23,000,000	4.34	558,900	186,300			745,200		744,419			(745,200)			0002
INT RATE CAP0237 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	08/24/2012	08/24/2012	MATURITY		1,000,000	4.34	24,300	8,100			32,400		32,366			(32,400)			0002
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/28/2007	08/30/2012	08/30/2012	MATURITY		17,000,000	4.22	406,470	135,490			541,960		541,376			(541,960)			0002
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/30/2012	08/30/2012	MATURITY		1,000,000	4.22	23,910	7,970			31,880		31,846			(31,880)			0002
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/10/2007	09/12/2012	09/12/2012	MATURITY		21,000,000	3.98	507,780	169,251			677,031		676,266			(677,031)			0002
INT RATE CAP0240 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/17/2007	09/19/2012	09/19/2012	MATURITY		17,000,000	4.20	406,725	135,564			542,289		541,662			(542,289)			0002
INT RATE CAP0240 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	09/25/2007	09/27/2012	09/27/2012	MATURITY		21,000,000	4.26	549,360	183,120			732,480		731,589			(732,480)			0002
INT RATE CAP0251 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/27/2012	09/27/2012	MATURITY		1,000,000	4.26	26,160	8,720			34,880		34,838			(34,880)			0002
INT RATE CAP0241 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/10/2008	10/10/2012	10/10/2012	MATURITY		150,000,000	4.50	1,755,000	585,000			2,340,000		2,336,999			(2,340,000)			0002
INT RATE CAP0241 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	10/09/2007	10/11/2012	10/11/2012	MATURITY		32,000,000	4.38	750,720	250,200			1,000,920		999,672			(1,000,920)			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/22/2007	10/24/2012	10/24/2012	MATURITY		22,000,000	4.06	553,740	184,542			738,282		737,321			(738,282)			0002
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/24/2012	10/24/2012	MATURITY		1,000,000	4.06	25,170	8,388			33,558		33,515			(33,558)			0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/19/2007	11/19/2012	11/19/2012	MATURITY		17,000,000	3.57	489,600	163,202			652,802		651,830			(652,802)			0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/19/2012	11/19/2012	MATURITY		3,000,000	3.57	86,400	28,798			115,198		115,029			(115,198)			0002
0109999. Subtotal - Purchased Options - Hedging Other - Caps												17,906,360	4,089,220			21,995,580	XXX	21,929,831			(21,995,580)			XXX
0149999. Subtotal - Purchased Options - Hedging Other												22,176,360	4,089,220			26,265,580	XXX	26,199,831			(26,265,580)			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												130,611,690	147,081,225	297,023,887	56,149,756	301,293,887	XXX	4,270,000		56,149,756	(4,270,000)			XXX
0379999. Total Purchased Options - Put Options												4,102,000	19,963,500	7,510,650	(14,830,850)	7,510,650	XXX			(14,830,850)				XXX
0389999. Total Purchased Options - Caps												17,906,360	4,089,220			21,995,580	XXX	21,929,831			(21,995,580)			XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options												152,620,050	171,133,945	304,534,537	41,318,906	330,800,117	XXX	26,199,831		41,318,906	(26,265,580)			XXX
S&P500 INDEX 12/21/2012 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/02/2011	12/21/2012	01/03/2012	SALE	300		1,200.00	(4,453,500)		(4,650,600)	(383,100)	(4,650,600)				(383,100)				100.00/100.00
S&P500 INDEX 01/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/14/2011	01/20/2012	01/03/2012	SALE	200		1,325.00	(440,000)		(84,400)	(45,400)	(84,400)				(45,400)				100.00/100.00
S&P500 INDEX 01/20/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/01/2011	01/20/2012	01/03/2012	SALE	150		1,325.00	(150,000)		(63,300)	(34,050)	(63,300)				(34,050)				100.00/100.00
S&P500 INDEX 01/20/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2011	01/20/2012	01/04/2012	SALE	200		1,350.00	(200,000)		(12,200)	(2,200)	(12,200)				(2,200)				100.00/100.00
S&P500 INDEX 01/20/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/08/2011	01/20/2012	01/04/2012	SALE	100		1,350.00	(150,000)		(6,100)	(1,100)	(6,100)				(1,100)				100.00/100.00
S&P500 INDEX 12/21/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2011	12/21/2012	01/06/2012	SALE	300		1,275.00	(2,691,000)		(3,129,600)	(170,100)	(3,129,600)				(170,100)				100.00/100.00
S&P500 INDEX 12/21/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2011	12/21/2012	01/06/2012	SALE	150		1,275.00	(1,344,000)		(1,564,800)	(85,050)	(1,564,800)				(85,050)				100.00/100.00
S&P500 INDEX 12/21/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/29/2011	12/21/2012	01/06/2012	SALE	400		1,275.00	(4,000,000)		(4,172,800)	(226,800)	(4,172,800)				(226,800)				100.00/100.00
S&P500 INDEX 01/20/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/08/2011	01/20/2012	01/10/2012	SALE	250		1,350.00	(375,000)		(12,750)	(250)	(12,750)				(250)				100.00/100.00
S&P500 INDEX 12/21/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/06/2012	12/21/2012	01/10/2012	SALE	300		1,350.00		(1,980,000)	(2,070,600)	(90,600)	(2,070,600)				(90,600)				100.00/100.00
S&P500 INDEX 01/20/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/08/2011	01/20/2012	01/11/2012	SALE	50		1,350.00	(75,000)		(2,050)	450	(2,050)				450				100.00/100.00
S&P500 INDEX 01/20/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/29/2011	01/20/2012	01/11/2012	SALE	150		1,350.00	(39,000)		(6,150)	1,350	(6,150)				1,350				100.00/100.00
S&P500 INDEX 01/20/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/29/2011	01/20/2012	01/12/2012	SALE	150		1,350.00	(39,000)		(7,650)	(150)	(7,650)				(150)				100.00/100.00
S&P500 INDEX 01/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/02/2011	01/20/2012	01/17/2012	SALE	100		1,375.00	(60,000)		(1,100)	(100)	(1,100)				(100)				100.00/100.00
S&P500 INDEX 01/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/02/2011	01/20/2012	01/18/2012	SALE	100		1,375.00	(60,000)		(1,100)	(100)	(1,100)				(100)				100.00/100.00
S&P500 INDEX 01/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/02/2011	01/20/2012	01/18/2012	SALE	200		1,375.00	(120,000)		(1,200)	800	(1,200)				800				100.00/100.00
S&P500 INDEX 02/17/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/02/2011	02/17/2012	01/26/2012	SALE	300		1,375.00	(288,000)		(90,600)	(27,600)	(90,600)				(27,600)				100.00/100.00
S&P500 INDEX 12/21/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/06/2012	12/21/2012	01/27/2012	SALE	200		1,350.00		(1,320,000)	(1,460,400)	(140,400)	(1,460,400)				(140,400)				100.00/100.00
S&P500 INDEX 02/17/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2011	02/17/2012	01/30/2012	SALE	200		1,350.00	(240,000)		(76,400)	23,600	(76,400)				23,600				100.00/100.00
S&P500 INDEX 02/17/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2011	02/17/2012	02/01/2012	SALE	150		1,350.00	(180,000)		(90,300)	(15,300)	(90,300)				(15,300)				100.00/100.00
S&P500 INDEX 12/21/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/04/2011	12/21/2012	02/03/2012	SALE	50		1,325.00	(419,500)		(480,100)	(111,850)	(480,100)				(111,850)				100.00/100.00
S&P500 INDEX 12/21/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/09/2011	12/21/2012	02/03/2012	SALE	250		1,325.00	(2,100,000)		(2,400,500)	(559,250)	(2,400,500)				(559,250)				100.00/100.00
S&P500 INDEX 02/17/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2011	02/17/2012	02/03/2012	SALE	50		1,350.00	(60,000)		(50,100)	(25,100)	(50,100)				(25,100)				100.00/100.00
S&P500 INDEX 02/17/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/11/2012	02/17/2012	02/03/2012	SALE	200		1,350.00		(110,000)	(200,400)	(90,400)	(200,400)				(90,400)				100.00/100.00
S&P500 INDEX 02/17/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2011	02/17/2012	02/07/2012	SALE	200		1,375.00	(200,000)		(40,400)	1,600	(40,400)				1,600				100.00/100.00
S&P500 INDEX 02/17/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2011	02/17/2012	02/08/2012	SALE	100		1,375.00	(100,000)		(19,200)	1,800	(19,200)				1,800				100.00/100.00
S&P500 INDEX 02/17/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2011	02/17/2012	02/09/2012	SALE	50		1,375.00	(50,000)		(11,100)	(600)	(11,100)				(600)				100.00/100.00
S&P500 INDEX 02/17/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/04/2012	02/17/2012	02/09/2012	SALE	50		1,375.00		(11,500)	(11,100)	400	(11,100)				400				100.00/100.00
S&P500 INDEX 12/21/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/09/2011	12/21/2012	02/10/2012	SALE	125		1,325.00	(1,050,000)		(1,250,250)	(329,625)	(1,250,250)				(329,625)				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/13/2011	06/15/2012	02/15/2012	SALE	250		1,400.00	(1,610,000)		(750,500)	(340,500)	(750,500)				(340,500)				100.00/100.00
S&P500 INDEX 02/17/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/04/2012	02/17/2012	02/15/2012	SALE	250		1,375.00		(57,500)	(10,250)	47,250	(10,250)				47,250				100.00/100.00
S&P500 INDEX 02/17/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/10/2012	02/17/2012	02/16/2012	SALE	250		1,400.00		(18,750)	(1,500)	17,250	(1,500)				17,250				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/01/2011	03/16/2012	02/21/2012	SALE	300		1,375.00	(2,010,000)		(426,600)	(234,600)	(426,600)				(234,600)				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/01/2011	03/16/2012	02/23/2012	SALE	150		1,375.00	(1,005,000)		(135,300)	(39,300)	(135,300)				(39,300)				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2011	03/16/2012	02/23/2012	SALE	350		1,375.00	(2,289,000)		(315,700)	(91,700)	(315,700)				(91,700)				100.00/100.00
S&P500 INDEX 12/21/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/06/2012	12/21/2012	02/24/2012	SALE	300		1,350.00		(1,980,000)	(2,910,600)	(930,600)	(2,910,600)				(930,600)				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2011	03/16/2012	02/29/2012	SALE	150		1,375.00	(981,000)		(240,300)	(144,300)	(240,300)				(144,300)				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/25/2011	03/16/2012	02/29/2012	SALE	350		1,375.00	(2,184,000)		(560,700)	(336,700)	(560,700)				(336,700)				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/25/2011	03/16/2012	03/02/2012	SALE	200		1,375.00	(1,248,000)		(200,400)	(72,400)	(200,400)				(72,400)				100.00/100.00
S&P500 INDEX 12/21/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/06/2012	12/21/2012	03/02/2012	SALE	150		1,350.00		(990,000)	(1,470,300)	(480,300)	(1,470,300)				(480,300)				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/25/2011	03/16/2012	03/07/2012	SALE	50		1,375.00	(312,000)		(14,100)	17,900	(14,100)				17,900				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/19/2011	03/16/2012	03/07/2012	SALE	50		1,375.00	(225,000)		(14,100)	17,900	(14,100)				17,900				100.00/100.00
S&P500 INDEX 03/16/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2011	03/16/2012	03/14/2012	SALE	50		1,400.00	(308,000)		(22,600)	(6,600)	(22,600)				(6,600)				100.00/100.00
S&P500 INDEX 03/16/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2011	03/16/2012	03/15/2012	SALE	150		1,400.00	(924,000)		(36,300)	11,700	(36,300)				11,700				100.00/100.00
S&P500 INDEX 03/16/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/25/2011	03/16/2012	03/16/2012	EXERCISE	50		1,350.00	(365,000)		(275,600)	(219,100)	(275,600)				(219,100)				100.00/100.00
S&P500 INDEX 03/16/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/15/2011	03/16/2012	03/16/2012	EXERCISE	450		1,350.00	(3,195,000)		(2,480,400)	(1,971,900)	(2,480,400)				(1,971,900)				100.00/100.00
S&P500 INDEX 03/16/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2012	03/16/2012	03/16/2012	EXERCISE	350		1,350.00		(518,000)	(1,929,200)	(1,411,200)	(1,929,200)				(1,411,200)				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/19/2011	03/16/2012	03/16/2012	EXERCISE	450		1,375.00	(2,025,000)		(1,355,400)	(1,067,400)	(1,355,400)				(1,067,400)				100.00/100.00
S&P500 INDEX 03/16/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2011	03/16/2012	03/16/2012	EXERCISE	250		1,400.00	(1,540,000)		(128,000)	(48,000)	(128,000)				(48,000)				100.00/100.00
S&P500 INDEX 06/21/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/10/2012	06/21/2013	03/19/2012	SALE	125		1,400.00		(1,062,500)	(1,450,250)	(387,750)	(1,450,250)				(387,750)				100.00/100.00
S&P500 INDEX 06/21/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/17/2012	06/21/2013	03/19/2012	SALE	175		1,400.00		(1,750,000)	(2,030,350)	(280,350)	(2,030,350)				(280,350)				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/13/2011	06/15/2012	03/21/2012	SALE	150		1,400.00	(966,000)		(631,800)	(385,800)	(631,800)				(385,800)				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2011	06/15/2012	03/21/2012	SALE	100		1,400.00	(614,000)		(421,200)	(257,200)	(421,200)				(257,200)				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2011	06/15/2012	03/23/2012	SALE	300		1,400.00	(1,842,000)		(1,098,600)	(606,600)	(1,098,600)				(606,600)				100.00/100.00

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During 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	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/08/2011	06/15/2012	03/23/2012	SALE	200		1,400.00	(1,080,000)		(732,400)	(404,400)	(732,400)				(404,400)				100.00/100.00
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/19/2012	03/15/2013	03/23/2012	SALE	300		1,400.00		(3,060,000)	(2,610,600)	449,400	(2,610,600)				449,400				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/02/2012	06/21/2013	03/26/2012	SALE	150		1,425.00		(1,276,500)	(1,434,300)	(157,800)	(1,434,300)				(157,800)				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/16/2012	06/21/2013	03/26/2012	SALE	300		1,425.00		(3,060,000)	(2,868,600)	191,400	(2,868,600)				191,400				100.00/100.00
S&P500 INDEX 09/21/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/21/2011	09/21/2012	01/10/2012	SALE	300		1,275.00	(2,760,000)		(2,850,600)	(308,100)	(2,850,600)				(308,100)				100.00/100.00
S&P500 INDEX 06/15/2012 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2011	06/15/2012	04/05/2012	SALE	200		1,425.00	(1,060,000)		(440,400)	(214,400)	(440,400)				(214,400)				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/08/2011	06/15/2012	04/09/2012	SALE	100		1,400.00	(540,000)		(270,200)	(106,200)	(270,200)				(106,200)				100.00/100.00
S&P500 INDEX 04/20/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/02/2012	04/20/2012	04/13/2012	SALE	50		1,400.00		(65,000)	(12,600)	52,400	(12,600)				52,400				100.00/100.00
S&P500 INDEX 04/20/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/02/2012	04/20/2012	04/13/2012	SALE	100		1,400.00		(130,000)	(26,200)	103,800	(26,200)				103,800				100.00/100.00
S&P500 INDEX 04/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/18/2012	04/20/2012	04/16/2012	SALE	100		1,375.00		(160,000)	(80,200)	79,800	(80,200)				79,800				100.00/100.00
S&P500 INDEX 04/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/03/2012	04/20/2012	04/16/2012	SALE	150		1,375.00		(306,000)	(120,300)	185,700	(120,300)				185,700				100.00/100.00
S&P500 INDEX 04/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/03/2012	04/20/2012	04/16/2012	SALE	100		1,375.00		(203,000)	(80,200)	122,800	(80,200)				122,800				100.00/100.00
S&P500 INDEX 04/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2012	04/20/2012	04/16/2012	SALE	50		1,375.00		(113,500)	(40,100)	73,400	(40,100)				73,400				100.00/100.00
S&P500 FUTURES 04/20/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/01/2012	04/20/2012	04/16/2012	SALE	100		1,400.00		(325,000)	(27,870)	297,130	(27,870)				297,130				100.00/100.00
S&P500 FUTURES 04/20/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/02/2012	04/20/2012	04/16/2012	SALE	50		1,400.00		(151,250)	(13,935)	137,315	(13,935)				137,315				100.00/100.00
S&P500 INDEX 04/20/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/02/2012	04/20/2012	04/16/2012	SALE	50		1,400.00		(65,000)	(6,600)	58,400	(6,600)				58,400				100.00/100.00
S&P500 INDEX 04/20/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/07/2012	04/20/2012	04/16/2012	SALE	100		1,400.00		(80,000)	(13,200)	66,800	(13,200)				66,800				100.00/100.00
S&P500 INDEX 04/20/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	04/20/2012	04/16/2012	SALE	50		1,400.00		(90,000)	(6,600)	83,400	(6,600)				83,400				100.00/100.00
S&P500 INDEX 04/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2012	04/20/2012	04/18/2012	SALE	225		1,375.00		(510,750)	(292,950)	217,800	(292,950)				217,800				100.00/100.00
S&P500 INDEX 04/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/23/2012	04/20/2012	04/19/2012	SALE	225		1,375.00		(510,750)	(292,950)	217,800	(292,950)				217,800				100.00/100.00
S&P500 INDEX 04/20/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	04/20/2012	04/19/2012	SALE	250		1,400.00		(450,000)	(4,000)	446,000	(4,000)				446,000				100.00/100.00
S&P500 INDEX 04/20/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	04/20/2012	04/20/2012	EXPIRATION	200		1,400.00		(360,000)		360,000					360,000				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/27/2011	06/15/2012	05/01/2012	SALE	350		1,375.00	(2,306,500)		(1,680,700)	(873,950)	(1,680,700)				(873,950)				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/03/2011	06/15/2012	05/01/2012	SALE	50		1,375.00	(277,500)		(240,100)	(124,850)	(240,100)				(124,850)				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/04/2011	06/15/2012	05/01/2012	SALE	100		1,375.00	(751,000)		(480,200)	(249,700)	(480,200)				(249,700)				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/11/2011	06/15/2012	05/01/2012	SALE	400		1,375.00	(2,796,000)		(1,920,800)	(998,800)	(1,920,800)				(998,800)				100.00/100.00
S&P500 INDEX 05/18/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/07/2012	05/18/2012	05/14/2012	SALE	200		1,375.00		(570,000)	(33,400)	536,600	(33,400)				536,600				100.00/100.00
S&P500 INDEX 05/18/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/29/2012	05/18/2012	05/14/2012	SALE	300		1,375.00		(1,209,000)	(50,100)	1,158,900	(50,100)				1,158,900				100.00/100.00
S&P500 INDEX 05/18/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/29/2012	05/18/2012	05/15/2012	SALE	200		1,375.00		(806,000)	(14,200)	791,800	(14,200)				791,800				100.00/100.00
S&P500 INDEX 05/18/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/16/2012	05/18/2012	05/15/2012	SALE	200		1,375.00		(468,000)	(14,200)	453,800	(14,200)				453,800				100.00/100.00
S&P500 INDEX 05/18/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/16/2012	05/18/2012	05/15/2012	SALE	200		1,375.00		(468,000)	(20,400)	447,600	(20,400)				447,600				100.00/100.00
S&P500 INDEX 05/18/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/18/2012	05/18/2012	05/18/2012	EXPIRATION	225		1,375.00		(679,500)		679,500					679,500				100.00/100.00
S&P500 INDEX 05/18/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/19/2012	05/18/2012	05/18/2012	EXPIRATION	225		1,375.00		(661,500)		661,500					661,500				100.00/100.00
S&P500 INDEX 06/15/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/01/2012	06/15/2012	05/24/2012	SALE	150		1,325.00		(1,335,000)	(337,050)	997,950	(337,050)				997,950				100.00/100.00
S&P500 INDEX 06/15/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/01/2012	06/15/2012	05/25/2012	SALE	150		1,325.00		(1,335,000)	(284,550)	1,050,450	(284,550)				1,050,450				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/03/2011	06/15/2012	06/08/2012	SALE	300		1,375.00	(1,665,000)		(7,800)	683,700	(7,800)				683,700				100.00/100.00
S&P500 INDEX 06/15/2012 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2011	06/15/2012	06/15/2012	EXPIRATION	150		1,425.00	(795,000)			169,500					169,500				100.00/100.00
S&P500 INDEX 06/15/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/01/2012	06/15/2012	06/15/2012	EXERCISE	250		1,325.00		(2,225,000)	(286,970)	1,938,030	(286,970)				1,938,030				100.00/100.00
S&P500 INDEX 06/15/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/25/2012	06/15/2012	06/15/2012	EXPIRATION	50		1,350.00		(41,250)		41,250					41,250				100.00/100.00
S&P500 INDEX 06/15/2012 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/15/2012	06/15/2012	06/15/2012	EXPIRATION	250		1,450.00		(340,000)		340,000					340,000				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/08/2011	06/15/2012	06/15/2012	EXPIRATION	100		1,400.00	(540,000)			164,000					164,000				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/15/2011	06/15/2012	06/15/2012	EXPIRATION	350		1,400.00	(1,750,000)			574,000					574,000				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/29/2011	06/15/2012	06/15/2012	EXPIRATION	400		1,400.00	(1,616,000)			656,000					656,000				100.00/100.00
S&P500 INDEX 07/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/01/2012	07/20/2012	07/17/2012	SALE	250		1,375.00		(1,432,500)	(35,500)	1,397,000	(35,500)				1,397,000				100.00/100.00
S&P500 INDEX 07/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/01/2012	07/20/2012	07/17/2012	SALE	250		1,375.00		(1,432,500)	(50,500)	1,382,000	(50,500)				1,382,000				100.00/100.00
S&P500 INDEX 12/21/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/09/2011	12/21/2012	07/18/2012	SALE	125		1,325.00	(1,050,000)		(1,037,750)	(117,125)	(1,037,750)				(117,125)				100.00/100.00
S&P500 INDEX 12/21/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/13/2012	12/21/2012	07/18/2012	SALE	25		1,325.00		(200,000)	(207,550)	(7,550)	(207,550)				(7,550)				100.00/100.00
S&P500 INDEX 07/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/01/2012	07/20/2012	07/18/2012	SALE	150		1,375.00		(859,500)	(48,300)	811,200	(48,300)				811,200				100.00/100.00
S&P500 INDEX 07/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/01/2012	07/20/2012	07/18/2012	SALE	100		1,375.00		(573,000)	(43,200)	529,800	(43,200)				529,800				100.00/100.00
S&P500 INDEX 09/21/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/10/2012	09/21/2012	07/19/2012	SALE	100		1,300.00		(800,000)	(857,200)	(57,200)	(857,200)				(57,200)				100.00/100.00
S&P500 INDEX 12/21/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/11/2011	12/21/2012	07/19/2012	SALE	150		1,300.00	(1,555,500)		(1,585,800)	(301,050)	(1,585,800)				(301,050)				100.00/100.00
S&P500 INDEX 07/20/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/01/2012	07/20/2012	07/19/2012	SALE	150		1,375.00		(859,500)	(60,300)	799,200	(60,300)				799,200				100.00/100.00
S&P500 INDEX 12/21/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2011	12/21/2012	08/23/2012	SALE	50		1,400.00	(396,500)		(275,100)	(56,850)	(275,100)				(56,850)				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2012	06/21/2013	09/14/2012	SALE	250		1,425.00		(1,792,500)	(2,625,500)	(833,000)	(2,625,500)				(833,000)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/13/2012	12/20/2013	09/14/2012	SALE	250		1,450.00		(1,800,000)	(2,925,500)	(1,125,500)	(2,925,500)				(1,125,500)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2012	12/20/2013	09/14/2012	SALE	350		1,450.00		(2,499,000)	(4,025,700)	(1,526,700)	(4,025,700)				(1,526,700)				100.00/100.00
S&P500 INDEX 12/21/2012 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/24/2012	12/21/2012	09/19/2012	SALE	200		1,425.00		(1,137,000)	(1,240,400)	(103,400)	(1,240,400)				(103,400)				100.00/100.00
S&P500 INDEX 09/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/02/2011	09/21/2012	09/21/2012	EXERCISE	200		1,250.00	(2,040,000)		(4,343,600)	(2,366,600)	(4,343,600)				(2,366,600)				100.00/100.00
S&P500 INDEX 09/21/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/21/2011	09/21/2012	09/21/2012	EXERCISE	200		1,275.00	(1,840,000)		(3,843,600)	(2,148,600)	(3,843,600)				(2,148,600)				100.00/100.00
S&P500 INDEX 09/21/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/28/2011	09/21/2012	09/21/2012	EXERCISE	500		1,275.00	(5,162,500)		(9,609,000)	(5,371,500)	(9,609,000)				(5,371,500)				100.00/100.00
S&P500 INDEX 09/21/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/10/2012	09/21/2012	09/21/2012	EXERCISE	200		1,300.00		(1,600,000)	(3,343,600)	(1,743,600)	(3,343,600)				(1,743,600)				100.00/100.00
S&P500 INDEX 09/21/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/17/2012	09/21/2012	09/21/2012	EXERCISE	250		1,375.00		(685,000)	(2,304,500)	(1,619,500)	(2,304,500)				(1,619,500)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/13/2012	12/20/2013	09/24/2012	SALE	250		1,450.00		(1,800,000)	(2,728,000)	(928,000)	(2,728,000)				(928,000)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2012	12/20/2013	09/24/2012	SALE	150		1,450.00		(1,071,000)	(1,636,800)	(565,800)	(1,636,800)				(565,800)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/17/2012	12/20/2013	09/24/2012	SALE	300		1,450.00		(2,928,000)	(3,273,600)	(345,600)	(3,273,600)				(345,600)				100.00/100.00
S&P500 INDEX 12/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/14/2012	12/20/2013	09/25/2012	SALE	350		1,500.00		(3,115,000)	(2,940,700)	174,300	(2,940,700)				174,300				100.00/100.00
S&P500 INDEX 09/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/24/2012	09/20/2013	09/28/2012	SALE	400		1,450.00		(3,840,000)	(3,500,800)	339,200	(3,500,800)				339,200				100.00/100.00
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/03/2012	12/20/2013	10/04/2012	SALE	200		1,475.00		(1,440,000)	(1,908,400)	(468,400)	(1,908,400)				(468,400)				100.00/100.00
S&P500 INDEX 12/21/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2011	12/21/2012	12/04/2012	SALE	75		1,400.00	(594,750)		(162,900)	164,475	(162,900)				164,475				100.00/100.00
S&P500 INDEX 03/15/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2012	03/15/2013	12/05/2012	SALE	125		1,425.00		(1,000,000)	(455,250)	544,750	(455,250)				544,750				100.00/100.00
S&P500 INDEX 03/15/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	03/15/2013	12/05/2012	SALE	225		1,475.00		(1,131,750)	(362,700)	769,050	(362,700)				769,050				100.00/100.00
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/30/2012	03/15/2013	12/05/2012	SALE	350		1,450.00		(2,215,500)	(872,200)	1,343,300	(872,200)				1,343,300				100.00/100.00
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/10/2012	03/15/2013	12/05/2012	SALE	100		1,450.00		(520,000)	(249,200)	270,800	(249,200)				270,800				100.00/100.00
S&P500 INDEX 06/21/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2012	06/21/2013	12/06/2012	SALE	175		1,450.00		(787,500)	(766,850)	20,650	(766,850)				20,650				100.00/100.00
S&P500 INDEX 06/21/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/14/2012	06/21/2013	12/06/2012	SALE	50		1,500.00		(315,000)	(123,600)	191,400	(123,600)				191,400				100.00/100.00
S&P500 INDEX 06/21/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/17/2012	06/21/2013	12/06/2012	SALE	125		1,400.00		(1,250,000)	(871,500)	378,500	(871,500)				378,500				100.00/100.00

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
S&P500 INDEX 06/21/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/01/2012	06/21/2013	12/06/2012	SALE	300		1,400.00		(1,674,000)	(2,091,600)	(417,600)	(2,091,600)				(417,600)				100.00/100.00
S&P500 INDEX 06/21/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/15/2012	06/21/2013	12/06/2012	SALE	75		1,400.00		(546,750)	(522,900)	23,850	(522,900)				23,850				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2012	06/21/2013	12/06/2012	SALE	250		1,425.00		(1,792,500)	(1,388,000)	404,500	(1,388,000)				404,500				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/11/2012	06/21/2013	12/06/2012	SALE	300		1,425.00		(2,100,000)	(1,665,600)	434,400	(1,665,600)				434,400				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2012	06/21/2013	12/06/2012	SALE	425		1,425.00		(2,252,500)	(2,359,600)	(107,100)	(2,359,600)				(107,100)				100.00/100.00
S&P500 INDEX 12/21/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2011	12/21/2012	12/07/2012	SALE	100		1,400.00	(793,000)		258,200	178,300	(258,200)				178,300				100.00/100.00
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/04/2012	09/20/2013	12/07/2012	SALE	75		1,475.00		(607,500)	(357,150)	250,350	(357,150)				250,350				100.00/100.00
S&P500 INDEX 09/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/24/2012	09/20/2013	12/07/2012	SALE	150		1,450.00		(1,440,000)	(879,300)	560,700	(879,300)				560,700				100.00/100.00
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/03/2012	12/20/2013	12/10/2012	SALE	100		1,475.00		(720,000)	(607,200)	112,800	(607,200)				112,800				100.00/100.00
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/07/2012	12/20/2013	12/10/2012	SALE	300		1,475.00		(2,880,000)	(1,821,600)	1,058,400	(1,821,600)				1,058,400				100.00/100.00
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/09/2012	12/20/2013	12/10/2012	SALE	25		1,475.00		(135,000)	(151,800)	(16,800)	(151,800)				(16,800)				100.00/100.00
S&P500 INDEX 12/21/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/10/2012	12/21/2012	12/10/2012	SALE	105		1,400.00		(640,500)	(283,710)	356,790	(283,710)				356,790				100.00/100.00
S&P500 INDEX 12/21/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2011	12/21/2012	12/10/2012	SALE	125		1,400.00	(991,250)		337,750	207,875	(337,750)				207,875				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/17/2012	12/20/2013	12/10/2012	SALE	50		1,450.00		(488,000)	(360,100)	127,900	(360,100)				127,900				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/24/2012	12/20/2013	12/10/2012	SALE	225		1,450.00		(2,250,000)	(1,620,450)	629,550	(1,620,450)				629,550				100.00/100.00
S&P500 INDEX 12/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/12/2012	12/20/2013	12/10/2012	SALE	125		1,500.00		(812,500)	(636,500)	176,000	(636,500)				176,000				100.00/100.00
S&P500 INDEX 12/21/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/10/2012	12/21/2012	12/17/2012	SALE	20		1,400.00		(122,000)	(50,040)	71,960	(50,040)				71,960				100.00/100.00
S&P500 INDEX 12/21/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/20/2012	12/21/2012	12/21/2012	EXERCISE	400		1,350.00		(3,120,000)	(3,344,000)	(224,000)	(3,344,000)				(224,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/06/2012	12/21/2012	12/21/2012	EXERCISE	50		1,350.00		(330,000)	(418,000)	(88,000)	(418,000)				(88,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/11/2011	12/21/2012	12/21/2012	EXERCISE	100		1,300.00	(1,037,000)		(1,336,000)	(479,500)	(1,336,000)				(479,500)				100.00/100.00
S&P500 INDEX 12/21/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/11/2011	12/21/2012	12/21/2012	EXERCISE	200		1,300.00	(2,072,000)		(2,672,000)	(959,000)	(2,672,000)				(959,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/18/2011	12/21/2012	12/21/2012	EXERCISE	500		1,300.00	(4,480,000)		(6,680,000)	(2,397,500)	(6,680,000)				(2,397,500)				100.00/100.00
S&P500 INDEX 12/21/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/10/2012	12/21/2012	12/21/2012	EXERCISE	300		1,300.00		(2,850,000)	(4,008,000)	(1,158,000)	(4,008,000)				(1,158,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/13/2012	12/21/2012	12/21/2012	EXERCISE	275		1,325.00		(2,200,000)	(2,986,500)	(786,500)	(2,986,500)				(786,500)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/27/2012	12/21/2012	12/21/2012	EXERCISE	200		1,375.00		(1,220,000)	(1,172,000)	48,000	(1,172,000)				48,000				100.00/100.00
S&P500 INDEX 12/21/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/03/2012	12/21/2012	12/21/2012	EXERCISE	300		1,375.00		(2,055,000)	(1,758,000)	297,000	(1,758,000)				297,000				100.00/100.00
S&P500 INDEX 12/21/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/18/2012	12/21/2012	12/21/2012	EXERCISE	150		1,375.00		(780,000)	(879,000)	(99,000)	(879,000)				(99,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/19/2012	12/21/2012	12/21/2012	EXERCISE	150		1,375.00		(855,000)	(879,000)	(24,000)	(879,000)				(24,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/24/2012	12/21/2012	12/21/2012	EXERCISE	100		1,425.00		(568,500)	(86,000)	482,500	(86,000)				482,500				100.00/100.00
S&P500 INDEX 12/21/2012 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/02/2012	12/21/2012	12/21/2012	EXERCISE	150		1,425.00		(864,000)	(129,000)	735,000	(129,000)				735,000				100.00/100.00
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants												(82,476,500)	(101,241,250)	(158,526,675)	(11,631,175)	(158,526,675)	XXX			(11,631,175)				XXX
S&P500 INDEX 01/20/2012 1175 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2011	01/20/2012	01/12/2012	SALE	200		1,175.00	(380,000)		(5,200)	96,800	(5,200)				96,800				100.00/100.00
S&P500 INDEX 02/17/2012 1225 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/12/2012	02/17/2012	02/15/2012	SALE	200		1,225.00		(240,000)	(3,200)	236,800	(3,200)				236,800				100.00/100.00
S&P500 INDEX 03/16/2012 1225 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/19/2012	03/16/2012	03/05/2012	SALE	200		1,225.00		(320,000)	(10,200)	309,800	(10,200)				309,800				100.00/100.00
S&P500 INDEX 03/16/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/28/2012	03/16/2012	03/16/2012	EXPIRATION	500		1,300.00		(150,000)		150,000					150,000				100.00/100.00
S&P500 INDEX 03/16/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/01/2012	03/16/2012	03/16/2012	EXPIRATION	350		1,300.00		(87,500)		87,500					87,500				100.00/100.00
S&P500 INDEX 03/16/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/13/2012	03/16/2012	03/16/2012	EXPIRATION	150		1,300.00		(3,000)		3,000					3,000				100.00/100.00
S&P500 FUTURES 03/16/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/05/2012	03/16/2012	03/16/2012	EXPIRATION	100		1,300.00		(42,500)		42,500					42,500				100.00/100.00
S&P500 INDEX 03/16/2012 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/08/2012	03/16/2012	03/16/2012	EXPIRATION	150		1,325.00		(45,000)		45,000					45,000				100.00/100.00
S&P500 INDEX 03/16/2012 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/12/2012	03/16/2012	03/16/2012	EXPIRATION	100		1,325.00		(8,000)		8,000					8,000				100.00/100.00
S&P500 INDEX 04/13/2012 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/13/2012	04/13/2012	04/13/2012	EXERCISE	150		1,400.00		(375,000)	(446,250)	(71,250)	(446,250)				(71,250)				100.00/100.00
S&P500 INDEX 04/20/2012 1275 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/09/2012	04/20/2012	04/20/2012	EXPIRATION	100		1,275.00		(190,000)		190,000					190,000				100.00/100.00
S&P500 INDEX 05/18/2012 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/08/2012	05/18/2012	05/18/2012	EXERCISE	250		1,325.00		(250,000)	(367,000)	(117,000)	(367,000)				(117,000)				100.00/100.00
S&P500 INDEX 06/08/2012 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2012	06/08/2012	06/08/2012	EXPIRATION	180		1,325.00		(190,800)		190,800					190,800				100.00/100.00
S&P500 FUTURES 06/15/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/21/2012	06/15/2012	06/15/2012	EXPIRATION	200		1,300.00		(800,000)		800,000					800,000				100.00/100.00
S&P500 INDEX 06/15/2012 1275 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	06/15/2012	06/15/2012	EXPIRATION	350		1,275.00		(224,000)		224,000					224,000				100.00/100.00
S&P500 INDEX 06/15/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/13/2012	06/15/2012	06/15/2012	EXPIRATION	140		1,300.00		(21,000)		21,000					21,000				100.00/100.00
S&P500 INDEX 08/17/2012 1350 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	08/17/2012	08/14/2012	SALE	350		1,350.00		(1,270,500)	(9,100)	1,261,400	(9,100)				1,261,400				100.00/100.00
S&P500 INDEX 09/21/2012 1175 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/26/2012	09/21/2012	09/21/2012	EXPIRATION	300		1,175.00		(1,290,000)		1,290,000					1,290,000				100.00/100.00
S&P500 INDEX 09/21/2012 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2012	09/21/2012	09/21/2012	EXPIRATION	250		1,325.00		(1,162,500)		1,162,500					1,162,500				100.00/100.00
S&P500 INDEX 11/02/2012 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2012	11/02/2012	11/02/2012	EXPIRATION	250		1,325.00		(20,000)		20,000					20,000				100.00/100.00
S&P500 INDEX 12/21/2012 1410 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	12/21/2012	12/07/2012	SALE	118		1,410.00		(188,800)	(165,436)	23,364	(165,436)				23,364				100.00/100.00
S&P500 INDEX 12/21/2012 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/10/2012	12/21/2012	12/19/2012	SALE	55		1,400.00		(38,500)	(2,805)	35,695	(2,805)				35,695				100.00/100.00
S&P500 INDEX 12/21/2012 1225 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2012	12/21/2012	12/21/2012	EXPIRATION	800		1,225.00		(320,000)		320,000					320,000				100.00/100.00
S&P500 INDEX 12/21/2012 1415 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2012	12/21/2012	12/21/2012	EXPIRATION	150		1,415.00		(249,000)		249,000					249,000				100.00/100.00
S&P500 INDEX 12/21/2012 1410 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	12/21/2012	12/21/2012	EXPIRATION	162		1,410.00		(259,200)		259,200					259,200				100.00/100.00
S&P500 FUTURES 12/21/2012 1150 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/22/2012	12/21/2012	12/21/2012	EXPIRATION	200		1,150.00		(1,700,000)		1,700,000					1,700,000				100.00/100.00
S&P500 FUTURES 12/21/2012 1250 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	10/22/2012	12/21/2012	12/21/2012	EXPIRATION	450		1,250.00		(618,750)		618,750					618,750				100.00/100.00
S&P500 INDEX 12/21/2012 1275 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	12/21/2012	12/21/2012	EXPIRATION	150		1,275.00		(9,000)		9,000					9,000				100.00/100.00
0449999. Subtotal - Written Options - Hedging Effective - Put Options												(380,000)	(10,073,050)	(1,009,191)	9,165,859	(1,009,191)	XXX			9,165,859				XXX
0499999. Subtotal - Written Options - Hedging Effective												(82,856,500)	(111,314,300)	(159,535,866)	(2,465,316)	(159,535,866)	XXX			(2,465,316)				XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							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												(82,476,500)	(101,241,250)	(158,526,675)	(11,631,175)	(158,526,675)	XXX			(11,631,175)				XXX
0799999. Total Written Options - Put Options												(380,000)	(10,073,050)	(1,009,191)	9,165,859	(1,009,191)	XXX			9,165,859				XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options												(82,856,500)	(111,314,300)	(159,535,866)	(2,465,316)	(159,535,866)	XXX			(2,465,316)				XXX
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014	06/20/2012	SALE		3,000,000	US0003M(4.6200%)			(230,878)	(58,839)	(231,679)					800	(231,679)		99.28/99.97
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014	06/20/2012	SALE		1,000,000	US0003M(4.6200%)			(76,959)	(19,613)	(77,226)					267	(77,226)		99.28/99.97
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014	06/20/2012	SALE		1,000,000	US0003M(4.6200%)			(76,959)	(19,613)	(77,226)					267	(77,226)		99.28/99.97
INT RATE SWAP0445 ON FIXED RATE SECURITIES	LOAN # 122405	SCHEDULE B	Interest	UBS AG	01/29/2004	05/11/2014	06/20/2012	SALE		4,305,000	US0003M(4.6200%)			(331,311)	(84,433)	(332,459)					1,148	(332,459)		99.77/99.75
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE59	D 1	Interest	UBS AG	05/26/2004	08/15/2014	06/20/2012	SALE		2,000,000	US0003M(5.1980%)			(199,119)	(44,739)	(199,810)					691	(199,810)		99.22/99.98
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE67	D 1	Interest	UBS AG	05/26/2004	08/15/2014	06/20/2012	SALE		1,500,000	US0003M(5.1980%)			(149,339)	(33,555)	(149,858)					519	(149,858)		99.25/99.98
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE75	D 1	Interest	UBS AG	05/26/2004	08/15/2014	06/20/2012	SALE		1,700,000	US0003M(5.1980%)			(169,251)	(38,028)	(169,839)					588	(169,839)		99.35/99.98
INT RATE SWAP0601 ON FIXED RATE SECURITIES	92345NAA8	D 1	Interest	UBS AG	03/31/2005	05/15/2013	06/20/2012	SALE		10,000,000	US0003M(4.8640%)			(392,437)	(207,832)	(409,257)					16,820	(409,257)		99.30/99.97
INT RATE SWAP0662 ON FIXED RATE SECURITIES	G9020*AA8	D 1	Interest	MORGAN STANLEY	12/01/2005	01/26/2013	06/20/2012	SALE		39,000,000	US0003M(5.0500%)			(1,068,024)	(840,246)	(1,145,176)					77,152	(1,145,176)		99.90/99.99
INT RATE SWAP0737 ON FIXED RATE SECURITIES	151895B*9	D 1	Interest	JP MORGAN CHASE BANK	05/24/2006	06/15/2013	06/20/2012	SALE		19,000,000	US0003M(5.5080%)			(941,379)	(451,036)	(970,335)					28,956	(970,335)		99.97/99.98
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAK8	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016	06/20/2012	SALE		6,000,000	US0001M(5.6738%)			(1,191,837)	(154,415)	(1,191,874)					37	(1,191,874)		99.68/99.96
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAH5	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016	06/20/2012	SALE		5,000,000	US0001M(5.6738%)			(993,197)	(128,679)	(993,228)					31	(993,228)		99.63/99.96
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAJ1	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016	06/20/2012	SALE		12,000,000	US0001M(5.6738%)			(2,383,674)	(308,829)	(2,383,748)					75	(2,383,748)		99.68/99.96
INT RATE SWAP0863 ON FIXED RATE SECURITIES	L6346#AA1	D 1	Interest	UBS AG	03/16/2009	05/01/2012	05/01/2012	MATURITY		5,760,000	US0003M(4.9720%)				(121,893)									96.15/98.98
INT RATE SWAP0863 ON FIXED RATE SECURITIES	F6132#AA6	D 1	Interest	UBS AG	03/16/2009	05/01/2012	05/01/2012	MATURITY		2,740,000	US0003M(4.9720%)				(57,984)									96.15/98.98
INT RATE SWAP0863 ON FIXED RATE SECURITIES	743759AG7	D 1	Interest	UBS AG	03/16/2009	05/01/2012	05/01/2012	MATURITY		1,155,000	US0003M(4.9720%)				(24,442)									93.37/97.95
INT RATE SWAP0927 ON FIXED RATE SECURITIES	LOAN # 123144	SCHEDULE B	Interest	ROYAL BANK	11/21/2007	01/01/2013	06/20/2012	SALE		5,000,000	US0003M(4.3650%)			(103,535)	(91,036)	(111,712)					8,177	(111,712)		99.89/98.79
INT RATE SWAP0779 ON FIXED RATE SECURITIES	LOAN # 122660	SCHEDULE B	Interest	UBS AG	11/01/2009	09/05/2012	09/05/2012	MATURITY		30,000,000	US0001M(5.2800%)				(913,138)									95.21/99.98
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate														(8,307,900)	(3,598,348)	(8,443,427)	XXX				135,527	(8,443,427)		XXX
CURRENCY SWAP0571 ON FIXED RATE SECURITIES	D2488*AA1	SCHEDULE D	Currency	DEUTSCHE BANK	11/01/2009	02/09/2012	02/09/2012	MATURITY		18,576,375	USD 4.820%(EUR 3.870%)			(480,923)	9,163				(10,401)		(480,923)			100.00/100.00
CURRENCY SWAP0571 ON FIXED RATE SECURITIES	D2488*AA1	SCHEDULE D	Currency	DEUTSCHE BANK	11/01/2009	02/09/2012	02/09/2012	MATURITY		4,423,625	USD 4.820%(EUR 3.870%)			(114,523)	2,182				(2,477)		(114,523)			100.00/100.00
CURRENCY SWAP0700 ON FIXED RATE SECURITIES	D8355*AA8	SCHEDULE D	Currency	JP MORGAN CHASE BANK	02/10/2006	03/01/2016	03/01/2012	SALE		3,000,000	USD 5.920%(EUR 4.485%)				3,197				257,333					100.00/100.00
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														(595,446)	14,542		XXX		244,455		(595,446)			XXX
0909999. Subtotal - Swaps - Hedging Effective														(8,903,346)	(3,583,806)	(8,443,427)	XXX		244,455		(459,919)	(8,443,427)		XXX
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	01/09/2007	01/11/2012	01/11/2012	MATURITY		50,000,000	5.0480%(US0001M)				66,274				(72,280)					0004
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	01/26/2007	01/30/2012	01/30/2012	MATURITY		30,000,000	5.3030%(US0001M)				120,995				(124,532)					0004
INT RATE SWAP0481 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	CREDIT SUISSE FB	03/17/2009	04/15/2012	04/15/2012	MATURITY		2,594,000	US0003M(3.7870%)				6,434	(296)			(6,967)		30,944	296		0005
INT RATE SWAP0863 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	03/16/2009	05/01/2012	05/01/2012	MATURITY		8,000,000	US0003M(4.9720%)				2,053						60,933		(60,933)	0005
INT RATE SWAP0863 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	03/16/2009	05/01/2012	05/01/2012	MATURITY		10,000,000	US0003M(4.9720%)				886						147,988		(147,988)	0005
INT RATE SWAP0343 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/18/2009	06/01/2012	06/01/2012	MATURITY		7,000,000	US0003M(6.1290%)				(63,335)						100,559		(100,559)	0005
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INTERNATIONAL GROUP	06/08/1992	06/11/2018	06/27/2012	SALE		1,000,000	8.6750%(US0001M)			2,967,672	172,732	665,379			(2,253,665)		(56,957)	2,302,294		0004
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INTERNATIONAL GROUP	06/08/1992	06/10/2019	06/27/2012	SALE		1,000,000	8.6950%(US0001M)			3,522,494	173,961	779,481			(2,636,991)		(57,130)	2,743,013		0004
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INTERNATIONAL GROUP	06/08/1992	06/10/2020	06/27/2012	SALE		1,000,000	8.7150%(US0001M)			4,100,236	175,025	897,265			(3,041,111)		(57,476)	3,202,972		0004
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INTERNATIONAL GROUP	06/08/1992	06/10/2021	06/27/2012	SALE		1,000,000	8.7350%(US0001M)			4,706,899	175,894	1,019,968			(3,468,775)		(58,024)	3,686,931		0004
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INTERNATIONAL GROUP	06/08/1992	06/10/2022	06/27/2012	SALE		1,000,000	8.7550%(US0001M)			5,334,481	176,606	1,148,040			(3,919,509)		(58,737)	4,186,441		0004
INT RATE SWAP1027 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/01/2011	10/27/2012	10/27/2012	MATURITY		300,000,000	1.9880%(US0003M)				3,719,016				(3,290,190)					0004
INT RATE SWAP1028 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	08/01/2010	10/27/2012	10/27/2012	MATURITY		350,000,000	1.9775%(US0003M)				4,308,431				(3,808,374)					0004
INT RATE SWAP1129 ON FIXED RATE SECURITIES EFF.10/27/11	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	08/19/2011	10/27/2012	10/27/2012	MATURITY		350,000,000	US0003M(0.5163%)				(74,865)				(395,847)					0005

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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 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)
INT RATE SWAP1132 ON FIXED RATE SECURITIES EFF.10/27/11	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	08/19/2011	10/27/2012	10/27/2012	MATURITY		300,000,000	US0003M(0.5075%)				(42,441)			(357,474)						0005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate														20,631,783	8,917,665	4,509,836	XXX	(23,375,715)		52,100	16,121,946	(309,481)		XXX
CDS CS3473291 ON WFC 100 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	09/22/2011	06/20/2013	02/16/2012	SALE		10,000,000	credit event/(1.0000)	43,158		(73,972)	(16,222)	33,246		38,566		(3,166)	(107,218)			0007
CDS CS1937958 ON BERRY 500 3/20/12	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	01/29/2009	03/20/2012	03/20/2012	MATURITY		2,000,000	credit event/(5.0000)	380,000			(48,789)			37,486		(26,566)				0007
CDS CS2546584 ON UNUMPROVIDENT CORPORATI	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	10/03/2008	12/20/2013	03/23/2012	SALE		2,500,000	credit event/(2.2500)			(69,544)	(12,969)			10,275			(69,544)			0007
CDS CS2654099 ON GA PACIFIC LLC	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	01/07/2009	03/20/2013	03/23/2012	SALE		3,000,000	credit event/(7.0500)			(207,403)	(48,763)			241,394			(207,403)			0007
CDS CS3030448 ON BWA 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	12/10/2009	12/20/2014	03/23/2012	SALE		5,000,000	credit event/(1.0000)	34,757		(88,724)	(13,123)	18,944		33,202		(1,595)	(107,668)			0007
CDS CS3268493 ON JCP 100 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	10/08/2010	12/20/2015	03/23/2012	SALE		2,500,000	credit event/(1.0000)	173,048		(117,189)	(13,441)	124,491		7,433		(7,677)	(7,302)			0007
CDS CS3450257 ON F-MOTORLLC 500 09/20/13	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	09/08/2011	09/20/2013	03/23/2012	SALE		5,000,000	credit event/(5.0000)	(199,826)		(266,272)	(34,950)	(146,521)		55,713		22,689	(119,751)			0007
CDS CS3457930 ON AIG-INTLEA 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	09/14/2011	09/20/2013	03/23/2012	SALE		1,500,000	credit event/(5.0000)	41,250		(37,947)	(22,014)	30,497		(3,890)		(4,722)	(68,444)			0007
CDS CS3276181 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/20/2010	12/20/2015	05/16/2012	SALE		4,000,000	credit event/(5.0000)	(227,385)		(480,985)	(59,476)	(158,154)		251,601		16,635	(322,831)			0007
CDS CS3452832 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	09/09/2011	09/20/2013	05/16/2012	SALE		2,000,000	credit event/(5.0000)	29,709		(78,239)	(43,590)	19,657		5,489		(5,535)	(97,896)			0007
CDS CS3486095 ON ALLYFI 500 12/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	09/30/2011	12/20/2013	05/16/2012	SALE		3,000,000	credit event/(5.0000)	210,000		(128,639)	(92,828)	150,601		146,414		(35,745)	(279,240)			0007
CDS CS1996814 ON YELFIN 500 6/20/2012	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	03/12/2009	06/20/2012	06/20/2012	MATURITY		2,000,000	credit event/(5.0000)	620,000			(136,801)			9,101		(89,023)				0007
CDS CS3447717 ON MID 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	09/07/2011	09/20/2013	07/26/2012	SALE		15,000,000	credit event/(1.0000)	627,423		263,682	(263,237)	353,997		(335,579)		(176,570)	(90,315)			0007
CDS CS3329931 ON FRCA 100 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	03/08/2011	03/20/2016	08/02/2012	SALE		4,000,000	credit event/(1.0000)	321,976		417,116	(61,580)	232,370		(589,151)		(37,691)	184,746			0007
CDS CS3642242 ON JPM 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	HSBC	05/11/2012	06/20/2017	08/16/2012	SALE		10,000,000	credit event/(1.0000)		143,859	46,138	(34,380)	136,423				(7,436)	(90,285)			0007
CDS CS3642259 ON JPM 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	05/11/2012	06/20/2017	08/16/2012	SALE		20,000,000	credit event/(1.0000)		268,762	119,815	(67,781)	254,871				(13,891)	(135,056)			0007
CDS CS3637127 ON JPM 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	05/10/2012	06/20/2017	08/21/2012	SALE		10,000,000	credit event/(1.0000)		158,125	46,012	(37,296)	149,441				(8,684)	(103,429)			0007
CDS CS3642267 ON JPM 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/11/2012	06/20/2017	08/21/2012	SALE		20,000,000	credit event/(1.0000)		268,762	64,494	(71,290)	254,139				(14,623)	(189,646)			0007
CDS CS3447709 ON GS 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	09/07/2011	09/20/2013	09/10/2012	SALE		25,000,000	credit event/(1.0000)	544,590		(51,445)	(362,383)	274,527		(545,282)		(185,994)	(325,972)			0007
CDS CS3217318 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/21/2010	09/20/2015	09/13/2012	SALE		2,250,000	credit event/(1.0000)	231,901		42,572	(47,640)	135,546		(30,461)		(31,577)	(92,974)			0007
CDS CS3598733 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/18/2012	06/20/2017	09/13/2012	SALE		2,000,000	credit event/(5.0000)		(100,245)	(68,895)	(41,634)	(92,435)				7,811	23,540			0007
CDS CS3598733 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/18/2012	06/20/2017	09/20/2012	SALE		2,000,000	credit event/(5.0000)		(100,245)	(72,872)	(43,201)	(92,058)				8,188	19,186			0007
CDS CS3447691 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	09/07/2011	09/20/2013	11/20/2012	SALE		1,500,000	credit event/(5.0000)	15,000		(59,205)	(74,266)	6,127		(2,093)		(6,557)	(65,332)			0007
CDS CS3473283 ON WFC 100 12/20/2012	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	09/22/2011	12/20/2012	12/20/2012	MATURITY		10,000,000	credit event/(1.0000)	31,027			(122,836)			30,892		(24,225)				0007
0929999. Subtotal - Swaps - Hedging Other - Credit Default												2,876,628	639,017	(567,124)	(1,770,488)	1,685,709	XXX	(638,889)		(625,955)	(2,252,834)			XXX
INT RATE SWAP0925 ON VARIABLE RATE SECURITIES	BOND PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK	11/16/2007	06/29/2012	06/28/2012	SALE		49,793,000	USD US0003M1.79(EUR006M1.25)			7,501,016	(22,191)	1,149,395		(24,615)	(4,467,894)		6,351,621			0006
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange														7,501,016	(22,191)	1,149,395	XXX	(24,615)	(4,467,894)		6,351,621			XXX
0969999. Subtotal - Swaps - Hedging Other												2,876,628	639,017	27,565,674	7,124,986	7,344,940	XXX	(24,039,219)	(4,467,894)	(573,855)	20,220,734	(309,481)		XXX
CDS SPS500V67 ON CONOCO PHILLIPS			Credit	GOLDMAN SACHS	01/21/2005	03/20/2012	03/20/2012	MATURITY		10,000,000	0.2800/(credit event)				6,222									
CDS CS3038086 ON RMD 500 12/20/2014			Credit	DEUTSCHE BANK	12/17/2009	12/20/2014	03/23/2012	SALE		2,000,000	5.0000/(credit event)	69,467		148,396	19,856	38,010				(3,200)	110,386			
CDS CS2986889 ON PG 100 12/20/2014			Credit	JP MORGAN CHASE BANK	10/19/2009	12/20/2014	05/14/2012	SALE		10,000,000	1.0000/(credit event)	267,130		176,386	18,256	134,283				(19,245)	42,103			
CDS CS2986897 ON WAL MART STORES INC			Credit	GOLDMAN SACHS	10/19/2009	12/20/2014	05/14/2012	SALE		10,000,000	1.0000/(credit event)	252,241		186,925	19,328	126,799				(18,172)	60,126			
CDS CS2994560 ON MMM 100 12/20/2014			Credit	GOLDMAN SACHS	10/22/2009	12/20/2014	05/14/2012	SALE		10,000,000	1.0000/(credit event)	311,989		208,058	14,988	157,087				(22,513)	50,971			
CDS CS3009921 ON IBM 100 12/20/2014			Credit	BANK OF AMERICA	11/05/2009	12/20/2014	05/14/2012	SALE		20,000,000	1.0000/(credit event)	659,555		416,116	27,071	334,427				(47,929)	81,689			
CDS CS2989446 ON CAT-FINSER 100 12/20/2014			Credit	GOLDMAN SACHS	10/20/2009	12/20/2014	05/22/2012	SALE		10,000,000	1.0000/(credit event)			63,688	39,722						63,688			
CDS CS3038094 ON GE-CAPCORP 100 12/20/2014			Credit	GOLDMAN SACHS	12/17/2009	12/20/2014	06/05/2012	SALE		10,000,000	1.0000/(credit event)	(336,893)		(118,683)	72,589	(170,877)				28,978	52,194			
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP			Credit	DEUTSCHE BANK	06/07/2005	06/21/2012	06/21/2012	MATURITY		5,000,000	0.3700/(credit event)				8,839									

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
CDS CS2211205 ON MBIA INSURANCE CORPORATION			Credit	BANK OF AMERICA	11/01/2009	09/20/2012	07/10/2012	SALE		10,000,000	1.2500/(credit event)			(475,000)	66,667						(475,000)			
CDS CXS789789 ON CDX.NA.IG.18 06/17			Credit	JP MORGAN CHASE BANK	05/14/2012	06/20/2017	08/21/2012	SALE		50,000,000	1.0000/(credit event)		(313,373)	66,483	154,065	(296,808)				16,565	363,291			
CDS CX4722570 ON ALLSTATE BESPOKE AA			Credit	GOLDMAN SACHS	03/20/2009	06/20/2014	09/19/2012	SALE		65,000,000	0.6300/(credit event)	(52,338,615)		(10,903,513)	7,470,354	(17,446,205)				7,172,329	6,542,692			
CDS SPH300MB ON GENERAL MILLS INC			Credit	JP MORGAN CHASE BANK	07/22/2005	09/20/2012	09/20/2012	MATURITY		10,000,000	0.5000/(credit event)				36,667									
0989999. Subtotal - Swaps - Replication - Credit Default												(51,115,125)	(313,373)	(10,231,145)	7,954,624	(17,123,284)	XXX			7,106,814	6,892,139			XXX
1029999. Subtotal - Swaps - Replication												(51,115,125)	(313,373)	(10,231,145)	7,954,624	(17,123,284)	XXX			7,106,814	6,892,139			XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate														12,323,883	5,319,317	(3,933,591)	XXX	(23,375,715)		52,100	16,257,473	(8,752,908)		XXX
1169999. Total Swaps - Credit Default												(48,238,497)	325,644	(10,798,269)	6,184,136	(15,437,575)	XXX	(638,889)		6,480,859	4,639,306			XXX
1179999. Total Swaps - Foreign Exchange														6,905,570	(7,649)	1,149,395	XXX	(24,615)	(4,223,439)		5,756,175			XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps												(48,238,497)	325,644	8,431,183	11,495,804	(18,221,771)	XXX	(24,039,219)	(4,223,439)	6,532,959	26,652,954	(8,752,908)		XXX
FXFWD0378 (0.8039 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA	06/28/2012	09/28/2012	09/28/2012	MATURITY		24,877,380	(0.8039 EUR) / 1 USD			(832,820)							(832,820)			0008
FXFWD0379 (0.8037 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA	06/28/2012	09/28/2012	09/28/2012	MATURITY		17,419,206	(0.8037 EUR) / 1 USD			(579,054)							(579,054)			0008
FXFWD0399 (0.7771 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA	09/26/2012	12/21/2012	12/21/2012	MATURITY		18,015,004	(0.7771 EUR) / 1 USD			(503,664)							(503,664)			0008
FXFWD0398 (0.7772 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA	09/26/2012	12/21/2012	12/21/2012	MATURITY		25,734,120	(0.7772 EUR) / 1 USD			(721,120)							(721,120)			0008
1229999. Subtotal - Forwards - Hedging Other														(2,636,658)			XXX				(2,636,658)			XXX
1269999. Subtotal - Forwards														(2,636,658)			XXX				(2,636,658)			XXX
1399999. Subtotal - Hedging Effective												47,587,190	55,730,425	136,095,325	35,269,784	136,555,244	XXX		244,455	38,853,590	(459,919)	(8,443,427)		XXX
1409999. Subtotal - Hedging Other												25,052,988	4,728,237	24,929,016	7,124,986	33,610,520	XXX	2,160,612	(4,467,894)	(573,855)	(8,681,504)	(309,481)		XXX
1419999. Subtotal - Replication												(51,115,125)	(313,373)	(10,231,145)	7,954,624	(17,123,284)	XXX			7,106,814	6,892,139			XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												21,525,053	60,145,289	150,793,196	50,349,394	153,042,480	XXX	2,160,612	(4,223,439)	45,386,549	(2,249,284)	(8,752,908)		XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaptions provide an offset to interest rate increases on variable rate liabilities or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liabilities or portfolio of liabilities.
0002	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0003	Interest rate asset cap limits the exposure to interest rate increases on fixed rate assets to the contracted strike rate. Notional amount is equivalent to hedged par amount.
0004	Interest rate swap effectively increases duration of hedged portfolio of variable rate securities. Notional amount is equivalent to hedged amount of par on variable rate security portfolio.
0005	Interest rate swap effectively decreases duration of hedged portfolio of fixed rate securities. Notional amount is equivalent to hedged amount of par on fixed rate security portfolio.
0006	Foreign Currency swap effectively reduces foreign currency exposure on principal and interest receipts of foreign denominated fixed income securities. Notional amount is the equivalent of the hedged amount of foreign denominated par on debt securities.
0007	Credit default swap effectively hedges 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.
0008	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)
EDH3	2		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/18/2013	CME	05/15/2012	99.3400	99.7000	1,800		1,800	1,800			650	100.00/100.00
SPH3	138		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/15/2013	CME	12/21/2012	1,413.9400	1,420.1000	212,450		212,450	212,450			2,415,000	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												214,250		214,250	214,250			2,415,650	XXX
1329999. Subtotal - Long Futures												214,250		214,250	214,250			2,415,650	XXX
ESH3	(162)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/15/2013	CME	12/28/2012	1,411.4500	1,420.1000	(70,073)		(70,073)	(70,073)			567,000	100.00/100.00
1339999. Subtotal - Short Futures - Hedging Effective												(70,073)		(70,073)	(70,073)			567,000	XXX
EDH3	(119)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	03/18/2013	CME	06/20/2012	99.5000	99.7000	(60,988)		(60,988)	(60,988)			38,675	0001
EDM3	(119)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	06/17/2013	CME	06/20/2012	99.4800	99.6800	(59,500)		(59,500)	(59,500)			44,625	0001
EDU3	(119)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	09/16/2013	CME	06/20/2012	99.4500	99.6600	(60,988)		(60,988)	(60,988)			44,625	0001
1349999. Subtotal - Short Futures - Hedging Other												(181,475)		(181,475)	(181,475)			127,925	XXX
1389999. Subtotal - Short Futures												(251,548)		(251,548)	(251,548)			694,925	XXX
1399999. Subtotal - Hedging Effective												144,178		144,178	144,178			2,982,650	XXX
1409999. Subtotal - Hedging Other												(181,475)		(181,475)	(181,475)			127,925	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												(37,298)		(37,298)	(37,298)			3,110,575	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	Interest Rate Futures are used to change the duration of the bond portfolio and hedged against the increase or decrease in the interest rate.

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)
EDH2	40		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/19/2012	CME	12/08/2011	99.3900	03/08/2012	99.5400	SALE		15,158			100.00/100.00
EDM2	41		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	06/18/2012	CME	05/07/2012	99.5500	05/08/2012	99.5100	SALE		(3,644)			100.00/100.00
EDU2	1		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/17/2012	CME	05/07/2012	99.5000	05/08/2012	99.4700	SALE		(77)			100.00/100.00
EDZ2	1		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/17/2012	CME	05/07/2012	99.4800	05/08/2012	99.4500	SALE		(65)			100.00/100.00
ESM2	396		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/15/2012	CME	03/23/2012	1,366.8000	03/26/2012	1,389.3000	SALE		445,543			100.00/100.00
ESU2	1,009		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/21/2012	CME	06/13/2012	1,309.6500	06/14/2012	1,316.2900	SALE		335,181			100.00/100.00
ESH3	34		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/15/2013	CME	12/20/2012	1,436.4200	12/21/2012	1,422.9600	SALE		(22,884)			100.00/100.00
ESZ2	10		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/21/2012	CME	09/26/2012	1,428.5000	09/26/2012	1,430.7100	SALE		1,104			100.00/100.00
SPH2	470		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/16/2012	CME	12/08/2011	1,283.1700	03/16/2012	1,380.9800	SALE		11,492,981			100.00/100.00
SPM2	350		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/18/2012	CME	06/13/2012	1,356.5300	06/15/2012	1,292.7400	SALE		(5,580,933)			100.00/100.00
SPU2	544		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/21/2012	CME	09/20/2012	1,303.3600	09/21/2012	1,413.2800	SALE		14,949,201			100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective															21,631,566			XXX
1329999. Subtotal - Long Futures															21,631,566			XXX
EDM2	(19)		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	06/18/2012	CME	05/08/2012	99.5100	06/18/2012	99.5300	SALE		(1,027)			100.00/100.00
EDU2	(29)		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/17/2012	CME	05/08/2012	99.4700	09/17/2012	99.5100	SALE		(2,729)			100.00/100.00
EDZ2	(29)		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/17/2012	CME	05/08/2012	99.4500	12/17/2012	99.5900	SALE		(9,794)			100.00/100.00
ESH2	(7,890)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/16/2012	CME	12/30/2011	1,314.8900	03/16/2012	1,338.6500	SALE		(9,371,807)			100.00/100.00
ESM2	(7,136)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/15/2012	CME	06/07/2012	1,362.7700	06/15/2012	1,346.5500	SALE		5,788,676			100.00/100.00
ESU2	(4,098)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/21/2012	CME	08/03/2012	1,343.8600	09/21/2012	1,412.1900	SALE		(14,001,194)			100.00/100.00
ESZ2	(1,205)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/21/2012	CME	11/16/2012	1,423.8300	12/21/2012	1,432.0100	SALE		(492,702)			100.00/100.00
SPM2	(200)		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/18/2012	CME	06/15/2012	1,307.5800	06/18/2012	1,329.6600	SALE		(1,104,065)			100.00/100.00
SPZ2	(359)		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/21/2012	CME	12/18/2012	1,418.3900	12/21/2012	1,430.9600	SALE		(1,127,529)			100.00/100.00
1339999. Subtotal - Short Futures - Hedging Effective															(20,322,171)			XXX
EDU2	(119)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	09/17/2012	CME	06/20/2012	99.5500	09/17/2012	99.6200	EXPIRATION		(22,289)			0001
EDZ2	(119)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	12/17/2012	CME	06/20/2012	99.5200	12/17/2012	99.6900	EXPIRATION		(51,087)			0001
1349999. Subtotal - Short Futures - Hedging Other															(73,375)			XXX
1389999. Subtotal - Short Futures															(20,395,547)			XXX
1399999. Subtotal - Hedging Effective															1,309,395			XXX
1409999. Subtotal - Hedging Other															(73,375)			XXX
1419999. Subtotal - Replication																		XXX
1429999. Subtotal - Income Generation																		XXX
1439999. Subtotal - Other																		XXX
1449999 - Totals															1,236,019			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	Interest Rate Futures are used to change the duration of the bond portfolio and hedged against the increase or decrease in the interest rate.

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		115,738,450	(55,896,800)	115,738,450	115,952,700	(56,148,348)	115,952,700	3,110,575	3,110,575
BANK OF AMERICA	Y	Y		349,107	(213,585)	135,523	330,184	(194,661)	135,523	105,369	105,369
BARCLAY'S CAPITAL	Y	Y	6,658,000	4,381,010	(418,037)		5,605,951	(418,008)		103,010,138	100,315,111
BNP PARIBAS	Y	Y			(45,023)			(45,023)			
CITIBANK	Y	Y		22,775	(17,584,355)		22,775	(13,565,543)		25,489,995	7,928,415
CREDIT SUISSE FB	Y	Y	5,203,839	3,910,904	(336,341)		3,903,068	(328,505)		2,866,911	1,237,635
DEUTSCHE BANK	Y	Y			(20,187)		16,392	(20,187)		5,000,000	4,979,813
GOLDMAN SACHS	Y	Y		314,456	(462,666)		289,569	(437,780)			
GOLDMAN SACHS & CO	Y	Y		194,580	(7,351)	187,229	187,229		187,229		
JP MORGAN CHASE BANK	Y	Y		6,196,136	(9,570,927)		6,196,136	(7,365,394)		3,441,661	66,870
MERRILL LYNCH	Y	Y		8,712,853		8,712,853	8,712,853	(26,470,381)		100,839,750	100,839,750
MORGAN STANLEY	Y	Y	11,293,189	14,247,282	(4,817,964)		14,247,282	(4,817,964)		11,089,876	9,226,005
UBS AG	Y	Y		1,707,068	(3,779,313)		1,689,427	(3,888,930)		1,490,515	
0299999. Total NAIC 1 Designation			23,155,028	40,036,171	(37,255,748)	9,035,605	41,200,867	(57,552,376)	322,751	253,334,214	224,698,968
0899999 - Totals			23,155,028	155,774,621	(93,152,548)	124,774,055	157,153,567	(113,700,723)	116,275,451	256,444,789	227,809,543

SCHEDULE DL - PART 1
SECURITIES LENGING 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 valure 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
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						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						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			10,848	10,848	12/31/2013
09248U-61-9	TREASURY TEMP FUND			9,137,093	9,137,093	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			28,419	28,419	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			1,424,508	1,424,508	12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			3,173	3,173	12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			4,887	4,887	12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			4,411,514	4,411,514	12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			11,973,430	11,973,430	12/31/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				26,993,873	26,993,873	XXX
00287B-NH-8	ABBVIE INC			13,698,370	13,698,052	01/17/2013
00915S-NH-1	AIR PRODUCTS AND CHEMICALS			6,249,463	6,249,528	01/17/2013
00915S-NJ-7	AIR PRODUCTS AND CHEMICALS			2,899,733	2,899,795	01/18/2013
00915S-NJ-7	AIR PRODUCTS AND CHEMICALS			9,999,080	9,999,291	01/18/2013
0255E2-N2-2	AMERICAN ELECTRIC POWER CO.			4,999,940	4,999,947	01/02/2013
0255E2-N2-2	AMERICAN ELECTRIC POWER CO.			4,999,940	4,999,947	01/02/2013
03948G-N7-4	ARCHER DANIELS MIDLAND			2,999,901	2,999,875	01/07/2013
03948G-N7-4	ARCHER DANIELS MIDLAND			14,999,505	14,999,375	01/07/2013
0554M2-NB-9	BHP BILLITON LIMITED			2,503,867	2,503,882	01/11/2013
05568T-NA-3	BP AMOCO			8,999,802	8,999,640	01/10/2013
0556C2-N2-5	BMW U.S. CAPITAL			10,499,843	10,499,974	01/02/2013
05722L-N7-0	BAKER HUGHES INCORPORATED			2,299,924	2,299,931	01/07/2013
14177T-N7-5	CARGILL GLOBAL FUND PLC			19,999,420	19,999,467	01/07/2013
19587E-N4-8	COLONIAL PIPELINE CO			15,999,696	15,999,800	01/04/2013
19587E-N7-1	COLONIAL PIPELINE CO			2,499,918	2,499,942	01/07/2013
19587E-N8-9	COLONIAL PIPELINE CO			17,949,318	17,949,512	01/08/2013
22303R-NN-4	COVIDIEN INTL FINANCE SA			2,699,803	2,699,464	01/22/2013
22303R-NN-4	COVIDIEN INTL FINANCE SA			8,799,358	8,798,254	01/22/2013
23585L-NQ-7	DANAHER CORP			7,499,033	7,499,233	01/24/2013
23585L-NQ-7	DANAHER CORP			32,163,850	32,164,712	01/24/2013
2925A2-N2-2	ENBRIDGE ENERGY PARTNERS			1,999,970	1,999,981	01/02/2013
2925A2-N2-2	ENBRIDGE ENERGY PARTNERS			4,999,925	4,999,952	01/02/2013
2925A2-N3-0	ENBRIDGE ENERGY PARTNERS			1,869,959	1,869,958	01/03/2013
36161A-N4-4	GDF SUEZ			4,999,905	4,999,904	01/04/2013
41805B-N2-8	HASBRO, INC.			1,499,978	1,499,986	01/02/2013
41805B-N2-8	HASBRO, INC.			4,499,933	4,499,959	01/02/2013
4523EL-N9-2	ILLINOIS TOOL WORKS INC			4,999,900	4,999,833	01/09/2013
4523EL-N9-2	ILLINOIS TOOL WORKS INC			12,499,750	12,499,583	01/09/2013
50104L-N2-5	KROGER CO			19,999,700	19,999,772	01/02/2013
56584T-N9-9	MARATHON OIL CORP			2,999,796	2,999,733	01/09/2013
56584T-N9-9	MARATHON OIL CORP			4,924,665	4,924,562	01/09/2013
6362P2-N9-3	NATIONAL GRID USA			599,959	599,940	01/09/2013
64587A-NG-5	NEW JERSEY NATURAL GAS			12,999,532	12,999,079	01/16/2013
64587A-NH-3	NEW JERSEY NATURAL GAS			2,499,905	2,499,833	01/17/2013
64587A-NH-3	NEW JERSEY NATURAL GAS			7,499,715	7,499,500	01/17/2013
66439T-N9-5	NORTHEAST UTILITILES			2,349,843	2,349,781	01/09/2013
66765E-N7-6	NORTHWEST NATURAL GAS			4,999,835	4,999,750	01/07/2013
66765E-N9-2	NORTHWEST NATURAL GAS			999,957	999,933	01/09/2013
66765E-N9-2	NORTHWEST NATURAL GAS			1,999,914	1,999,867	01/09/2013
66765E-NE-1	NORTHWEST NATURAL GAS			4,999,650	4,999,513	01/14/2013
67021J-N3-2	NSTAR ELECTRIC			4,999,930	4,999,917	01/03/2013
67705A-NA-8	OGLETHORPE POWER CORP			5,899,599	5,899,484	01/10/2013
67705A-NQ-3	OGLETHORPE POWER CORP			15,197,340	15,196,796	01/24/2013
68267T-N7-2	ONEOK INC.			999,948	999,938	01/07/2013
68267T-N7-2	ONEOK INC.			18,999,012	18,998,828	01/07/2013
70962V-NB-2	PENTAIR FINANCE SA			10,999,076	10,998,777	01/11/2013
72018T-NA-9	PIEDMONT NATURAL GAS CO			4,499,694	4,499,595	01/10/2013
72018T-NA-9	PIEDMONT NATURAL GAS CO			6,999,524	6,999,370	01/10/2013
72018T-NB-7	PIEDMONT NATURAL GAS CO			1,999,850	1,999,800	01/11/2013
72018T-NB-7	PIEDMONT NATURAL GAS CO			10,999,175	10,998,900	01/11/2013
73768A-N2-8	POTOMAC ELECTRIC POWER			4,999,925	4,999,944	01/02/2013
74018K-N9-7	PRECISION CASTPARTS CORP.			2,499,848	2,499,900	01/09/2013
74018K-N9-7	PRECISION CASTPARTS CORP.			20,498,750	20,499,180	01/09/2013
74835J-N9-1	QUESTAR CORP			2,399,854	2,399,851	01/09/2013
91058T-N9-3	UNITED HEALTHCARE			2,599,823	2,599,815	01/09/2013
91058T-N9-3	UNITED HEALTHCARE			2,699,816	2,699,808	01/09/2013
BAS02J-EY-4	ARMY & AIRFORCE EXCHANGE SERVICE			5,000,000	5,000,000	01/08/2013
BAS02J-EY-4	ARMY & AIRFORCE EXCHANGE SERVICE			15,000,000	15,000,000	01/08/2013
BAS02L-8X-8	NATIONAL RURAL UTILITIES			3,000,000	3,000,000	01/03/2013
BAS02L-8X-8	NATIONAL RURAL UTILITIES			20,000,000	20,000,000	01/03/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				457,292,715	457,289,943	XXX
9999999 - Totals				484,286,587	484,283,816	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 310,645,042 — Book/Adjusted Carrying Value $ 310,639,754
2. Average balance for the year — Fair Value $ 463,007,925 — Book/Adjusted Carrying Value $ 463,007,587

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	New York, New York					50,000,000	XXX
Bank of New York Mellon	New York, New York		0.010	393		20,729,993	XXX
BMO Harris N.A	Chicago, Illinois		0.010	110		(25,122,255)	XXX
Citibank, N.A	New York, New York		0.020	6,559		211,465,488	XXX
J.P. Morgan Chase Bank N.A	New York, New York		0.010	126		20,444,435	XXX
The Northern Trust Company	Chicago, Illinois					(19,925,079)	XXX
UMB Bank N.A	Kansas City, Missouri					(176,565)	XXX
US Bank	St Paul, Minnesota					225,020	XXX
Wells Fargo Bank N.A	Charlotte, North Carolina					(31,400,263)	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	7,188		226,240,775	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	7,188		226,240,775	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	7,188		226,240,775	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	155,132,793	4. April	68,125,168	7. July	80,722,052	10. October	105,919,963
2. February	159,699,144	5. May	27,750,866	8. August	55,754,707	11. November	85,982,403
3. March	55,282,429	6. June	66,006,969	9. September	53,891,558	12. December	226,240,775

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		12/31/2012		03/07/2013	9,999,467		8
TREASURY BILL		12/27/2012		01/24/2013	8,749,861		24
TREASURY BILL		12/27/2012		03/14/2013	9,999,210		44
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					28,748,538		76
0599999. Total - U.S. Government Bonds					28,748,538		76
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							
ABBVIE INC		12/14/2012		01/17/2013	13,698,052		2,209
AIR PRODUCTS AND CHEMICALS		12/26/2012		01/17/2013	6,249,528		177
AIR PRODUCTS AND CHEMICALS		12/18/2012		01/18/2013	12,899,086		753
AMERICAN ELECTRIC POWER CO.		12/19/2012		01/02/2013	9,999,894		1,372
ARCHER DANIELS MIDLAND		12/06/2012		01/07/2013	17,999,250		3,250
BHP BILLITON LIMITED		12/26/2012		01/11/2013	2,503,882		71
BP AMOCO		12/19/2012		01/10/2013	8,999,640		520
BMW U.S. CAPITAL		12/31/2012		01/02/2013	10,499,974		26
BAKER HUGHES INCORPORATED		12/20/2012		01/07/2013	2,299,931		138
CARGILL GLOBAL FUND PLC		12/18/2012		01/07/2013	19,999,467		1,245
COLONIAL PIPELINE CO		12/28/2012		01/04/2013	15,999,800		267
COLONIAL PIPELINE CO		12/31/2012		01/07/2013	2,499,942		10
COLONIAL PIPELINE CO		12/31/2012		01/08/2013	17,949,512		70
COVIDIEN INTL FINANCE SA		12/18/2012		01/22/2013	11,497,719		1,521
DANAHER CORP		12/06/2012		01/07/2013	1,509,960		174
DANAHER CORP		12/28/2012		01/24/2013	39,663,945		705
DEVON ENERGY CORP		12/28/2012		01/02/2013	18,999,879		485
DOVER CORPORATION		12/31/2012		01/07/2013	49,999,266		122
ENBRIDGE ENERGY PARTNERS		12/31/2012		01/02/2013	6,999,932		68
ENBRIDGE ENERGY PARTNERS		12/21/2012		01/03/2013	1,869,958		228
GDF SUEZ		12/03/2012		01/04/2013	4,999,904		926
HASBRO, INC.		12/31/2012		01/02/2013	13,824,874		127
ILLINOIS TOOL WORKS INC		12/28/2012		01/09/2013	17,499,417		292
IBM CORP		12/31/2012		01/02/2013	14,999,979		21
IBM CORP		12/28/2012		01/10/2013	9,999,825		78
KROGER CO		12/27/2012		01/02/2013	19,999,772		1,138
MARATHON OIL CORP		12/26/2012		01/09/2013	7,924,295		528
NATIONAL GRID USA		12/26/2012		01/09/2013	599,940		45
NEW JERSEY NATURAL GAS		12/19/2012		01/16/2013	12,999,079		798
NEW JERSEY NATURAL GAS		12/31/2012		01/17/2013	9,999,334		42
NORTHEAST UTILITILES		12/26/2012		01/09/2013	2,349,781		164
NORTHWEST NATURAL GAS		12/24/2012		01/07/2013	4,999,750		333
NORTHWEST NATURAL GAS		12/24/2012		01/09/2013	2,999,800		200
NORTHWEST NATURAL GAS		12/21/2012		01/14/2013	4,999,513		413
NORTHWEST NATURAL GAS		12/26/2012		02/05/2013	1,499,562		75
NSTAR ELECTRIC		12/21/2012		01/03/2013	4,999,917		458
NSTAR ELECTRIC		12/26/2012		01/23/2013	5,334,152		231
OGLETHORPE POWER CORP		12/06/2012		01/10/2013	5,899,484		1,491
OGLETHORPE POWER CORP		12/20/2012		01/24/2013	15,196,796		1,672
ONEOK INC.		12/28/2012		01/07/2013	19,998,766		822
PENTAIR FINANCE SA		12/28/2012		01/11/2013	10,998,777		489
PIEDMONT NATURAL GAS CO		12/19/2012		01/10/2013	11,498,965		1,495
PIEDMONT NATURAL GAS CO		12/20/2012		01/11/2013	12,998,700		1,560
POTOMAC ELECTRIC POWER		12/19/2012		01/02/2013	4,999,944		722
PRECISION CASTPARTS CORP.		12/06/2012		01/09/2013	22,999,080		2,990
QUESTAR CORP		12/11/2012		01/09/2013	2,399,851		392
SEMPRA ENERGY		12/31/2012		01/02/2013	17,499,854		146
SPECTRA ENERGY LLC		12/26/2012		01/09/2013	9,999,133		650
UNITED HEALTHCARE		12/05/2012		01/09/2013	5,299,623		1,272
ARMY & AIRFORCE EXCHANGE SERVICE		12/04/2012	0.250	01/08/2013	20,000,000	3,889	
NATIONAL RURAL UTILITIES		12/11/2012	0.250	01/03/2013	23,000,000	3,354	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					594,956,482	7,243	32,983
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					594,956,482	7,243	32,983
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					623,705,020	7,243	33,059

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
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					623,705,020	7,243	33,059
8699999 - Total Cash Equivalents					623,705,020	7,243	33,059

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	LIFE INSURANCE			182,376	263,443
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	LIFE INSURANCE	5,883,773	6,590,189		
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			636,251	928,875
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			179,844	263,375
33. New York NY	B	LIFE INSURANCE			11,328,705	15,069,883
34. North Carolina NC	B	LIFE INSURANCE			441,443	602,059
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 CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	5,883,773	6,590,189	12,768,619	17,127,635
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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